



Market Surveillance

DATE: March 2, 2022

NOTICE #: MSN03-02-22

SUBJECT: Position Limit, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of 20-Year U.S. Treasury Bond Futures Contracts

In connection with the listing of the Board of Trade of the City of Chicago, Inc.'s ("CBOT" or "Exchange") 20-Year U.S. Treasury Bond Futures Contracts on trade date Monday, March 7, 2022 (see [SER-8912](#) dated January 11, 2022), please note below and in [Appendix B](#) of CBOT Submission No. [22-006](#) the corresponding position limit (Rule 559), aggregation allocations (Rule 559.D.), accountability levels (Rule 560) and reportable levels (Rule 561) for the new contract.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Spot, Single & All Month Aggregate Into Futures Equivalent Leg (1)	Initial Spot-Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	Spot, Single & All Month Accountability Level Leg (1) / Leg (2)
<u>20-Year U.S. Treasury Bond Futures</u>	<u>25</u>	<u>TWE</u>	<u>\$100,000 U.S. Treasury Bonds</u>	<u>1500</u>	<u>TWE</u>	<u>80,000</u>	<u>10,000</u>

Effective trade date Monday, March 7, 2022, 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 code is 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

+1 312 341-7757

Large Trader Reporting:

Sandra Valtierra

Sandra.Valtierra@cmegroup.com

+1 312 347-4137