



Market Surveillance

DATE: August 4, 2017

NOTICE #: MSN08-04-17

SUBJECT: Position Limits in Treasury Futures

The applicable position limits for CBOT Treasury futures are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5 (<http://www.cmegroup.com/rulebook/files/position-limits-cbot.xlsx>). Position limits in CBOT Treasury futures contracts are applicable during the last 10 business days of an expiring contract.

The position limits for each contract and the relevant dates for the expiring **September 2017** contracts are detailed in the table below:

September 2017 Contract	Position Limit Last 10 Business Days	Effective Date (by close of business on)
Ultra U.S. Treasury Bond	80,000 contracts	September 6, 2017
U.S. Treasury Bond	30,000 contracts	September 6, 2017
Ultra 10-Year U.S. Treasury Note	90,000 contracts	September 6, 2017
10-Year U.S. Treasury Note	70,000 contracts	September 6, 2017
5-Year U.S. Treasury Note	85,000 contracts	September 15, 2017
3-Year U.S. Treasury Note	20,000 contracts	September 15, 2017
2-Year U.S. Treasury Note	30,000 contracts	September 15, 2017

No exemptions from these position limits are permitted.

CBOT Rule 560 ("Position Accountability") which establishes position accountability for Treasury futures contracts also applies to these contracts.

Questions regarding this advisory may be directed to the following individuals in Market Regulation:

William Lange, Director, Market Surveillance 312.341.7757

Michael Joubert, Specialist, Market Surveillance 312.341.7714

Nancy Dickman, Lead Surveillance Analyst 312.341.7596
Elizabeth McDermott, Senior Surveillance Analyst 312.341.3250

For media inquiries concerning this Advisory Notice, please contact CME Group Corporate Communications at 312.930.3434 or news@cmegroup.com.