CME Group
How the world advances

Market Surveillance

DATE: **August 31, 2016**

NOTICE #: **MSN08-31-16A**

SUBJECT: **Large Trader Requirements. Listing of Physically Delivered EU Wheat Futures and Option Contracts**

In connection with the listing of the Board of Trade of the City of Chicago, Inc.'s ("CBOT" or "Exchange") EU Wheat Futures and Option contracts on trade date Monday, September 12, 2016 (see SER-7672 published August 5, 2016), please note below, and in Appendix B of CBOT Submission No. 16-199, the corresponding aggregation allocations (CBOT Rule 559.D), spot month position limits (CBOT Rule 559), single month and all month position limits (CBOT Rule 559) and reportable levels (CBOT Rule 561) for the new futures and option contracts.

The spot month limits for the new contracts shall take effect at the close of trading two business days prior to the first trading day of the delivery month.

Effective trade date September 12, 2016, and pending all relevant CFTC regulatory review periods, the terms and conditions of the new 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.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Aggregate Into Futures Equivalent	Aggregate Into Ratio	Spot-Month Limit (In Net Futures Equivalents)	Single Month Limit and All Month Limit (In Net Futures Equivalents)
EU Wheat Futures	14P	WEU	50 Metric Tons	25	WEU		600	2,700
Options on EU Wheat Futures	14Q	WEO	50 Metric Tons	25	WEU	1 WEO : 1 WEU	600	2,700

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:
Chris Reinhardt   Chris.Reinhardt@cmegroup.com   +1 312 435-3665

Products:
Nadine Brown   Nadine.Brown@cmegroup.com   +1 212 299-2223

Large Trader Reporting:
Sandra Valtierra   Sandra.Valtierra@cmegroup.com   +1 312 347-4137