

September 26, 2013

VIA E-MAIL

Ms. Melissa Jurgens
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, DC 20581

**RE: Revision to CBOT Submission No. 13-436 (Revisions to CBOT Position Limit, Position Accountability and Reportable Level Table and Chapters 10C, 11D and 14C)
CBOT Submission No. 13-436R**

Dear Ms. Jurgens:

The Board of Trade of the City of Chicago, Inc. ("CBOT" or the "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying a series of revisions to the Position Limit, Position Accountability and Reportable Level Table (the "Table") located in the Interpretations & Special Notices Section of Chapter 5 of the CBOT Rulebook.

Please note that CBOT Submission No. 13-436R is being submitted to correct a formatting error in CBOT Submission No. 13-436. Exhibit C of Submission No. 13-436 included the final versions of CBOT Rules 10C01.E, 11D01.E and 14C01.E, but the proposed changes were not marked. Submission No. 13-436R includes a blackline version of Exhibit C with additions underlined and deletions ~~overstruck~~. No other revisions to Submission No. 13-436 are being made.

The majority of the changes are stylistic in nature (e.g., format, consolidation of tabs, etc.), and only cells and columns applicable to a specific product are populated. The substantive changes to the Table are summarized below, and are shown in Exhibit A. The majority of the changes, except where noted below, appear in Exhibit A with additions underscored and deletions overstruck:

- Headers have been formatted and harmonized with the Position Limit, Position Accountability and Reportable Level Table applicable to NYMEX.
- Hyperlinks to the product chapters which were embedded in column B (*Rule Chapter*) have been removed.
- A separate row for each option on physical futures which shares the same clearing code as that of its futures contract has been added.
- Contract names in column A have been conformed to the product chapter titles in the CBOT Rulebook. Please note these changes are not shown in a marked version.
- The entries pertaining to number of "Registered and Shipping Certificates" for physically-delivered agricultural futures products (Corn, Soybean, Soybean Oil, Soybean Meal, Wheat, Oat, Rough Rice, Distillers' Dried Grain) have been removed as that information currently resides in the applicable product chapter.
- Three (3) synthetic/non-tradable products (codes QX5, SQ5, QO6) which were inadvertently incorporated into the Table have been removed.

- Three (3) products (codes C7S, ZSC, WCZ) which were inadvertently omitted from the Table have been added.
- For option contracts, the contract unit from the number of futures' equivalent contracts has been replaced with the contract unit of the respective futures contract.
- Column T (*Spot-Month Limit (In Contract Units) Leg (1) / Leg (2)*), where applicable, has been populated with the spot month limits in contract units.
- The "Aggregate into Ratio" columns, where applicable, have been populated.
- The "Aggregate into Leg 2" information, where applicable, has been inserted which was inadvertently omitted.
- For fertilizer products (codes UFN, UFU, DFT, DFL, UFZ, UFG), the product chapters have been replaced with the product codes in the "aggregate into columns."
- The product chapter number for product code KWC has been corrected.
- Products have been grouped (sequence of rows) by underlying market.
- Terms have been conformed for consistency and style in Column F (*Type*), Column G (*Settlement*), and Column H (*Group*).
- The settlement for MCG has been changed from "Exercisable into physically delivered futures" to "Financially settled options."
- The previously omitted spot month levels for US Treasury Futures have been inserted.
- For calendar swaps (cleared only) on corn, soybean and wheat, the single and all months limits have been set at the same levels as those of the corresponding Corn, Soybean and Wheat futures, which represents an increase from the current single month and all months combined limits applicable to these products. Deliverable supply for those markets is appended hereto as Exhibit B. As a result of this change, the Exchange is self-certifying the amendments to the affected product chapters as shown in Exhibit C (Chapters 10C, 11D and 14C). Additionally, the intra-crop year spread allowance for these products has been eliminated as it no longer applies.

The changes will be effective on Friday, October 11, 2013.

The Exchange has reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("CEA") and has identified that the revisions to the Table and the product chapters may have some bearing on the following Core Principles:

- Contracts Not Readily Susceptible to Manipulation: The increase in the position limits for the three (3) CBOT agricultural calendar swaps will not make the products susceptible to market manipulation. Given the size and activity in the underlying cash markets, CBOT has concluded that these contracts are not readily susceptible to market manipulation.
- Position Limitations or Accountability: CBOT has adopted appropriate increases to the position limits in the three (3) CBOT agricultural calendar swaps based on a detailed market analysis of the underlying cash markets for each product, including the size, growth and trading activity in the underlying cash market of these cleared-only swap products.
- Availability of General Information: As required by this Core Principle, the Exchanges will publicly issue a Special Executive Report to the marketplace in advance of the changes to the Table and the position limits in the three (3) CBOT agricultural calendar swaps products becoming effective. That Special Executive Report will present an overview of the changes and include a link to the Table.

The Exchange certifies that the changes to the Table, the position limits in the three (3) agricultural calendar swaps and the revisions to the product chapters comply with the Commodity Exchange Act and regulations thereunder. There were no substantive opposing views to these changes.

The Exchange certifies that this submission has been concurrently posted on the Exchange's website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

If you require any additional information regarding this submission, please contact me at 212-299-2200 or Christopher.Bowen@cmegroup.com. Please reference CBOT Submission No. 13-436R in any related correspondence.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – CBOT Position Limit, Position Accountability and Reportable Level Table
(attached under separate cover)
Exhibit B – Deliverable Supply Analysis
Exhibit C – Revisions to Product Chapters

Exhibit A

CBOT Position Limit, Position Accountability and Reportable Level Table
(Attached under separate cover)

Exhibit B

Corn Deliverable Supply Analysis

Background:

Corn is the most widely produced feed grain in the United States, with most of the crop providing the main energy ingredient in livestock feed. Corn is also processed into a wide range of food and industrial products including fuel ethanol. USDA estimates the 2012/13 U.S. corn crop at 10.7 billion bushels, a 13 percent reduction compared to 2011/12 due to Midwestern drought conditions during the summer of 2012. CBOT Corn futures are the global price discovery and risk management benchmark.

Corn Delivery Capacity (Updated Annually):

The following territories are defined for delivery in CBOT Corn futures:

- A. Chicago and Burns Harbor, Indiana Switching District - The Chicago Switching District is the area geographically defined by Tariff ICC WTL 8020-Series and that portion of the Illinois Waterway at or above river mile 304 which includes the Calumet Sag Channel and the Chicago Sanitary & Ship Canal. The Burns Harbor, Indiana Switching District is the area geographically defined by the boundaries of Burns Waterway Harbor at Burns Harbor, Indiana which is owned and operated by the Indiana Port Commission.
- B. Lockport-Seneca Shipping District - The Lockport-Seneca Shipping District is the portion of the Illinois Waterway below river mile 304 at the junction of the Calumet Sag Channel and the Chicago Sanitary & Ship Canal and above river mile 244.6 at the Marseilles Lock and Dam.
- C. Ottawa-Chillicothe Shipping District - The Ottawa-Chillicothe Shipping District is the portion of the Illinois Waterway below river mile 244.6 at the Marseilles Lock and Dam and at or above river mile 170 between Chillicothe and Peoria, IL.
- D. Peoria – Pekin Shipping District - The Peoria-Pekin Shipping District is the portion of the Illinois Waterway below river mile 170 between Chillicothe and Peoria, IL and at or above river mile 151 at Pekin, IL.

Facilities approved for delivery on Corn futures are limited in the number of shipping certificates that they may issue to an amount not to exceed 20 times their total daily rate of loading barges, or in the case of the Chicago and Burns Harbor delivery territory, their registered storage capacity. As of January 2013, firms regular for delivery on CBOT Corn futures had approved capacity to issue 11,256 shipping certificates or 56.28 million bushels of corn.

Below are the facilities regular for delivery on Corn futures as of January 2013 along with the maximum number of shipping certificates they may issue, with each shipping certificate equivalent to 5,000 bushels:

Firm	Location	Maximum Certificates Deliverable
Cargill, Inc.	Burns Harbor, IN	1,094
Chicago & Illinois River Marketing, LLC	Chicago, IL	2,462
Cargill, Inc.	Morris, IL	440
Elburn Cooperative Co.	Morris, IL	220
ADM Grain Company	Morris-E, IL	220
Cargill, Inc.	Seneca, IL	440
ADM Grain Company	Ottawa-N, IL	440
Cargill, Inc.	Ottawa, IL	440
ADM Grain Company	Ottawa-S, IL	220
Maplehurst Farms, Inc.	Ottawa, IL	220
Zen-Noh Grain Corporation	Utica, IL	220
Consolidated Grain and Barge Co.	Utica, IL	220
ADM Grain Company	La Salle, IL	220
Zen-Noh Grain Corporation	Peru, IL	220
Consolidated Grain and Barge Co.	Peru, IL	220
ADM Grain Company	Spring Valley, IL	440
Cargill, Inc.	Spring Valley, IL	440
ADM Grain Company	Hennepin, IL	440
Cargill, Inc.	Hennepin, IL	440
Zen-Noh Grain Corp.	Hennepin, IL	220
Consolidated Grain and Barge Co.	Hennepin, IL	220

Firm	Location	Maximum Certificates Deliverable
ADM Grain Company	Henry, IL	220
ADM Grain Company	Lacon, IL	220
Cargill, Inc.	Lacon, IL	440
ADM Grain Company	Creve Coeur, IL	440
Bunge North America	Ottawa, IL	220
ADM Grain Company	Ottawa, IL	220

Corn Deliverable Supply Procedures and Estimate (Updated Annually):

Each Tuesday the Registrar's Office publishes corn meeting deliverable grades that are in-store as of the previous Friday at all regular delivery facilities. The USDA-AMS publishes a weekly Grain Transportation Report (GTR) that covers developments affecting the transport of grain, both in the domestic and international marketplace (<http://www.ams.usda.gov/AMSV1.0/gtr>). This weekly publication reports on the latest volume and price data for barges, railroads, trucks, and ocean vessels involved in the transport of grain. Included in this report is the amount of corn shipped through Lock 8 on the Illinois River¹ and through the Illinois River delivery territory for Corn futures.

Deliverable supply is estimated as the stocks of grain in regular facilities on the Friday prior to First Notice Day plus the amount to corn that passes through Lock 8 on the Illinois River during the four weeks prior to First Notice Day. This is likely a very conservative estimate of deliverable supply because it does not count the significant amount of corn that is likely near the delivery facilities and could easily be placed into delivery position very quickly.

