



Market Surveillance

DATE: October 25, 2023

NOTICE #: MSN10-25-23

SUBJECT: Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Monday Weekly Options on Short-Term U.S. Treasury Note Futures (2-Year), Medium-Term U.S. Treasury Note Futures (5-Year), U.S. Treasury Note Futures (6 ½ to 7 ¾-Year), Ultra 10-Year U.S. Treasury Note Futures, U.S. Treasury Bond Futures, and Ultra 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") Monday Weekly Options Short-Term U.S. Treasury Note Futures (2-Year), Medium-Term U.S. Treasury Note Futures (5-Year), U.S. Treasury Note Futures (6 ½ to 7 ¾-Year), Ultra 10-Year U.S. Treasury Note Futures, U.S. Treasury Bond Futures, and Ultra U.S. Treasury Bond Futures contracts (collectively the "Contracts") on trade date Monday, October 30, 2023 (see [SER-9623](#) published on October 3, 2023), please note in [Appendix B](#) of CBOT Submission No. [23-377](#) the corresponding aggregation allocations (Rule 559.D.), accountability levels (Rule 560) and reportable levels (Rule 561) for the new contracts.

Effective trade date Monday, October 30, 2023, 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

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