



Market Surveillance

DATE: September 27, 2023

NOTICE #: MSN09-27-23

SUBJECT: Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of the 13-Week U.S. Treasury Bill Futures Contract

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME") 13-Week U.S. Treasury Bill Futures contract (the "Contract") on trade date Monday, October 2, 2023 (see [SER-9251R](#) published on September 6, 2023), please note below and in [Appendix B](#) of CME Submission No. [23-344](#) the corresponding accountability levels (Rule 560), aggregation allocations and reportable level (Rule 561) for the contract.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Single Month & All Month Aggregate Into Futures Equivalent Leg (1)	Single Month & All Month Accountability Level Leg (1) / Leg (2)
<u>13-Week U.S. Treasury Bill Futures</u>	<u>457</u>	<u>TBF3</u>	<u>2,500 Dollar * Contract-Grade IMM Index</u>	<u>100</u>	<u>TBF3</u>	<u>10,000</u>

Effective trade date Monday, October 2, 2023, and pending all relevant CFTC regulatory review periods, the [CME Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations and Special Notices Section of Chapter 5 of the CME Rulebook will be amended in accordance with the Submission.

The commodity code is provided for the Clearing Members that file reports pursuant to Rule 561.A. in a machine-readable format.

Please refer questions on this subject to:

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