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DATE: **March 20, 2024**

NOTICE #: **MSN03-20-24**

SUBJECT: **Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of the Micro Ultra 10-Year U.S Treasury Note and Micro 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") Micro Ultra 10-Year U.S Treasury Note and Micro Ultra U.S. Treasury Bond Futures contracts (the "Contracts") on trade date Monday, March 25, 2024 (see SER-9332 published on February 13, 2024), please note below and in Appendix B of CBOT Submission No. 24-090 the corresponding position limits (Rule 559), aggregation allocations, 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 & All Month Aggregate Into Futures Equivalent Leg (1)	Single Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	All Month Accountability Level Leg (1) / Leg (2)
Micro Ultra 10-Year U.S. Treasury Note Futures	54	MTN	$10,000 U.S. Treasury Notes	25	MTN	100,000	10,000
Micro Ultra U.S. Treasury Bond Futures	56	MWN	$10,000 U.S. Treasury Bonds	25	MWN	150,000	10,000

Effective trade date Monday, March 25, 2024, 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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