Futures Contract Expiration	Corn Movement through Lock 8 on the IL River during the 4 Weeks Prior to FND (1M Bushels)	Stocks of Corn in Regular Facilities on the Friday prior to FND (1M Bushels)	Total Stocks (1M Bushels)
Mar 2010	22.04	6.83	28.87
Mar 2011	14.96	7.07	22.03
Mar 2012	24.82	3.11	27.93
MAR AVG	20.61	5.67	26.28
May 2010	24.41	5.50	29.91
May 2011	17.71	7.32	25.03
May 2012	13.89	2.25	16.14
MAY AVG	18.67	5.02	23.69
Jul 2010	29.50	5.77	35.27
Jul 2011	15.14	5.03	20.17
Jul 2012	9.54	1.55	11.09
JUL AVG	18.06	4.12	22.18
Sep 2010	14.39	4.07	18.46
Sep 2011	5.61	2.27	7.88
Sep 2012	5.61	0.48	6.09
SEP AVG	8.54	2.27	10.81
Dec 2010	7.39	6.60	13.99
Dec 2011	20.07	4.47	24.54
Dec 2012	4.29	2.12	6.41
DEC AVG	10.58	4.40	14.98
AVG ALL DELV MONTHS	15.29	4.30	19.59

As the table above shows, estimated deliverable supply for all delivery months over the past three calendar years has been 19.59 million bushels or 3,918 contract equivalents.

¹ http://marinas.com/view/lock/155_Illinois_River_Peoria_Lock_IL_United_States

There is no readily available data on corn under long-term contracts or agreements that could not be delivered on futures and should not be counted in deliverable supply estimates. To get a sense of the extent corn is under long-term agreements and not deliverable, the Exchange reached out to several of the corn regular delivery firms. Feedback from these firms indicates generally zero (0) percent of corn in their facilities is under long-term agreement and could not be delivered against Corn futures. One firm indicated generally zero percent under long-term agreement but at the very most five percent during some limited time frames. Given this feedback and the conservative nature of the estimate, the Exchange does not believe corn stocks under long-term agreements significantly affect deliverable supply.

The Exchange is amending the single and all months limit for the Corn Calendar Swaps (Clearing Only) (Chapter 10C) such that the single and all months limits for the Corn Calendar Swaps (Clearing Only) are 33,000 contracts and identical to those of the Corn Futures contract. As a result of this amendment, intra crop year spread allowance no longer applies and is therefore eliminated.

Soybean Deliverable Supply Analysis

Background:

Soybeans are the second largest crop produced in the United States. They are crushed to extract their oil and high protein meal. Soybean meal is primarily used as a feed ingredient for livestock, while soybean oil is primarily used in food processing. USDA estimates the 2012/13 U.S. soybean crop at 3.015 billion bushels, a 2.5 percent reduction compared to 2011/12 due to Midwestern drought conditions during the summer of 2012.

Soybean Delivery Capacity (Updated Annually):

The following territories are defined for delivery in CBOT Soybean futures:

- A. Chicago and Burns Harbor, Indiana Switching District - The Chicago Switching District will be that area geographically defined by Tariff ICC WTL 8020-Series and that portion of the Illinois Waterway at or above river mile 304 which includes the Calumet Sag Channel and the Chicago Sanitary & Ship Canal. Burns Harbor, Indiana Switching District will be that area geographically defined by the boundaries of Burns Waterway Harbor at Burns Harbor, Indiana which is owned and operated by the Indiana Port commission.
- B. Lockport-Seneca Shipping District - The Lockport-Seneca Shipping District will be that portion of the Illinois Waterway below river mile 304 at the junction of the Calumet Sag Channel and the Chicago Sanitary & Ship Canal and above river mile 244.6 at the Marseilles Lock and Dam.
- C. Ottawa-Chillicothe Shipping District - The Ottawa-Chillicothe Shipping District will be that portion of the Illinois Waterway below river mile 244.6 at the Marseilles Lock and Dam and at or above river mile 170 between Chillicothe and Peoria, IL.
- D. Peoria-Pekin Shipping District - The Peoria-Pekin Shipping District will be that portion of the Illinois Waterway below river mile 170 between Chillicothe and Peoria, IL and at or above river mile 151 at Pekin, IL.
- E. Havana-Grafton Shipping District - The Havana-Grafton Shipping District will be that portion of the Illinois Waterway below river mile 151 at Pekin, IL to river mile 0 at Grafton, IL.
- F. St. Louis-East St. Louis and Alton Switching Districts - The St. Louis-East St. Louis and Alton Switching Districts will be that portion of the upper Mississippi River below river mile 218 at Grafton, IL and above river mile 170 at Jefferson Barracks Bridge in south St. Louis, MO.

Facilities approved for delivery on Soybean futures are limited in the number of shipping certificates that they may issue to an amount not to exceed 20 times their total daily rate of loading barges, or in the case of the Chicago and Burns Harbor delivery territory, their registered storage capacity. As of January 2013, firms regular for delivery on CBOT Soybean futures had approved capacity to issue 17,416 shipping certificates or 87.08 million bushels of soybeans.

Below are the facilities regular for delivery on Soybeans futures in January 2013 along with the maximum number of shipping certificates they may issue, with each shipping certificate equivalent to 5,000 bushels:

Firm	Location	Maximum Certificates Deliverable
Cargill, Inc.	Burns Harbor, IN	1094
Chicago & Illinois River Marketing, LLC	Chicago, IL	2462
Cargill, Inc.	Morris, IL	440
Elburn Cooperative Co.	Morris, IL	220
ADM Grain Company	Morris-E, IL	220
Cargill, Inc.	Seneca, IL	440
ADM Grain Company	Ottawa-N, IL	440
Cargill, Inc.	Ottawa, IL	440
ADM Grain Company	Ottawa-S, IL	220
Maplehurst Farms, Inc.	Ottawa, IL	220
Zen-Noh Grain Corporation	Utica, IL	220
Consolidated Grain and Barge Co.	Utica, IL	220
ADM Grain Company	La Salle, IL	220

Firm	Location	Maximum Certificates Deliverable
Zen-Noh Grain Corporation	Peru, IL	220
Consolidated Grain and Barge Co.	Peru, IL	220
ADM Grain Company	Spring Valley, IL	440
Cargill, Inc.	Spring Valley, IL	440
ADM Grain Company	Hennepin, IL	440
Cargill, Inc.	Hennepin, IL	440
Zen-Noh Grain Corp.	Hennepin, IL	220
Consolidated Grain and Barge Co.	Hennepin, IL	220
ADM Grain Company	Henry, IL	220
ADM Grain Company	Lacon, IL	220
Cargill, Inc.	Lacon, IL	440
ADM Grain Company	Creve Coeur, IL	440
Bunge North America	Ottawa, IL	220
ADM Grain Company	Ottawa, IL	220
Cargill, Inc.	Havana-N, IL	440
Cargill, Inc.	Havana-S, IL	440
ADM Grain Company	Havana-N, IL	220
ADM Grain Company	Havana-S, IL	440
Cargill, Inc.	Beardstown, IL	440
ADM Grain Company	Beardstown, IL	220
Cargill, Inc.	Meredosia, IL	440
ADM Grain Company	Naples, IL	220
Zen-Noh Grain Corp.	Naples, IL	220
Consolidated Grain and Barge Co.	Naples, IL	220
Cargill, Inc.	Florence, IL	440
CHS, Inc.	Beardstown, IL	220
CHS, Inc.	Havana, IL	220
CHS, Inc.	St. Louis, MO	220
ADM Grain Company	St. Louis, MO	880
Cargill, Inc.	E. St. Louis, IL	440
Consolidated Grain & Barge Co.	Cahokia, IL	220
Tate and Lyle, Inc.	Granite City, IL	220

Soybean Deliverable Supply Procedures and Estimate (Updated Annually):

Each Tuesday the Registrar's Office publishes soybeans meeting deliverable grades that are in-store as of the previous Friday at all regular delivery facilities. The USDA-AMS publishes a weekly Grain Transportation Report (GTR) that covers developments affecting the transport of grain, both in the domestic and international marketplace (<http://www.ams.usda.gov/AMSV1.0/gtr>). This weekly publication reports on the latest volume and price data for barges, railroads, trucks, and ocean vessels involved in the transport of grain. Included in this report is the amount of soybeans shipped through Lock 27² on the Mississippi River, which is a measure of soybeans that flow through the Illinois River delivery territory for Soybean futures.

² http://marinas.com/view/lock/103_Chain_of_Rocks_Lock_27_Granite_City_IL_United_States

Deliverable supply is estimated as the stocks of grain in regular facilities on the Friday prior to First Notice Day plus the amount to soybeans that pass through Lock 27 on the Mississippi River during the four weeks prior to First Notice Day. Mississippi River Lock 27 soybean movements capture down-bound soybeans that have traveled along the Illinois River and by the Illinois River delivery facilities and the down-bound soybeans that have traveled along the Mississippi River and by the St. Louis, East St. Louis, and Alton delivery territory facilities. This is likely a very conservative estimate of deliverable supply because it does not count the significant amount of soybeans that are likely near the delivery facilities and could easily be placed into delivery position very quickly.

Futures Contract Expiration	Soybean Movement through Lock 27 on the MS River during the 4 Weeks Prior to FND (1M Bushels)	Stocks of Soybeans in Regular Facilities on the Friday prior to FND (1M Bushels)	Total Stocks (1M Bushels)
Jan-10	24.62	3.20	27.82
Jan-11	39.68	5.40	45.08
Jan-12	30.17	8.05	38.22
JAN AVG	31.49	5.55	37.04
Mar-10	15.98	3.72	19.70
Mar-11	13.67	5.94	19.61
Mar-12	19.14	6.10	25.24
MAR AVG	16.27	5.25	21.52
May-10	8.71	2.23	10.94
May-11	10.44	4.28	14.72
May-12	23.04	7.69	30.73
MAY AVG	14.06	4.73	18.79
Jul-10	11.61	2.47	14.08
Jul-11	11.06	3.07	14.13
Jul-12	19.11	6.81	25.92
JUL AVG	13.93	4.12	18.05
Aug-10	14.48	1.77	16.25
Aug-11	12.90	1.65	14.55
Aug-12	25.76	2.42	28.18
AUG AVG	17.71	1.95	19.66
Sep-10	14.15	0.61	14.76
Sep-11	12.60	1.11	13.71
Sep-12	27.59	1.05	28.64
SEP AVG	18.11	0.92	19.03

Nov-10	33.51	4.22	37.73
Nov-11	15.43	9.46	24.89
Nov-12	32.15	4.93	37.08
NOV AVG	27.03	6.20	33.23
AVG ALL DELV MONTHS	19.80	4.10	23.90

As the table above shows, estimated deliverable supply for all delivery months over the past three calendar years has been 23.90 million bushels or 4,780 contract equivalents.

