



Market Surveillance

DATE: April 7, 2021

NOTICE #: MSN04-07-21

SUBJECT: Position Limits, Accountability Levels, and Large Trader Reporting Requirements in Connection with the Initial Listing of the Ukrainian Wheat (Platts) Futures and Options on Ukrainian Wheat (Platts) Futures Contracts

In connection with the listing of the Board of Trade of the City of Chicago, Inc.'s ("CBOT" or "Exchange") Ukrainian Wheat (Platts) Futures and Options on Ukrainian Wheat (Platts) Futures contracts (the "Contracts") on trade date Monday, April 12, 2021 (see [SER-8734](#) published on March 17, 2021), please note below and in [Appendix D](#) of CBOT Submission No. [21-103](#) the corresponding spot-month position limits (Rule 559), aggregation allocation (Rule 559.D.), single month and all month accountability levels (Rule 560), and reportable levels (Rule 561) for the new contracts. The new contracts shall have diminishing balances.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Spot-Month, Single Month & All Month Aggregate Into Futures Equivalent Leg (1)	Spot-Month, Single Month, & All Month Aggregate Into Ratio Leg (1)	Initial Spot-Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	Subsequent Spot-Month Limit(s) (In Net Futures Equivalents)	Single Month & All Month Accountability Level Leg (1) / Leg (2)
<u>Ukrainian Wheat (Platts) Futures</u>	<u>14U</u>	<u>UWF</u>	<u>50 Metric Tons</u>	<u>25</u>	<u>UWF</u>		<u>6,000</u>	<u>3,000</u>	<u>6,000</u>
<u>Options on Ukrainian Wheat (Platts) Futures</u>	<u>14V</u>	<u>UWO</u>	<u>50 Metric Tons</u>	<u>25</u>	<u>UWF</u>	<u>1 UWO : 1 UWF</u>	<u>6,000</u>	<u>3,000</u>	<u>6,000</u>

Effective trade date Monday, April 12, 2021, 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

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