

## Market Surveillance

**DATE:** July 19, 2017

NOTICE #: MSN07-19-17

SUBJECT: Position Limits, Accountability Levels and Large Trader Reporting

Requirements in Connection with the Initial Listing of the Australian

**Wheat FOB (Platts) Futures Contract** 

In connection with the listing of the Board of Trade of the City of Chicago, Inc.'s ("CBOT" or "Exchange") Australian Wheat FOB (Platts) futures contract on trade date Monday, July 24, 2017 (see <a href="SER-7941">SER-7941</a> dated June 28, 2017), please note below and in <a href="Appendix B">Appendix B</a> of CBOT Submission No. <a href="17-238">17-238</a>, the corresponding spot month position limit (Rule 559), aggregation allocations (Rule 559.D.), single month and all month accountability levels (Rule 560) and reportable levels (Rule 561) for the new contract. The contract shall have diminishing balances. The spot month limit effective date shall be the first trading day of the expiring contract month.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Aggregate Into Futures Equivalent	Spot-Month Limit (In Net Futures Equivalents)	Single Month Accountability Level (In Net Futures Equivalents)	All Month Accountability Level (In Net Futures Equivalents)
Australian Wheat FOB (Platts) Futures	32	AUW	50 Metric Tons	25	AUW	2,000	3,000	3,000

Effective trade date July 24, 2017, and pending all relevant CFTC regulatory review periods, the amendments will be inserted into the <u>CBOT Position Limit, Position Accountability and Reportable Level Table</u> located in the Interpretations & Special Notices Section of Chapter 5 of the CBOT Rulebook.

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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