Unfortunately there is no readily available data on soybeans under long-term contracts or agreements that could not be delivered on futures and should not be counted in deliverable supply estimates. To get a sense of the extent soybeans are under long-term agreements and not deliverable, the Exchange reached out to several of the soybean regular delivery firms. Feedback from these firms indicates generally zero (0) percent of soybeans in their facilities are under long-term agreement and could not be delivered against Soybean futures. One firm indicated generally zero percent under long-term agreement but at the very most five percent during some limited time frames. Given this feedback and the conservative nature of the estimate, the Exchange does not believe soybean stocks under long-term agreements significantly affect deliverable supply.

The Exchange is amending the single and all months limit for the Soybean Calendar Swaps (Clearing Only) (Chapter 11D) such that the single and all months limits for the Soybean Calendar Swaps (Clearing Only) are 15,000 contracts and identical to those of the Soybean Futures contract. As a result of this amendment, intra crop year spread allowance no longer applies and is therefore eliminated.

CBOT Wheat Deliverable Supply Analysis

Background:

All wheat production in the United States this past season was 2.27 billion bushels with soft red winter wheat representing 0.42 billion bushels. Soft red winter wheat, which is the underlying wheat class for the CBOT Wheat futures contract, is primarily used to make cookies, cakes and crackers and also as a livestock feed. USDA estimates the 2012/13 U.S. soft red winter wheat crop at 0.42 billion bushels, an 8.2 percent reduction compared to 2011/12 due to wheat acres being replaced by relatively higher priced corn.

CBOT Wheat Delivery Capacity (Updated Annually):

The following territories are defined for delivery in CBOT Wheat futures:

- A. Chicago and Burns Harbor, Indiana Switching District - The Chicago Switching District is the area geographically defined by Tariff ICC WTL 8020-Series and that portion of the Illinois Waterway at or above river mile 304 which includes the Calumet Sag Channel and the Chicago Sanitary & Ship Canal. The Burns Harbor, Indiana Switching District is the area geographically defined by the boundaries of Burns Waterway Harbor at Burns Harbor, Indiana which is owned and operated by the Indiana Port Commission.
- B. The Toledo, Ohio Switching District. – The Toledo, Ohio switching district includes any facility that has a Toledo tariff.
- C. St. Louis-East St. Louis and Alton Switching District - The St. Louis-East St. Louis and Alton Switching Districts will be the portion of the upper Mississippi River below river mile 218 at Grafton, IL and above river mile 170 at Jefferson Barracks Bridge in south St. Louis, MO.
- D. The Northwest Ohio Territory shall be shuttle loading facilities within the following 12 counties: Allen, Crawford, Hancock, Hardin, Henry, Huron, Marion, Putnam, Sandusky, Seneca, Wood, and Wyandot.
- E. The Ohio River facilities shall be river loading facilities on the Ohio River from mile marker 455 to the Mississippi River.
- F. The Mississippi River facilities shall be river loading facilities on the Mississippi River downriver from the St. Louis-East St. Louis Alton Switching District to mile marker 715.

Facilities approved for delivery on Wheat futures in the Mississippi River, Ohio River and St. Louis-East St. Louis-Alton territories are limited in the number of shipping certificates that they may issue to an amount not to exceed 20 times their total daily rate of loading barges, while facilities in the Chicago, Burns Harbor, Toledo and Northwest Ohio delivery territories shall not deliver more than their registered storage capacity. As of January 2013, firms regular for delivery on CBOT Wheat futures had approved capacity to issue 39,042 shipping certificates or 195.21 million bushels of wheat.

Below are the facilities regular for delivery on Wheat futures in January 2013 along with the maximum number of shipping certificates they may issue, with each shipping certificate equivalent to 5,000 bushels:

Firm	Location	Max Certificates
Cargill, Inc.	Burns Harbor Elevator Portage, IN	1,553
Chicago & Illinois River Marketing LLC	Elevator B Chicago, IL	2,462
The Andersons	Andersons-Illinois Elevator Maumee, Ohio	3,391
The Andersons	River Elevator Toledo, Ohio	1,230
The Andersons	Conant Street Elevator Maumee, Ohio	656
The Andersons	Edwin Drive Elevator Toledo, Ohio	1,100
The Andersons	Toledo, Ohio (Reynolds Rd)	196
ADM Grain Company	Toledo Elevator Toledo, Ohio	1,959
ADM Grain Company	Ottawa Lake Elevator Ottawa Lake, MI	1,536
ADM Grain Company	Sauget, IL	220
Archer-Daniels-Midland Co.	St. Louis Elevator St. Louis, MO	314
Cargill Inc.	Elevator East St. Louis, IL	440
ConAgra Foods, Inc.	Alton, IL	677

Firm	Location	Max Certificates
Consolidated Grain and Barge	Cahokia, IL	220
Cargill, Inc.	Lima, OH	418
Deshler Farmers Elevator Company	Custar, OH	605
Sunrise Cooperative	Clyde, OH	1,602
Sunrise Cooperative	Galion, OH	743
Sunrise Cooperative	Wakeman, OH	950
Heritage Cooperative, Inc.	Upper Sandusky, OH	560
Heritage Cooperative, Inc.	Kenton, OH	720
Blanchard Valley Farmers Cooperative Inc.	Fostoria, OH	1,710
Blanchard Valley Farmers Cooperative Inc.	Findlay, OH	583
Gavilon Grain LLC	Harpster, OH	457
ADM Grain Company	Newburgh, IN	440
ADM Grain Company	Evansville, In (Broadway)	440
ADM Grain Company	Evansville, IN (Dixie Flyer)	220
ADM Grain Company	Rockport, IN	440
ADM Grain Company	Mound City, IL	440
ADM Grain Company	Paducah, KY	220
ADM Grain Company	Ledbetter, KY	220
ADM Grain Company	Silver Grove, KY	440
ADM Grain Company	Henderson, KY	220
Bunge North America	Owensboro, KY	220
Bunge North America	Shawneetown, IL	440
Cargill, Inc.	Cincinnati, OH (Kellogg Avenue)	220
Cargill, Inc.	Cincinnati, OH (River Road)	220
Cargill, Inc.	Evansville, IN	220
Cargill, Inc.	Mt. Vernon, IN	440
Consolidated Grain and Barge	Cincinnati, OH (Anderson Ferry)	220
Consolidated Grain and Barge	Cincinnati, Oh (Southside Riverside)	220
Consolidated Grain and Barge	Aurora, IN	220
Consolidated Grain and Barge	Jeffersonville, IN	220
Consolidated Grain and Barge	Mt. Vernon, IN	220
Consolidated Grain and Barge	Mound City, IL	220
Consolidated Grain and Barge	Uniontown, KY	220
Gavilon Grain LLC	Maceo, KY	220
Gavilon Grain LLC	Henderson, KY	440
Owensboro Grain Company	Owensboro, KY	220
ADM Grain Company	New Madrid, MO	440
ADM Grain Company	Memphis, TN	440
Bunge North America	Grand Tower, IL	220
Bunge North America	Hickman, KY	440

Firm	Location	Max Certificates
Bunge North America	Portageville, MO	440
Bunge North America	Caruthersville, MO	440
Bunge North America	Finley, TN	220
Bunge North America	Blytheville, AR	440
Bunge North America	Osceola, AR (Riverside)	220
Bunge North America	Osceola, AR (Landside)	220
Bunge North America	Memphis, TN	220
Bunge North America	West Memphis, AR	440
Cargill, Inc.	Buffalo Island, MO	220
Cargill, Inc.	New Madrid, MO	220
Cargill, Inc.	Hickman, KY	220
Cargill, Inc.	Tiptonville, TN	220
Cargill, Inc.	Memphis, TN	220
Consolidated Grain and Barge	Charleston, MO	220
Consolidated Grain and Barge	Cape Girardeau, MO	220
Consolidated Grain and Barge	Caruthersville, MO	220
Consolidated Grain and Barge	Caruthersville, MO (Cottonwood Point)	220
Consolidated Grain and Barge	East Prairie, MO	220
Consolidated Grain and Barge	Scott City, MO	220
Consolidated Grain and Barge	Osceola, AR	220
Consolidated Grain and Barge	West Memphis, AR	220
Poinsett Rice and Grain, Inc.	Osceola, AR	220
The Scoular Company	Memphis, TN	220

CBOT Wheat Deliverable Supply Procedures and Estimate (Updated Annually):

Each Tuesday the Registrar's Office publishes wheat meeting deliverable grades that are in-store as of the previous Friday at all regular delivery facilities. The USDA-AMS publishes a weekly Grain Transportation Report (GTR) that covers developments affecting the transport of grain, both in the domestic and international marketplace (<http://www.ams.usda.gov/AMSV1.0/gtr>). This weekly publication reports on the latest volume and price data for barges, railroads, trucks, and ocean vessels involved in the transport of grain. Included in this report is the amount of wheat shipped through Lock 52³ on the Ohio River, which is a measure of wheat flowing through the Ohio River delivery territory for Wheat futures.

Deliverable supply is estimated as the stocks of grain in regular facilities on the Friday prior to First Notice Day plus the amount to wheat that passes through Lock 52 on the Ohio River during the four weeks prior to First Notice Day⁴.

³ http://marinas.com/view/lock/31_Ohio_River_Lock_52_Brookport_IL_United_States

⁴ This analysis does not include SRW wheat flowing down the Illinois and Upper Mississippi Rivers that would also be deliverable on the CBOT Wheat futures contract in the Alton – St. Louis delivery territory. Wheat statistics are available on the lowest lock on the Mississippi River, which would capture these data, but because these stocks are not differentiated between classes and likely contain significant amounts of spring wheat, the Exchange decided not to include these stocks in this analysis. Spring wheat is deliverable on CBOT Wheat futures, but rarely if ever delivered, so this analysis focuses on SRW wheat. Ohio River stocks included in this report are predominantly, if not virtually all, SRW wheat.

This is likely a very conservative estimate of deliverable supply because it does not count the significant amount of wheat that is likely near the delivery facilities and could easily be placed into delivery position very quickly.

