



## Market Surveillance

**DATE:** August 11, 2021

**NOTICE #:** MSN08-11-21B

**SUBJECT: Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Micro 2-Year Yield Futures, Micro 5-Year Yield Futures, Micro 10-Year Yield Futures, and Micro 30-Year Yield Futures Contracts**

---

In connection with the listing of the Board of Trade of the City of Chicago, Inc.'s ("CBOT" or "Exchange") Micro 2-Year Yield Futures, Micro 5-Year Yield Futures, Micro 10-Year Yield Futures, and Micro 30-Year Yield Futures Contracts on trade date Monday, August 16, 2021 (see [SER-8797R](#) dated July 20, 2021), please note below and in [Appendix B](#) of CBOT Submission No. [21-245](#) the corresponding position limits (Rule 559), aggregation allocations (Rule 559.D.), accountability levels (Rule 560) and reportable levels (Rule 561) for the new contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Single Month & All Month Aggregate Into Futures Equivalent Leg (1)	Single & All Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	All Month Accountability Level Leg (1) / Leg (2)
<u>Micro 2-Year Yield Futures</u>	<u>80</u>	<u>2YY</u>	<u>1,000 Dollar * Contract-Grade Index</u>	<u>25</u>	<u>2YY</u>	<u>20,000</u>	<u>10,000</u>
<u>Micro 5-Year Yield Futures</u>	<u>81</u>	<u>5YY</u>	<u>1,000 Dollar * Contract-Grade Index</u>	<u>25</u>	<u>5YY</u>	<u>50,000</u>	<u>10,000</u>
<u>Micro 10-Year Yield Futures</u>	<u>82</u>	<u>10Y</u>	<u>1,000 Dollar * Contract-Grade Index</u>	<u>25</u>	<u>10Y</u>	<u>100,000</u>	<u>10,000</u>
<u>Micro 30-Year Yield Futures</u>	<u>83</u>	<u>30Y</u>	<u>1,000 Dollar * Contract-Grade Index</u>	<u>25</u>	<u>30Y</u>	<u>150,000</u>	<u>10,000</u>

Effective trade date Monday, August 16, 2021, and pending all relevant CFTC regulatory review periods, the [CBOT Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations & Special Notices Section of Chapter 5 of the CBOT Rulebook will be amended in accordance with the CBOT Submissions.

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**

Surveillance:

William Lange

[William.Lange@cmegroup.com](mailto:William.Lange@cmegroup.com)

+1 312 341-7757

Large Trader Reporting:

Sandra Valtierra

[Sandra.Valtierra@cmegroup.com](mailto:Sandra.Valtierra@cmegroup.com)

+1 312 347-4137