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Market Surveillance

DATE: **December 30, 2015**

NOTICE #: **MSN12-30-15**

SUBJECT: **REMINDER. Amendments to Position Limits Beginning with the Expiring March 2016 Contract for Short-Term U.S. Treasury Note Futures (2-Year)**

As previously announced in Market Surveillance Notice MSN10-07-15, dated October 7, 2015, the Board of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") will amend the spot month limits for its Short-Term U.S. Treasury Note Futures (2-Year) (clearing code 26) **beginning with the March 2016 contract** in accordance with the table below. The spot month limits for the Treasury Note futures are effective at the close of trading ten (10) business days prior to the last day of trading in the expiring contract month. **No exemptions from these spot month limits are permitted.**

Amendments to Spot Month Limits in Expiring CBOT Treasury Futures

Contract	Commodity Code	Spot Month Limit During Last Ten Business Days (in contract units)		New Spot Month Limit Takes Effect at the Close of Business on…
		Old	New	
Short-Term U.S. Treasury Note Futures (2-Year)	26	35,000	**30,000**	March 17, 2016

Please refer questions on this subject to:

Market Regulation

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