Futures Contract Expiration	Wheat Movement through Lock 52 on the OH River during the 4 Weeks Prior to FND (1M Bushels)	Stocks of Wheat in Regular Facilities on the Friday prior to FND (1M Bushels)	Total Stocks (1M Bushels)
Mar-10	0.62	82.85	83.48
Mar-11	1.07	61.89	62.95
Mar-12	0.81	72.34	73.15
MAR AVG	0.83	72.36	73.19
May-10	0.51	78.86	79.38
May-11	1.80	54.56	56.36
May-12	1.87	63.48	65.35
MAY AVG	1.40	65.63	67.03
Jul-10	0.51	65.52	66.04
Jul-11	1.36	57.37	58.73
Jul-12	2.24	76.54	78.78
JUL AVG	1.37	66.48	67.85
Sep-10	1.58	77.87	79.45
Sep-11	3.64	79.95	83.59
Sep-12	0.96	84.95	85.90
SEP AVG	2.06	80.92	82.98
Dec-10	0.22	72.46	72.68
Dec-11	1.07	77.31	78.38
Dec-12	0.40	82.20	82.60
DEC AVG	0.56	77.32	77.89
AVG ALL DELV MONTHS	1.24	72.54	73.79

As the table above shows, estimated deliverable supply for all delivery months over the past three calendar years has been 73.79 million bushels or 14,757 contract equivalents. .

Unfortunately there is no readily available data on wheat under long-term contracts or agreements that could not be delivered on futures and should not be counted in deliverable supply estimates. To get a sense of the extent wheat is under long-term agreements and not deliverable, the Exchange reached out to several of the wheat regular delivery firms. Feedback from these firms indicates generally zero (0) percent of wheat in their facilities is under long-term agreement and could not be delivered against Wheat futures. One firm indicated generally zero percent under long-term agreement but at the very most five percent during some limited time frames. Given this feedback and the conservative nature of the estimate, the Exchange does not believe wheat stocks under long-term agreements significantly affect deliverable supply.

The Exchange is amending the single and all months limit for the Wheat Calendar Swaps (Clearing Only) (Chapter 14C) such that the single and all months limits for the Wheat Calendar Swaps (Clearing Only) are 12,000 contracts and identical to those of the Wheat Futures contract. As a result of this amendment, intra crop year spread allowance no longer applies and is therefore eliminated.

Exhibit C

Chapter 10C Corn Calendar Swaps (Clearing Only)

10C01.E. Position Limits, Exemptions, Position Accountability and Reportable Levels

~~In accordance with Rule 559., Position Limits and Exemptions, no person shall own or control positions in excess of:~~

- ~~1. 13,500 contracts net long or net short in any single contract month.~~
- ~~2. 22,000 contracts net long or net short in all months combined.~~

~~Refer to Rule 559. for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

~~The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.~~

~~Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

Chapter 11D Soybean Calendar Swaps (Clearing Only)

11D01.E. Position Limits, Exemptions, Position Accountability and Reportable Levels

~~In accordance with Rule 559., Position Limits and Exemptions, no person shall own or control positions in excess of:~~

- ~~1. 6,500 contracts net long or net short in any single contract month.~~
- ~~2. 10,000 contracts net long or net short in all months combined.~~

~~Refer to Rule 559. for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

~~The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.~~

~~Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

Chapter 14C Wheat Calendar Swaps (Clearing Only)

14C01.E. Position Limits, Exemptions, Position Accountability and Reportable Levels

~~In accordance with Rule 559., Position Limits and Exemptions, no person shall own or control positions in excess of:~~

- ~~1. 5,000 contracts net long or net short in any single contract month.~~
- ~~2. 6,500 contracts net long or net short in all months combined.~~

~~Refer to Rule 559. for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

Contract Name	Rule Chapter	Commodity Code	Contract Size
Corn Futures and Options on Corn Futures	10 & 10A	C	5,000
<u>Corn Options</u>	<u>10A</u>	<u>C</u>	<u>5,000</u>
Corn - Registered and Outstanding Shipping Certificates	10		5,000
Corn Weekly Options - week 1	10A	PY1	<u>5,000</u> ±
Corn Weekly Options - week 2	10A	PY2	<u>5,000</u> ±
Corn Weekly Options - week 3	10A	PY3	<u>5,000</u> ±
Corn Weekly Options - week 4	10A	PY4	<u>5,000</u> ±
Corn Weekly Options - week 5	10A	PY5	<u>5,000</u> ±
Short Dated Options on New Crop Corn Futures	10A	CDF	<u>5,000</u> ±
Mini-Sized Corn Futures	10B	YC	1,000

Corn Calendar Swaps (Clearing Only)	10C	CCS	5,000
Corn Calendar Spread Options - Consecutive	10J	PYC	<u>5,000</u> ±
Corn Calendar Spread Options - JUL-DEC	10J	CC6	<u>5,000</u> ±
Corn Calendar Spread Options - DEC-JUL	10J	8CC	<u>5,000</u> ±
Corn Calendar Spread Options - DEC-DEC	10J	CCZ	<u>5,000</u> ±
Soybean-Corn Intercommodity Ratio Options	10M	CSI	<u>5,000</u> ±
Wheat-Corn Intercommodity Spread Options	10N	XCW	<u>5,000</u> ±
Soybean Futures and Options on Soybean Futures	11 & 11A	S	5,000
<u>Soybean Options</u>	<u>11A</u>	<u>S</u>	<u>5,000</u>
Soybean Registered and Outstanding Shipping Certificates	11		5,000
Soybean Weekly Options - week 1	11A	CZ1	<u>5,000</u> ±
Soybean Weekly Options - week 2	11A	CZ2	<u>5,000</u> ±
Soybean Weekly Options - week 3	11A	CZ3	<u>5,000</u> ±
Soybean Weekly Options - week 4	11A	CZ4	<u>5,000</u> ±

Soybean Weekly Options - week 5	11A	CZ5	<u>5,000</u> 1
Short Dated Options on New Crop Soybean Futures	11A	SDF	<u>5,000</u> 1
Mini-Sized Soybean Futures	11B	YK	1,000
Soybean Board Crush Spread Options	11C	31	<u>10 S/-11</u> <u>06/-9 07</u> 1
Soybean Calendar Swaps (Clearing Only)	11D	SNS	5,000
Soybean Calendar Spread Options - Consecutive	11E	CZS	<u>5,000</u> 2
Soybean Calendar Spread Options - JAN-MAY	11E	KSC	<u>5,000</u> 2
Soybean Calendar Spread Options - MAR-JUL	11E	KSH	<u>5,000</u> 2
MAR-JULY SOYBEAN Calendar Spread	11E	QX5	2
<u>Soybean Calendar Spread Options - MAY-NOV</u>	<u>11E</u>	<u>C7S</u>	<u>5,000</u>
Soybean Calendar Spread Options - JUL-NOV	11E	SC5	<u>5,000</u> 2
JULY-NOV SOYBEAN Calendar Spread	11E	SQ5	2

Soybean Calendar Spread Options - JUL-DEC	11E	SM6	<u>5,000</u> 2
Soybean Calendar Spread Options - AUG-NOV	11E	SC4	<u>5,000</u> 2
Soybean Calendar Spread Options - NOV-JUL	11E	SX9	<u>5,000</u> 2
Soybean Calendar Spread Options - NOV-NOV	11E	SCX	<u>5,000</u> 2
<u>Soybean Calendar Spread Options - Nearby</u>	<u>11E</u>	<u>ZSC</u>	<u>5,000</u>
Soybean Oil Futures and Options on Soybean Oil Futures	12 & 12A	07	60,000
<u>Soybean Oil Options</u>	<u>12A</u>	<u>07</u>	<u>60,000</u>
Soybean Oil Registered and Outstanding Warehouse Receipts	12		60,000
Soybean Oil Weekly Options - week 1	12A	OZ1	<u>60,000</u> 1
Soybean Oil Weekly Options - week 2	12A	OZ2	<u>60,000</u> 1
Soybean Oil Weekly Options - week 3	12A	OZ3	<u>60,000</u> 1
Soybean Oil Weekly Options - week 4	12A	OZ4	<u>60,000</u> 1
Soybean Oil Weekly Options - week 5	12A	OZ5	<u>60,000</u> 1
Soybean Oil Calendar Spread Options - JUL-DEC	12B	CO6	<u>60,000</u> 2
JULY-DEC SOYBN OIL Calendar Spread	12B	CO6	2
Soybean Oil Calendar Spread Options - Nearby	12B	COY	<u>60,000</u> 2
Soybean Meal Futures and Options on Soybean Meal Futures	13 & 13A	06	100
<u>Soybean Meal Options</u>	<u>13A</u>	<u>06</u>	<u>100</u>

Soybean Meal – Registered and Outstanding Shipping Certificates	13		100
Soybean Meal Weekly Options - week 1	13A	MZ1	<u>100</u> ±
Soybean Meal Weekly Options - week 2	13A	MZ2	<u>100</u> ±
Soybean Meal Weekly Options - week 3	13A	MZ3	<u>100</u> ±
Soybean Meal Weekly Options - week 4	13A	MZ4	<u>100</u> ±
Soybean Meal Weekly Options - week 5	13A	MZ5	<u>100</u> ±
Soybean Meal Calendar Spread Options - JUL-DEC	13B	QM6	<u>100</u> 2
Soybean Meal Calendar Spread Options - Nearby	13B	MYC	<u>100</u> 2
Wheat Futures and Options on Wheat Futures	14 & 14A	W	5,000
<u>Wheat Options</u>	<u>14A</u>	<u>W</u>	<u>5,000</u>

Wheat - Registered and Outstanding Shipping Certificates	14		5,000
Wheat Weekly Options - week 1	14A	WZ1	<u>5,000</u> ±
Wheat Weekly Options - week 2	14A	WZ2	<u>5,000</u> ±
Wheat Weekly Options - week 3	14A	WZ3	<u>5,000</u> ±
Wheat Weekly Options - week 4	14A	WZ4	<u>5,000</u> ±
Wheat Weekly Options - week 5	14A	WZ5	<u>5,000</u> ±
Short Dated Options on New Crop Wheat Futures	14A	WDF	<u>5,000</u> ±
Mini-Sized Wheat Futures	14B	YW	1,000
Wheat Calendar Swaps (Clearing Only)	14C	WCS	5,000

