



## Market Surveillance

**DATE:** January 6, 2016

**NOTICE #:** MSN01-06-16

**SUBJECT:** Large Trader Requirements. Listing of 10-Year U.S. Treasury Note Futures and Option Contracts

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In connection with the listing of the 10-Year U.S. Treasury Note Futures contract and its accompanying Standard, Flexible and Weekly Option contracts on the Board of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") on trade date Monday, January 11, 2016 (see [SER-7551](#) published January 5, 2016), please note below and in [Appendix F](#) of CFTC Submission [#15-572](#), the corresponding spot month position limit (CBOT Rule 559) for the futures contract, single month and all month aggregation allocations (CBOT Rule 559.D), spot month (for the futures contract), single month and all month accountability levels (CBOT Rule 560) and reportable levels (CBOT Rule 561) for the new contracts.

Effective trade date January 11, 2016, and pending all relevant CFTC regulatory review periods, the terms and conditions of the contracts will be inserted into the [CBOT Position Limit Position Accountability and Reportable Level Table](#) located in the Interpretations and Special Notices Section of Chapter 5 of the CBOT Rulebook.

The spot month limit for the 10-Year U.S. Treasury Note Futures contract, net long or short is effective at the close of trading ten (10) business days prior to the last day of trading in the expiring month.

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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Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Spot-Month Accountability Level	Spot-Month Limit (In Net Futures Equivalents)	Single Month and All Month Aggregate Into Ratio	Single Month and All Month Accountability Level
10-Year U.S. Treasury Note Futures	26	TN	\$100,000 U.S. Treasury Notes	2,000	7,500	90,000		7,500
Standard Options on 10-Year U.S. Treasury Note Futures	26A	TN	\$100,000 U.S. Treasury Notes	2,000				7,500
10-Yr U.S. Treasury Note Weekly Options - week 1	26A	TN1	\$100,000 U.S. Treasury Notes	25			1 TN1 : 1 TN	7,500
10-Yr U.S. Treasury Note Weekly Options - week 2	26A	TN2	\$100,000 U.S. Treasury Notes	25			1 TN2 : 1 TN	7,500
10-Yr U.S. Treasury Note Weekly Options - week 3	26A	TN3	\$100,000 U.S. Treasury Notes	25			1 TN3 : 1 TN	7,500
10-Yr U.S. Treasury Note Weekly Options - week 4	26A	TN4	\$100,000 U.S. Treasury Notes	25			1 TN4 : 1 TN	7,500
10-Yr U.S. Treasury Note Weekly Options - week 5	26A	TN5	\$100,000 U.S. Treasury Notes	25			1 TN5 : 1 TN	7,500
Flexible Options on 10-Year U.S. Treasury Note Futures (American-Style)	26B	56	\$100,000 U.S. Treasury Notes	25			1 56 : 1 TN	7,500
Flexible Options on 10-Year U.S. Treasury Note Futures (European-Style)	26B	65	\$100,000 U.S. Treasury Notes	25			1 65 : 1 TN	7,500