



Market Surveillance

DATE: June 4, 2024

NOTICE #: MSN06-04-24

SUBJECT: Increase of Single Month and All Month Position Limits for the Bloomberg Commodity Index Futures Contract

Effective June 18, 2024, (pending all relevant CFTC regulatory review periods), The Board of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") will amend the single and all month position limits for the Bloomberg Commodity Index Futures (the "contract") as noted in [Exhibit A](#) of CBOT Submission No. [24-233](#). Exhibit A details the corresponding position limits (Rule 559), aggregation allocation, and reportable level (Rule 561) for the contract.

(bold, underline indicates addition; strikethrough indicates deletion)

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Single & All Month Aggregate Into Futures Equivalent Leg (1)	Single & All Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
Bloomberg Commodity Index Futures	29	70	100 Dollar x Bloomberg Commodity Index	200	70	100,000 <u>250,000</u>

Effective June 18, 2024, the Exchange will amend the [CBOT Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations & Special Notices Section of Chapter 5 of the CBOT Rulebook.

The commodity code is 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:

William Lange William.Lange@cmegroup.com +1 312 341-7757

Large Trader Reporting:

Sandra Valtierra Sandra.Valtierra@cmegroup.com +1 312 347 4137