Wheat Calendar Spread Options - JUL-JUL	14D	CWN	<u>5,000</u> 2
Wheat Calendar Spread Options - JUL-DEC	14D	CWM	<u>5,000</u> 2
Wheat Calendar Spread Options - DEC-JUL	14D	CW6	<u>5,000</u> 2
<u>Wheat Calendar Spread Options - DEC-DEC</u>	<u>14D</u>	<u>WCZ</u>	<u>5,000</u>
Wheat Calendar Spread Options - Nearby	14D	WZC	<u>5,000</u> 2
MGEX-CBOT Wheat Intercommodity Spread Options	14E	MCG	<u>5,000</u> 2
KCBT-CBOT Wheat Intercommodity Spread Options	<u>14F</u> 14x	KWC	<u>5,000</u> 2
AUD Chicago Soft Red Winter Wheat Swap (Cleared Only)	14G	CAW	27
Black Sea Wheat Futures	33	BSW	136
Oat Futures and Options on Oat Futures	15 & 15A	O	5,000
<u>Oat Options</u>	<u>15A</u>	<u>O</u>	<u>5,000</u>
Oat Registered and Outstanding Shipping Certificates	15		5,000

Rough Rice Futures and Options on Rough Rice Futures	17 & 17A	14	2,000
<u>Rough Rice Options</u>	<u>17A</u>	<u>14</u>	<u>2,000</u>
Rough Rice Registered and Outstanding Warehouse Receipts	17		2,000
Distillers' Dried Grain Futures	41	DDG	100
Distillers' Dried Grain Registered and Outstanding Shipping Certificates	41		100
Dow Jones-UBS Commodity Index Futures	29	70	100
Dow Jones-UBS Commodity Index Swaps (Cleared OTC)	29A	DGS	100
Dow Jones-UBS Commodity Index 2-Month Forward Index Swap	29B	DG2	100
Dow Jones-UBS Commodity Index 3-Month Forward Index Swap	29C	DG3	100
Dow Jones-UBS Roll Select Commodity Index Futures	29D	DRS	100
Urea (Granular) FOB U.S. Gulf Coast Swaps (Clearing Only)	45	UFN	100
UAN FOB NOLA Swaps (Clearing Only)	46	UFU	100
DAP FOB Tampa Swaps (Clearing Only)	47	DFT	100
DAP FOB NOLA Swaps (Clearing Only)	48	DFL	100

Urea (Prilled Bulk) FOB Yuzhny Swaps (Clearing Only)	49	UFZ	100
Urea (Granular) FOB Egypt Swaps (Clearing Only)	50	UFG	100
Denatured Fuel Ethanol Futures and Standard Options on Denatures- Fuel Ethanol Futures	16 & 16A	EH	29,000
<u>Standard Options on Denatured Fuel Ethanol Futures</u>	<u>16A</u>	<u>EH</u>	<u>29,000</u>
Denatured Fuel Ethanol Forward Month Futures	16E	71	14,500
CBOT E-mini Dow Jones Industrial Average Index Futures (\$5 Multiplier) and CBOT Dow Jones Industrial Average Index (\$5- Multiplier) Futures Options	27 & 27A	YM	\$5
<u>CBOT Dow Jones Industrial Average Index (\$5 Multiplier) Futures Options</u>	<u>27A</u>	<u>YM</u>	<u>\$5</u>
CBOT Dow Jones Industrial Average Index Futures (\$10 Multiplier) and CBOT Dow Jones Industrial Average Index (\$10 Multiplier)- Futures Options	26 & 26A	11	\$10
<u>CBOT Dow Jones Industrial Average Index (\$10 Multiplier) Futures Options</u>	<u>26A</u>	<u>11</u>	<u>\$10</u>

CBOT Dow Jones Industrial Average Index Futures (\$25 Multiplier)	28	DO	\$25
DJ US Real Estate Index Futures	30	JR	\$100
U.S. Treasury Bond Futures and Standard Options on U.S. Treasury Bond Futures	18 & 18A	17	\$ 100,000
<u>Standard Options on U.S. Treasury Bond Futures</u>	<u>18A</u>	<u>17</u>	<u>\$ 100,000</u>
U.S. Treasury Bond Weekly Options - week 1	18A	US1	<u>\$100,000</u> ±
U.S. Treasury Bond Weekly Options - week 2	18A	US2	<u>\$100,000</u> ±
U.S. Treasury Bond Weekly Options - week 3	18A	US3	<u>\$100,000</u> ±
U.S. Treasury Bond Weekly Options - week 4	18A	US4	<u>\$100,000</u> ±
U.S. Treasury Bond Weekly Options - week 5	18A	US5	<u>\$100,000</u> ±
Flexible Options on U.S. Treasury Bond Futures (American-Style)	18B	52	<u>\$100,000</u> ±
Flexible Options on U.S. Treasury Bond Futures (European-Style)	18B	53	<u>\$100,000</u> ±
Long-Term U.S. Treasury Bond Futures and Standard Options on Long-Term U.S. Treasury Bond Futures	40 & 40A	UBE	\$ 100,000
<u>Standard Options on Long-Term U.S. Treasury Bond Futures</u>	<u>40A</u>	<u>UBE</u>	<u>\$ 100,000</u>
Long-Term U.S. Treasury Bond Weekly Options - week 1	40A	UL1	<u>\$100,000</u> ±
Long-Term U.S. Treasury Bond Weekly Options - week 2	40A	UL2	<u>\$100,000</u> ±
Long-Term U.S. Treasury Bond Weekly Options - week 3	40A	UL3	<u>\$100,000</u> ±
Long-Term U.S. Treasury Bond Weekly Options - week 4	40A	UL4	<u>\$100,000</u> ±
Long-Term U.S. Treasury Bond Weekly Options - week 5	40A	UL5	<u>\$100,000</u> ±

Flexible Options on Long-Term U.S. Treasury Bond Futures (American-Style)	40B	97	<u>\$100,000</u> ±
Flexible Options on Long-Term U.S. Treasury Bond Futures (European-Style)	40B	98	<u>\$100,000</u> ±
Long-Term U.S. Treasury Note Futures (6½ to 10-Year) and Standard Options on Long-Term U.S. Treasury Note Futures	19 & 19A	21	\$ 100,000
<u>Standard Options on Long-Term U.S. Treasury Note Futures</u>	<u>19A</u>	<u>21</u>	<u>\$ 100,000</u>
10-Yr U.S. Treasury Note Weekly Options - week 1	19A	TY1	<u>\$100,000</u> ±
10-Yr U.S. Treasury Note Weekly Options - week 2	19A	TY2	<u>\$100,000</u> ±
10-Yr U.S. Treasury Note Weekly Options - week 3	19A	TY3	<u>\$100,000</u> ±
10-Yr U.S. Treasury Note Weekly Options - week 4	19A	TY4	<u>\$100,000</u> ±
10-Yr U.S. Treasury Note Weekly Options - week 5	19A	TY5	<u>\$100,000</u> ±
Flexible Options on Long-Term U.S. Treasury Note Futures (American-Style)	19B	54	<u>\$100,000</u> ±
Flexible Options on Long-Term U.S. Treasury Note Futures (European-Style)	19B	55	<u>\$100,000</u> ±
Medium-Term U.S. Treasury Note Futures (5-Year) and Standard Options on Medium-Term U.S. Treasury Note Futures	20 & 20A	25	\$ 100,000
<u>Standard Options on Medium-Term U.S. Treasury Note Futures</u>	<u>20A</u>	<u>25</u>	<u>\$ 100,000</u>
5-Yr U.S. Treasury Note Weekly Options - week 1	20A	FV1	<u>\$100,000</u> ±
5-Yr U.S. Treasury Note Weekly Options - week 2	20A	FV2	<u>\$100,000</u> ±
5-Yr U.S. Treasury Note Weekly Options - week 3	20A	FV3	<u>\$100,000</u> ±
5-Yr U.S. Treasury Note Weekly Options - week 4	20A	FV4	<u>\$100,000</u> ±
5-Yr U.S. Treasury Note Weekly Options - week 5	20A	FV5	<u>\$100,000</u> ±
Flexible Options on Medium-Term U.S. Treasury Note Futures (American-Style)	20B	60	<u>\$100,000</u> ±
Flexible Options on Medium-Term U.S. Treasury Note Futures (European-Style)	20B	57	<u>\$100,000</u> ±

3-Year U.S. Treasury Note Futures	39	3YR	\$ 200,000
Short-Term U.S. Treasury Note Futures (2-Year) and Standard Options on Short-Term U.S. Treasury Note Futures	21 & 21A	26	\$ 200,000
<u>Standard Options on Short-Term U.S. Treasury Note Futures</u>	<u>21A</u>	<u>26</u>	<u>\$ 200,000</u>
2-Yr U.S. Treasury Note Weekly Options - week 1	21A	TW1	<u>\$200,000</u> ±
2-Yr U.S. Treasury Note Weekly Options - week 2	21A	TW2	<u>\$200,000</u> ±
2-Yr U.S. Treasury Note Weekly Options - week 3	21A	TW3	<u>\$200,000</u> ±
2-Yr U.S. Treasury Note Weekly Options - week 4	21A	TW4	<u>\$200,000</u> ±
2-Yr U.S. Treasury Note Weekly Options - week 5	21A	TW5	<u>\$200,000</u> ±
Flexible Options on Short-Term U.S. Treasury Note Futures (American-Style)	21B	58	<u>\$200,000</u> ±
Flexible Options on Short-Term U.S. Treasury Note Futures (European-Style)	21B	59	<u>\$200,000</u> ±
30-Day Federal Fund Futures and Standard Options on 30-Day Federal Fund Futures	22 & 22A	41	5,000,000
<u>Standard Options on 30-Day Federal Fund Futures</u>	<u>22A</u>	<u>41</u>	<u>5,000,000</u>
12-Month Mid-Curve Option on 30-Day Federal Fund Futures	22A	FF1	<u>5,000,000</u> ±
6-Month Mid-Curve Option on 30-Day Federal Fund Futures	22A	FF6	<u>5,000,000</u> ±
2-Year U.S. Dollar Interest Rate Swap Futures	51	T1U	\$ 100,000
5-Year U.S. Dollar Interest Rate Swap Futures	52	F1U	\$ 100,000
10-Year U.S. Dollar Interest Rate Swap Futures	53	N1U	\$ 100,000
30-Year U.S. Dollar Interest Rate Swap Futures	54	B1U	\$ 100,000

Contract Units

Type

Bushels

~~Futures/Am. Option~~

Bushels

Am. Option

~~Bushels~~

~~Shipping Certificate~~

Bushels ~~corn futures~~

Am. Option

Bushels ~~corn futures~~

Am. Option

Bushels ~~corn futures~~

Am. Option

Bushels ~~corn futures~~

Am. Option

Bushels ~~corn futures~~

Am. Option

Bushels ~~corn futures~~

Am. Option

Bushels

Futures

Bushels

Swap

~~**Bushels** one corn futures contract of a specified nearby contract month and one opposing corn futures contract of a specified deferred contract month~~

