



Market Surveillance

DATE: June 1, 2016

NOTICE #: MSN06-01-16B

SUBJECT: Large Trader Requirements. Initial Listing of Six (6) Ultra Ten-Year Treasury Invoice Swap Contracts

In connection with the listing of Board of Trade of the City of Chicago, Inc.'s ("CBOT" or "Exchange") six (6) Ultra Ten-Year Treasury Invoice Swap contracts on trade date Monday, June 6, 2016 (see [SER-7653](#) published May 16, 2016), please note below, and in [Appendix B](#) of CFTC Submission #16-163 the corresponding single and all month aggregation allocations (CBOT Rule 559.D) and single and all month accountability levels (CBOT Rule 560) for the new, financially settled, interest rate swap contracts.

Effective trade date June 6, 2016, and pending all relevant CFTC regulatory review periods, the terms and conditions of the contracts will be inserted into the [CBOT Position Limit Position Accountability and Reportable Level Table](#) located in the Interpretations and Special Notices Section of Chapter 5 of the CBOT Rulebook.

Contract Name	Rule Chapter	Commodity Code	Single Month and All Month Aggregate Into Futures Equivalent	Single Month and All Month Accountability Level
Ultra Ten-Year Treasury Invoice Swap – Initial	58	TNA	TNA	\$1
Ultra Ten-Year Treasury Invoice Swap - Secondary	58	TNB	TNB	\$1
Ultra Ten-Year Treasury Invoice Swap - Tertiary	58	TNC	TNC	\$1
Ultra Ten-Year Treasury Invoice Swap - Quaternary	58	TND	TND	\$1
Ultra Ten-Year Treasury Invoice Swap - Quinary	58	TNE	TNE	\$1
Ultra Ten-Year Treasury Invoice Swap - Senary	58	TNF	TNF	\$1

The contract size for the new swaps shall be the notional amount comparable to the order of magnitude of the trading unit for the corresponding related futures contract.

The commodity codes are provided for Clearing Members that file reports pursuant to CBOT Rule 561.A in a machine-readable format.

Please refer questions on this subject to:

Market Regulation

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