



Market Surveillance

DATE: June 12, 2024

NOTICE #: MSN06-12-24D

SUBJECT: Position Limits and Large Trader Reporting Requirements in Connection with the Initial Listing of the Bloomberg U.S. Corporate Investment Grade Index Futures, Bloomberg U.S. Corporate High Yield Very Liquid Index Futures, and Bloomberg U.S. Corporate Investment Grade Duration-Hedged Index Futures Contracts

In connection with the listing of the Board of Trade of the City of Chicago, Inc.'s ("CBOT" or "Exchange") Bloomberg U.S. Corporate Investment Grade Index Futures, Bloomberg U.S. Corporate High Yield Very Liquid Index Futures, and Bloomberg U.S. Corporate Investment Grade Duration-Hedged Index Futures contracts (the "Contracts") on trade date Monday, June 17, 2024 (see [SER-9362R](#) published on May 24, 2024), please note below and in [Appendix B](#) of CBOT Submission No. [24-175](#) the corresponding position limits (Rule 559), aggregation allocations, and reportable levels (Rule 561) for the new contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	All Month Aggregate Into Futures Equivalent Leg (1)	All Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
Bloomberg U.S. Corporate Investment Grade Index Futures	90	IQB	30 Dollar * Bloomberg U.S. Corporate Investment Grade Index	25	IQB	30,000
Bloomberg U.S. Corporate High Yield Very Liquid Index Futures	91	HYB	150 Dollar * Bloomberg U.S. Corporate High Yield Very Liquid Index	25	HYB	5,000
Bloomberg U.S. Corporate Investment Grade Duration-Hedged Index Futures	92	DHB	500 Dollar * Bloomberg U.S. Corporate Investment Grade Duration-Hedged Index	25	DHB	30,000

Effective trade date Monday, June 17, 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

Surveillance:
William Lange

William.Lange@cmegroup.com

+1 312 341-7757

Large Trader Reporting:
Sandra Valtierra

Sandra.Valtierra@cmegroup.com

+1 312 347-4137