Eu. Option

~~**Bushels** one corn futures contract of a specified nearby contract month and one opposing corn futures contract of a specified deferred contract month~~

Eu. Option

~~**Bushels** one corn futures contract of a specified nearby contract month and one opposing corn futures contract of a specified deferred contract month~~

Eu. Option

~~**Bushels** one corn futures contract of a specified nearby contract month and one opposing corn futures contract of a specified deferred contract month~~

Eu. Option

~~**Bushels** one (1) Soybean futures contract of a specified contract month and one (1) Corn futures contract of a specified contract month~~

Eu. Option

~~**Bushels** one (1) Corn futures contract of a specified contract month, and one (1) opposing Wheat futures contract of a specified contract month~~

Eu. Option

Bushels

Futures/Am. Option

Bushels

Am. Option

Bushels

Shipping Certificate

Bushels soybean futures

Am. Option

Bushels soybean futures

Am. Option

Bushels soybean futures

Am. Option

Bushels soybean futures

Am. Option

~~**Bushels** soybean futures~~ Am. Option

~~**Bushels** soybean futures~~ Am. Option

~~Bushels~~ Futures

~~**Bushels/Tons/Pounds** 1 crush=10 soybean, 1 crush=11 soybean meal and 1 crush=9 soybean oil~~ Am. Option

~~Bushels~~ Swap

~~**Bushels** one soybean futures contract of a specified nearby contract month and one opposing soybean futures contract of a specified deferred contract month~~ Eu. Option

~~**Bushels** one soybean futures contract of a specified nearby contract month and one opposing soybean futures contract of a specified deferred contract month~~ Eu. Option

~~**Bushels** one soybean futures contract of a specified nearby contract month and one opposing soybean futures contract of a specified deferred contract month~~ Eu. Option

~~one soybean futures contract of a specified nearby contract month, and one opposing soybean futures contract of a specified deferred contract month~~ European option

~~**Bushels**~~ **Eu. Option**

~~**Bushels** one soybean futures contract of a specified nearby contract month and one opposing soybean futures contract of a specified deferred contract month~~ Eu. Option

~~one soybean futures contract of a specified nearby contract month, and one opposing soybean futures contract of a specified deferred contract month~~ European option

~~**Bushels** one soybean futures contract of a specified nearby contract month and one opposing soybean futures contract of a specified deferred contract month~~ Eu. Option

~~**Bushels** one soybean futures contract of a specified nearby contract month and one opposing soybean futures contract of a specified deferred contract month~~ Eu. Option

~~**Bushels** one soybean futures contract of a specified nearby contract month and one opposing soybean futures contract of a specified deferred contract month~~ Eu. Option

~~**Bushels** one soybean futures contract of a specified nearby contract month and one opposing soybean futures contract of a specified deferred contract month~~ Eu. Option

Bushels **Eu. Option**

Pounds Futures/~~Am. Option~~

Pounds **Am. Option**

~~pounds~~ Receipts

Pounds soybean oil futures Am. Option

Pounds soybean oil futures Am. Option

Pounds soybean oil futures Am. Option

Pounds soybean oil futures Am. Option

Pounds soybean oil futures Am. Option

~~**Pounds** one soybean oil futures contract of a specified nearby contract month and one opposing soybean oil futures contract of a specified deferred contract month~~ Eu. Option

~~one soybean oil futures contract of a specified nearby contract month, and one opposing soybean oil futures contract of a specified deferred contract month~~ European option

~~**Pounds** one soybean oil futures contract of a specified nearby contract month and one opposing soybean oil futures contract of a specified deferred contract month~~ Eu. Option

Tons Futures/~~Am. Option~~

Tons **Am. Option**

tons

Shipping Certificate

Tons soybean futures

Am. Option

Tons soybean futures

Am. Option

Tons soybean futures

Am. Option

Tons soybean futures

Am. Option

Tons soybean futures

Am. Option

~~Tons one soybean meal futures contract of a specified nearby contract month and one opposing soybean meal futures contract of a specified deferred contract month~~

Eu. Option

~~Tons one soybean meal futures contract of a specified nearby contract month and one opposing soybean meal futures contract of a specified deferred contract month~~

Eu. Option

Bushels

Futures/~~Am. Option~~

Bushels

Am. Option

~~Bushels~~

~~Shipping Certificate~~

~~**Bushels** wheat futures~~

Am. Option

~~**Bushels** wheat futures~~

Am. Option

~~**Bushels** wheat futures~~

Am. Option

~~**Bushels** wheat futures~~

Am. Option

~~**Bushels** wheat futures~~

Am. Option

~~**Bushels** wheat futures~~

Am. Option

Bushels

Futures

Bushels

Swap

~~**Bushels** one wheat futures contract of a specified nearby contract month and one opposing wheat futures contract of a specified deferred contract month~~ Eu. Option

~~**Bushels** one wheat futures contract of a specified nearby contract month and one opposing wheat futures contract of a specified deferred contract month~~ Eu. Option

~~**Bushels** one wheat futures contract of a specified nearby contract month and one opposing wheat futures contract of a specified deferred contract month~~ Eu. Option

Bushels **Eu. Option**

~~**Bushels** one wheat futures contract of a specified nearby contract month and one opposing wheat futures contract of a specified deferred contract month~~ Eu. Option

~~**Bushels** one wheat futures contract of a specified nearby contract month and one opposing wheat futures contract of a specified deferred contract month~~ Eu. Option

Bushels KCBT wheat Eu. Option

Metric Tons

Swap

Metric Tons

Futures

Bushels

Futures/Am. Option

Bushels

Am. Option

Bushels

Shipping Certificate

Hundredweight

Futures/~~Am. Option~~

Hundredweight

Am. Option

~~hundred weight~~

Receipts

Tons

Futures

~~tons~~

~~Shipping Certificate~~

Dollar x ~~times the~~ Dow Jones-UBS Commodity Index

Futures

Dollar x ~~times the~~ Dow Jones-UBS Commodity Index

Swap

Dollar x Dow Jones-UBS CI-F2 Index

Swap

Dollar x Dow Jones-UBS CI-F3 Index

Swap

Dollar x ~~times the~~ Dow Jones-UBS Roll Select Commodity Index Futures

Short Tons

Swap

Short Tons

Swap

Metric Tons

Swap

Short Tons

Swap

Metric Tons

Swap

Metric Tons

Swap

Gallons

~~Futures/Am. Option~~

Gallons

Am. Option

Gallons

Futures

Dollar x DJIA ~~dollar x Dow Jones Industrial Average futures~~

~~Futures/Am. Option~~

Dollar x DJIA

Am. Option

Dollar x DJIA ~~dollar x Dow Jones Industrial Average futures~~

~~Futures/Am. Option~~

Dollar x DJIA

Am. Option

<u>Dollar x DJIA</u> dollar x Dow Jones Industrial Average futures	Futures
Dollar x Dow Jones US Real Estate Index	Futures
<u>U.S. Treasury Bonds</u> US Dollar face value of deliverable grade- gov't securities-	Futures/ Am. Option
<u>U.S. Treasury Bonds</u>	<u>Am. Option</u>
<u>U.S. Treasury Bonds</u> US treasury bond futures	Am. Option
<u>U.S. Treasury Bonds</u> US treasury bond futures	Am. Option
<u>U.S. Treasury Bonds</u> US treasury bond futures	Am. Option
<u>U.S. Treasury Bonds</u> US treasury bond futures	Am. Option
<u>U.S. Treasury Bonds</u> US treasury bond futures	Am. Option
<u>U.S. Treasury Bonds</u> US treasury bond futures	Am. Option
<u>U.S. Treasury Bonds</u> US treasury bond futures	Eu. Option
<u>U.S. Treasury Bonds</u> US Dollar face value of deliverable grade- gov't securities-	Futures/ Am. Option
<u>U.S. Treasury Bonds</u>	<u>Am. Option</u>
<u>U.S. Treasury Bonds</u> long term US treasury bond futures	Am. Option
<u>U.S. Treasury Bonds</u> long term US treasury bond futures	Am. Option
<u>U.S. Treasury Bonds</u> long term US treasury bond futures	Am. Option
<u>U.S. Treasury Bonds</u> long term US treasury bond futures	Am. Option
<u>U.S. Treasury Bonds</u> long term US treasury bond futures	Am. Option

<u>U.S. Treasury Notes</u> US Dollar face value of deliverable grade-gov't securities-	Futures
<u>U.S. Treasury Notes</u> US Dollar face value of deliverable grade-gov't securities-	Futures/ Am. Option
<u>U.S. Treasury Notes</u>	<u>Am. Option</u>
<u>U.S. Treasury Notes</u> short term US treasury note (2-yr) futures	Am. Option
<u>U.S. Treasury Notes</u> short term US treasury note (2-yr) futures	Am. Option
<u>U.S. Treasury Notes</u> short term US treasury note (2-yr) futures	Am. Option
<u>U.S. Treasury Notes</u> short term US treasury note (2-yr) futures	Am. Option
<u>U.S. Treasury Notes</u> short term US treasury note (2-yr) futures	Am. Option
<u>U.S. Treasury Notes</u> short term US treasury note (2-yr) futures	Am. Option
<u>U.S. Treasury Notes</u> short term US treasury note (2-yr) futures	Eu. Option
U.S. Dollar	Futures/ Am. Option
<u>U.S. Dollar</u>	<u>Am. Option</u>
<u>U.S. Dollar</u> 30-day federal fund futures-	Am. Option
<u>U.S. Dollar</u> 30-day federal fund futures-	Am. Option
<u>IRS Contracts</u> (2 yr interest rate swap) -notional value	<u>Futures</u> Swap futures
<u>IRS Contracts</u> (5 yr interest rate swap) -notional value	<u>Futures</u> Swap futures
<u>IRS Contracts</u> (10 yr interest rate swap) -notional value	<u>Futures</u> Swap futures
<u>IRS Contracts</u> (30-year interest rate swap) -notional value	<u>Futures</u> Swap futures

Settlement	Group	Diminishing Balance Contract	Reporting Level
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Physically Delivered Futures & Options Exercisable into Physically Delivered Futures	Agriculture CBT-COMMODITY		250
Exercises into Physical Futures	<u>Agriculture</u>		<u>250</u>
	CBT-COMMODITY		±
Exercises into Physical Futures	Agriculture CBT-COMMODITY		250
Exercises into Physical Futures	Agriculture CBT-COMMODITY		250
Exercises into Physical Futures	Agriculture CBT-COMMODITY		250
Exercises into Physical Futures	Agriculture CBT-COMMODITY		250
Exercises into Physical Futures	Agriculture CBT-COMMODITY		250
Exercises into Physical Futures	Agriculture CBT-COMMODITY		250
Physically Delivered Futures	Agriculture CBT-COMMODITY		250

