



## Market Surveillance

**DATE:** November 01, 2017

**NOTICE #:** MSN11-01-17

**SUBJECT:** Position Limits in Treasury Futures

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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 **December 2017** contracts are detailed in the table below:

December 2017 Contract	Position Limit Last 10 Business Days	Effective Date (close of business on)
Long-Term U.S. Treasury Bond (UBE)	80,000 contracts	December 5, 2017
U.S. Treasury Bond (17)	30,000 contracts	December 5, 2017
10-Year U.S. Treasury Note (TN)	90,000 contracts	December 5, 2017
Long-Term U.S. Treasury Note (6 ½ to 10 Year) (21)	70,000 contracts	December 5, 2017
Medium Term U.S. Treasury Note (5-Year) (25)	85,000 contracts	December 14, 2017
3-Year U.S. Treasury Note (3YR)	20,000 contracts	December 14, 2017
Short-Term U.S. Treasury Note (2-Year) (26)	30,000 contracts	December 14, 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.

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