



Market Surveillance

DATE: June 1, 2017

NOTICE #: MSN06-01-17B

SUBJECT: Position Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Wednesday Weekly Options on U.S. Treasury Note and Bond Futures Contracts

In connection with the listing of Board of Trade of the City of Chicago, Inc.'s ("CBOT" or "Exchange") Wednesday Weekly Options on Short-Term U.S. Treasury Note Futures, Medium-Term U.S. Treasury Note Futures, Long-Term U.S. Treasury Note Futures, 10-Year U.S. Treasury Note Futures, U.S. Treasury Bond Futures, and Long-Term U.S. Treasury Bond Futures contracts (collectively, the "Contracts") on trade date Monday, June 5, 2017 (see [SER-7907R](#) published May 10, 2017), please note in the table below, and in [Appendix M](#) of CBOT Submission No. [17-157](#) the corresponding single month and all month aggregation allocations (Rule 559.D), single month and all month accountability levels (Rule 560) and reportable levels (Rule 561) for the new Contracts.

Effective trade date June 5, 2017, 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.

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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Contract Name	Rule Chapter	Commodity Code	Reporting Level	Single Month and All Month Aggregate Into Futures Equivalent	Aggregate Into Ratio	Single Month and All Month Accountability Level
2-Yr U.S. Treasury Note Wednesday Weekly Options - week 1	21A	WT1	25	26	1 WT1 : 1 26	7,500
2-Yr U.S. Treasury Note Wednesday Weekly Options - week 2	21A	WT2	25	26	1 WT2 : 1 26	7,500
2-Yr U.S. Treasury Note Wednesday Weekly Options - week 3	21A	WT3	25	26	1 WT3 : 1 26	7,500
2-Yr U.S. Treasury Note Wednesday Weekly Options - week 4	21A	WT4	25	26	1 WT4 : 1 26	7,500
2-Yr U.S. Treasury Note Wednesday Weekly Options - week 5	21A	WT5	25	26	1 WT5 : 1 26	7,500
5-Yr U.S. Treasury Note Wednesday Weekly Options - week 1	20A	WF1	25	25	1 WF1 : 1 25	7,500
5-Yr U.S. Treasury Note Wednesday Weekly Options - week 2	20A	WF2	25	25	1 WF2 : 1 25	7,500
5-Yr U.S. Treasury Note Wednesday Weekly Options - week 3	20A	WF3	25	25	1 WF3 : 1 25	7,500
5-Yr U.S. Treasury Note Wednesday Weekly Options - week 4	20A	WF4	25	25	1 WF4 : 1 25	7,500
5-Yr U.S. Treasury Note Wednesday Weekly Options - week 5	20A	WF5	25	25	1 WF5 : 1 25	7,500
10-Yr U.S. Treasury Note Wednesday Weekly Options - week 1	19A	WY1	25	21	1 WY1 : 1 21	7,500
10-Yr U.S. Treasury Note Wednesday Weekly Options - week 2	19A	WY2	25	21	1 WY2 : 1 21	7,500
10-Yr U.S. Treasury Note Wednesday Weekly Options - week 3	19A	WY3	25	21	1 WY3 : 1 21	7,500
10-Yr U.S. Treasury Note Wednesday Weekly Options - week 4	19A	WY4	25	21	1 WY4 : 1 21	7,500
10-Yr U.S. Treasury Note Wednesday Weekly Options - week 5	19A	WY5	25	21	1 WY5 : 1 21	7,500
Ultra 10-Yr U.S. Treasury Note Wednesday Weekly Options - week 1	26A	WX1	25	TN	1 WX1 : 1 TN	7,500
Ultra 10-Yr U.S. Treasury Note Wednesday Weekly Options - week 2	26A	WX2	25	TN	1 WX2 : 1 TN	7,500
Ultra 10-Yr U.S. Treasury Note Wednesday Weekly Options - week 3	26A	WX3	25	TN	1 WX3 : 1 TN	7,500
Ultra 10-Yr U.S. Treasury Note Wednesday Weekly Options - week 4	26A	WX4	25	TN	1 WX4 : 1 TN	7,500
Ultra 10-Yr U.S. Treasury Note Wednesday Weekly Options - week 5	26A	WX5	25	TN	1 WX5 : 1 TN	7,500
U.S. Treasury Bond Wednesday Weekly Options - week 1	18A	WB1	25	17	1 WB1 : 1 17	10,000
U.S. Treasury Bond Wednesday Weekly Options - week 2	18A	WB2	25	17	1 WB2 : 1 17	10,000
U.S. Treasury Bond Wednesday Weekly Options - week 3	18A	WB3	25	17	1 WB3 : 1 17	10,000
U.S. Treasury Bond Wednesday Weekly Options - week 4	18A	WB4	25	17	1 WB4 : 1 17	10,000
U.S. Treasury Bond Wednesday Weekly Options - week 5	18A	WB5	25	17	1 WB5 : 1 17	10,000
Long-Term U.S. Treasury Bond Wednesday Weekly Options - week 1	40A	WU1	25	UBE	1 WU1 : 1 UBE	10,000
Long-Term U.S. Treasury Bond Wednesday Weekly Options - week 2	40A	WU2	25	UBE	1 WU2 : 1 UBE	10,000
Long-Term U.S. Treasury Bond Wednesday Weekly Options - week 3	40A	WU3	25	UBE	1 WU3 : 1 UBE	10,000
Long-Term U.S. Treasury Bond Wednesday Weekly Options - week 4	40A	WU4	25	UBE	1 WU4 : 1 UBE	10,000
Long-Term U.S. Treasury Bond Wednesday Weekly Options - week 5	40A	WU5	25	UBE	1 WU5 : 1 UBE	10,000