Financially Settled Swap	Agriculture CBT- COMMODITY	25
Exercises into Physical Futures	Agriculture CBT- COMMODITY	250
Exercises into Physical Futures	Agriculture CBT- COMMODITY	250
Exercises into Physical Futures	Agriculture CBT- COMMODITY	250
Exercises into Physical Futures	Agriculture CBT- COMMODITY	250
Financially Settled Option	Agriculture CBT- COMMODITY	25
Exercises into Physical Futures	Agriculture CBT- COMMODITY	25
Physically Delivered Futures & Options Exercisable into Physically Delivered Futures	Agriculture CBT- COMMODITY	150
<u>Exercises into Physical Futures</u>	<u>Agriculture</u>	<u>150</u>
	CBT COMMODITY	±
Exercises into Physical Futures	Agriculture CBT- COMMODITY	150
Exercises into Physical Futures	Agriculture CBT- COMMODITY	150
Exercises into Physical Futures	Agriculture CBT- COMMODITY	150
Exercises into Physical Futures	Agriculture CBT- COMMODITY	150

Exercises into Physical Futures	<u>Agriculture</u> CBT COMMODITY	150
Exercises into Physical Futures	<u>Agriculture</u> CBT COMMODITY	150
Physically Delivered Futures	<u>Agriculture</u> CBT COMMODITY	150
Exercises into Physical Futures	<u>Agriculture</u> CBT COMMODITY	100
Financially Settled Swap	<u>Agriculture</u> CBT COMMODITY	25
Exercises into Physical Futures	<u>Agriculture</u> CBT COMMODITY	150
Exercises into Physical Futures	<u>Agriculture</u> CBT COMMODITY	150
Exercises into Physical Futures	<u>Agriculture</u> CBT COMMODITY	150
Exercisable into physically delivered future	CBT COMMODITY	150
<u>Exercises into Physical Futures</u>	<u>Agriculture</u>	<u>150</u>
Exercises into Physical Futures	<u>Agriculture</u> CBT COMMODITY	150
Exercisable into physically delivered future	CBT COMMODITY	150

Exercises into Physical Futures	Agriculture CBT- COMMODITY	150
Exercises into Physical Futures	Agriculture CBT- COMMODITY	150
Exercises into Physical Futures	Agriculture CBT- COMMODITY	150
Exercises into Physical Futures	Agriculture CBT- COMMODITY	150
Exercises into Physical Futures	<u>Agriculture</u>	<u>150</u>
Physically Delivered Futures & Options Exercisable into Physically Delivered Futures	Agriculture CBT- COMMODITY	200
Exercises into Physical Futures	<u>Agriculture</u>	<u>200</u>
	CBT COMMODITY	±
Exercises into Physical Futures	Agriculture CBT- COMMODITY	200
Exercises into Physical Futures	Agriculture CBT- COMMODITY	200
Exercises into Physical Futures	Agriculture CBT- COMMODITY	200
Exercises into Physical Futures	Agriculture CBT- COMMODITY	200
Exercises into Physical Futures	Agriculture CBT- COMMODITY	200
Exercises into Physical Futures	Agriculture CBT- COMMODITY	200
Exercises into Physical Futures	Agriculture CBT- COMMODITY	200
Exercisable into physically delivered future	CBT COMMODITY	200
Exercises into Physical Futures	Agriculture CBT- COMMODITY	200
Physically Delivered Futures & Options Exercisable into Physically Delivered Futures	Agriculture CBT- COMMODITY	200
Exercises into Physical Futures	<u>Agriculture</u>	<u>200</u>

	CBT COMMODITY	1
Exercises into Physical Futures	Agriculture CBT- COMMODITY	200
Exercises into Physical Futures	Agriculture CBT- COMMODITY	200
Exercises into Physical Futures	Agriculture CBT- COMMODITY	200
Exercises into Physical Futures	Agriculture CBT- COMMODITY	200
Exercises into Physical Futures	Agriculture CBT- COMMODITY	200
Exercises into Physical Futures	Agriculture CBT- COMMODITY	200
Exercises into Physical Futures	Agriculture CBT- COMMODITY	200
Physically Delivered Futures & Options Exercisable into Physically Delivered Futures	Agriculture CBT- COMMODITY	150
<u>Exercises into Physical Futures</u>	<u>Agriculture</u>	<u>150</u>

	CBT COMMODITY	1
Exercises into Physical Futures	Agriculture CBT COMMODITY	150
Exercises into Physical Futures	Agriculture CBT COMMODITY	150
Exercises into Physical Futures	Agriculture CBT COMMODITY	150
Exercises into Physical Futures	Agriculture CBT COMMODITY	150
Exercises into Physical Futures	Agriculture CBT COMMODITY	150
Exercises into Physical Futures	Agriculture CBT COMMODITY	150
Physically Delivered Futures	Agriculture CBT COMMODITY	150
Financially Settled Swap	Agriculture CBT COMMODITY	25

Exercises into Physical Futures	Agriculture CBT- COMMODITY	150
Exercises into Physical Futures	Agriculture CBT- COMMODITY	150
Exercises into Physical Futures	Agriculture CBT- COMMODITY	150
<u>Exercises into Physical Futures</u>	<u>Agriculture</u>	<u>150</u>
Exercises into Physical Futures	Agriculture CBT- COMMODITY	150
<u>Financially Settled Option</u>		
Exercisable into physically delivered future	Agriculture CBT- COMMODITY	150
Financially Settled <u>Option</u> Futures	Agriculture CBT- COMMODITY	150
Financially Settled Swap	Agriculture CBT- COMMODITY	25
Physically Delivered Futures	Agriculture CBT- COMMODITY	50
Physically Delivered Futures & Options Exercisable into Physically Delivered Futures	Agriculture CBT- COMMODITY	60
<u>Exercises into Physical Futures</u>	<u>Agriculture</u>	<u>60</u>
	CBT COMMODITY	1

Physically Delivered Futures & Options Exercisable into Physically Delivered Futures	<u>Agriculture</u> CBT- COMMODITY	50
<u>Exercises into Physical Futures</u>	<u>Agriculture</u>	<u>50</u>
	CBT COMMODITY	±
Physically Delivered Futures	<u>Agriculture</u> CBT- COMMODITY	25
	CBT COMMODITY	±
Financially Settled Futures	<u>Agriculture</u> CBT- COMMODITY	200
Financially Settled Swap	<u>Agriculture</u> CBT- COMMODITY	1
Financially Settled Swap	<u>Agriculture</u> CBT- COMMODITY	1
Financially Settled Swap	<u>Agriculture</u> CBT- COMMODITY	1
Financially Settled Futures	<u>Agriculture</u> CBT- COMMODITY	200
Financially Settled Swap	<u>Agriculture</u> CBT- FERTILIZERS	25
Financially Settled Swap	<u>Agriculture</u> CBT- FERTILIZERS	25
Financially Settled Swap	<u>Agriculture</u> CBT- FERTILIZERS	25
Financially Settled Swap	<u>Agriculture</u> CBT- FERTILIZERS	25

Financially Settled Swap	Agriculture CBT- FERTILIZERS		25
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Financially Settled Swap	Agriculture CBT- FERTILIZERS		25
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Physically Delivered Futures & Options Exercisable into Physically Delivered Futures	Energy CBT- COMMODITY		25
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<u>Exercises into Physical Futures</u>	<u>Energy</u>		<u>25</u>
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Financially Settled Futures	Energy CBT- COMMODITY	Y	25
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Financially Settled Futures & Options Exercisable into Financially Settled Futures	Equities CBT EQUITY		200
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<u>Exercises into Financial Futures</u>	<u>Equities</u>		<u>200</u>
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Financially Settled Futures & Options Exercisable into Financially Settled Futures	Equities CBT EQUITY		200
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<u>Exercises into Financial Futures</u>	<u>Equities</u>		<u>200</u>
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Financially Settled Futures	<u>Equities</u> CBT-EQUITY	200
Financially Settled Futures	<u>Equities</u> CBT-EQUITY	200
Physically Delivered Futures & Options Exercisable into Physically Delivered Futures	<u>Interest Rate</u> CBT- INTEREST RATE	1,500
<u>Exercises into Physical Futures</u>	<u>Interest Rate</u>	<u>1,500</u>
Exercises into Physical Futures	<u>Interest Rate</u> CBT- INTEREST RATE	25
Exercises into Physical Futures	<u>Interest Rate</u> CBT- INTEREST RATE	25
Exercises into Physical Futures	<u>Interest Rate</u> CBT- INTEREST RATE	25
Exercises into Physical Futures	<u>Interest Rate</u> CBT- INTEREST RATE	25
Exercises into Physical Futures	<u>Interest Rate</u> CBT- INTEREST RATE	25
Exercises into Physical Futures	<u>Interest Rate</u> CBT- INTEREST RATE	25
Exercises into Physical Futures	<u>Interest Rate</u> CBT- INTEREST RATE	25
Physically Delivered Futures & Options Exercisable into Physically Delivered Futures	<u>Interest Rate</u> CBT- INTEREST RATE	1,500
<u>Exercises into Physical Futures</u>	<u>Interest Rate</u>	<u>1,500</u>
Exercises into Physical Futures	<u>Interest Rate</u> CBT- INTEREST RATE	25
Exercises into Physical Futures	<u>Interest Rate</u> CBT- INTEREST RATE	25
Exercises into Physical Futures	<u>Interest Rate</u> CBT- INTEREST RATE	25
Exercises into Physical Futures	<u>Interest Rate</u> CBT- INTEREST RATE	25
Exercises into Physical Futures	<u>Interest Rate</u> CBT- INTEREST RATE	25

Physically Delivered Futures	Interest Rate CBT- INTEREST RATE	750
Physically Delivered Futures & Options Exercisable into Physically Delivered Futures	Interest Rate CBT- INTEREST RATE	1,000
<u>Exercises into Physical Futures</u>	<u>Interest Rate</u>	<u>1,000</u>
Exercises into Physical Futures	Interest Rate CBT- INTEREST RATE	25
Exercises into Physical Futures	Interest Rate CBT- INTEREST RATE	25
Exercises into Physical Futures	Interest Rate CBT- INTEREST RATE	25
Exercises into Physical Futures	Interest Rate CBT- INTEREST RATE	25
Exercises into Physical Futures	Interest Rate CBT- INTEREST RATE	25
Exercises into Physical Futures	Interest Rate CBT- INTEREST RATE	25
Exercises into Physical Futures	Interest Rate CBT- INTEREST RATE	25
Financially Settled Futures & Options Exercisable into Financially Settled Futures	Interest Rate CBT- INTEREST RATE	600
<u>Exercises into Financial Futures</u>	<u>Interest Rate</u>	<u>600</u>
Exercises into Financial Futures	Interest Rate CBT- INTEREST RATE	25
Exercises into Financial Futures	Interest Rate CBT- INTEREST RATE	25
Physically Delivered Futures	Interest Rate CBT- INTEREST RATE	1
Physically Delivered Futures	Interest Rate CBT- INTEREST RATE	1
Physically Delivered Futures	Interest Rate CBT- INTEREST RATE	1
Physically Delivered Futures	Interest Rate CBT- INTEREST RATE	1

Position Limit in Shipping Certificates, Warehouse Receipts	Spot Month Position Comprised of Futures and Deliveries	Spot Month Aggregate	Spot Month Aggregate
		Into Futures Equivalent Leg (1)	Into Futures Equivalent Leg (2)

~~600 in full 5000 bu Shipping Certificate equivalents, including 1000 bu mini Shipping Certificates~~

C

C

CSI

S

600

S

540

07

06

720

W

600

W

~~600 in full 5000 bu Shipping
Certificate equivalents,
including 1000 bu mini-
Shipping Certificates~~

W

BSW

O

14

600

DDG

200

UFN 45

UFU 46

DFT 47

DFL 48

UFZ 49

UFG 50

EH

EH

17

UBE

21

25

3YR

26

Spot-Month			
Spot-Month Aggregate Futures-Equivalents Leg (1)	Into Ratio	Spot-Month Aggregate <u>Into Ratio</u> Into Futures- Equivalents- Leg (2)	Initial Spot- Month Limit (In Net Futures Equivalents) Leg (1)/ Leg (2)
		Spot-Month Accountability Level	

600

~~5 YC : 1 C 5 (YC) to 1 (C) – Five mini-sized contracts are equivalent to one corresponding full-sized contract, and positions in full-sized and mini-sized contracts will be aggregated for the purpose of determining compliance with the contracts’ position limit. For position limit purposes, **full-sized** standard and mini-**sized** contracts may not be netted.~~

~~3,000(YC)/600
(C) **600**~~

~~5 (YK) to 1 (S) The 600 certificate maximum shall include mini-sized Soybean certificates such that each mini-sized certificate represents the equivalent of one fifth of a full-sized certificate.~~

~~5 YK : 1 S 5 (YK) to 1 (S) Five mini-sized contracts are equivalent to one corresponding full-sized contract, and positions in full-sized and mini-sized contracts will be aggregated for the purpose of determining compliance with the contracts' position limit. For position limit purposes, full-sized standard and mini-sized contracts may not be netted.~~

3,000 mini/600
standard
Soybean
futures

540

720

~~5 (YW) to 1 (W) The 600 certificate maximum shall include mini-sized Wheat certificates such that each mini-sized certificate represents the equivalent of one-fifth of a full-sized certificate.~~

5 YW : 1 W ~~5 (YW) to 1 (W) Five mini-sized contracts are equivalent to one corresponding full-sized contract, and positions in full-sized and mini-sized contracts will be aggregated for the purpose of determining compliance with the contracts' position limit. For position limit purposes, full-sized standard and mini-sized contracts may not be netted.~~

~~3,000(YW)/ 600 (W)~~

5 CAW : 1 W

600

1,000

600

600

200

250

200

250

250

250

250

200

200

10,000

30,000

10,000

65,000

7,500

95,000

7,500

115,000

7,500

20,000

7,500

50,000

Initial Spot-Month Limit Effective Date	Spot-Month Limit (In Contract Units) <u>Leg (1) / Leg (2)</u>	Second Spot-Month Limit (In Net Futures Equivalents) <u>Leg (1) / Leg (2)</u>
<p>Net long or short effective at the close of trading two business days prior to the first trading day of the delivery month</p> <p><u>3,000,000</u></p> <p>If a person stops Corn certificates for delivery in a quantity that would cause such person to exceed the 600 certificate limit, the person must cancel, retender or sell the quantity of certificates in excess of 600 not later than the following business day.</p>		<p><u>For C:</u> Net long or short effective at the close of trading two business days prior to the first trading day of the delivery month</p> <p><u>3,000,000</u></p>

Net long or short effective at the close of trading
two business days prior to the first trading day of
the delivery month 3,000,000

For S: Net long or short effective at the close of trading two business days prior to the first trading day of the delivery month **3,000,000**

Net long or short effective at the close of trading
two business days prior to the first trading day of
the delivery month **32,400,000**

Net long or short effective at the close of trading
two business days prior to the first trading day of
the delivery month **72,000**

~~If a person stops Soybean Meal certificates for delivery in a quantity that would cause such person to exceed the 720 certificate limit, the person must cancel, retender or sell the quantity of certificates in excess of 720 not later than the following business day.~~

Net long or short effective at the close of trading two business days prior to the first trading day of the delivery month

3,000,000

600/500/400/30
0/220

~~If a person stops Wheat certificates for delivery in a quantity that would cause such person to exceed the 600 certificate limit, the person must cancel, retender or sell the quantity of certificates in excess of 600 not later than the following business day.~~

For W: Net long or short effective at the close of trading two business days prior to the first trading day of the delivery month **3,000,000**

600/500/400/3
00/220

For W: Net long or short effective last day of clearing; additional positions allowed provided they are offset with opposite positions in Wheat futures and/or options 3,000,000

600/500/400/300/220

First trading day of the month preceding the contract month 136,000

Net long or short effective at the close of trading two business days prior to the first trading day of the delivery month 3,000,000

Net long or short effective at the close of trading two business days prior to the first trading day of the delivery month **1,200,000**

200/250

~~If a person stops Rough Rice receipts for delivery in a quantity that would cause such person to exceed the 600 receipt limit, the person must cancel, retender or sell the quantity of receipts in excess of 600 not later than the following business day.~~

Net long or short effective at the close of trading two business days prior to the first trading day of the delivery month **20,000**

~~The spot month position limits for fertilizer swaps shall be in effect as of the open of trading on the last three trading days of the expiring contracts~~ **25,000**

~~The spot month position limits for fertilizer swaps shall be in effect as of the open of trading on the last three trading days of the expiring contracts~~ **20,000**

~~The spot month position limits for fertilizer swaps shall be in effect as of the open of trading on the last three trading days of the expiring contracts~~ **25,000**

~~The spot month position limits for fertilizer swaps shall be in effect as of the open of trading on the last three trading days of the expiring contracts~~ **25,000**

The spot month position limits for fertilizer swaps shall be in effect as of the open of trading on the last three trading days of the expiring contracts **25,000**

The spot month position limits for fertilizer swaps shall be in effect as of the open of trading on the last three trading days of the expiring contracts **25,000**

Net long or short effective at the close of trading two business days prior to the first trading day of the delivery month **5,800,000**

Effective positions for the final two (2) days of trading in the Denatured Fuel Ethanol Forward Month futures (71) will be aggregated with positions in the current spot month of the Denatured Fuel Ethanol futures (EH) for spot month position limit purposes **5,800,000**

Net long or short effective **during the last 10 trading days** at the close of trading ten (10) **3,000,000,000**
~~business days prior to the last day of trading in the~~
expiring month

Net long or short effective **during the last 10 trading days** at the close of trading ten (10) **6,500,000,000**
~~business days prior to the last day of trading in the~~
expiring month

Net long or short effective **during the last 10 trading days** at the close of trading ~~ten (10)~~ **9,500,000,000**
~~business days prior to the last day of trading~~ in the
expiring month

Net long or short effective **during the last 10 trading days** at the close of trading ~~ten (10)~~ **11,500,000,000**
~~business days prior to the last day of trading~~ in the
expiring month

Net long or short effective **during the last 10 trading days** at the close of trading ten (10) **4,000,000,000**
~~business days prior to the last day of trading in the~~
expiring month

Net long or short effective **during the last 10 trading days** at the close of trading ten (10) **10,000,000,000**
~~business days prior to the last day of trading in the~~
expiring month

Second Spot-Month		
Second Spot-Month Limit Effective Date	Single Month Aggregate Into Futures Equivalent Leg (1)	Single Month Aggregate Into Futures Equivalent Leg (2)

C

C

C

C

C

C

C

C

C

CCS

C

C

C

C

C

C

C

C

S

C

W

C

S

S

S

S

S

S

S

S

S

S 31

06 / 07

SNS

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S

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S

S

S

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S

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S

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S
S
S
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07
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07

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06

06

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06

06

06

In the last five trading days of the expiring futures month in May, the speculative position limit will be 600 contracts if deliverable supplies are at or above 2,400 contracts, 500 contracts if deliverable supplies are between 2,000 and 2,399 contracts, 400 contracts if deliverable supplies are between 1,600 and 1,999 contracts, 300 contracts if deliverable supplies are between 1,200 and 1,599 contracts, and 220 contracts if deliverable supplies are below 1,200 contracts. Deliverable supplies will be determined from the CBOT's Stocks of Grain report on the Friday preceding the first notice day for the May contract month.

W

W

W

W

W

W

W

W

In the last five trading days of the expiring futures month in May, the speculative position limit will be 600 contracts if deliverable supplies are at or above 2,400 contracts, 500 contracts if deliverable supplies are between 2,000 and 2,399 contracts, 400 contracts if deliverable supplies are between 1,600 and 1,999 contracts, 300 contracts if deliverable supplies are between 1,200 and 1,599 contracts, and 220 contracts if deliverable supplies are below 1,200 contracts. Deliverable supplies will be determined from the CBOT's Stocks of Grain report on the Friday preceding the first notice day for the May contract month.

W

WCS

W W

W W

W W

W W

W W

~~W~~ MCG W

KW W

In the last five trading days of the expiring futures month in May, the speculative position limit will be 600 contracts if deliverable supplies are at or above 2,400 contracts, 500 contracts if deliverable supplies are between 2,000 and 2,399 contracts, 400 contracts if deliverable supplies are between 1,600 and 1,999 contracts, 300 contracts if deliverable supplies are between 1,200 and 1,599 contracts, and 220 contracts if deliverable supplies are below 1,200 contracts. Deliverable supplies will be determined from the CBOT's Stocks of Grain report on the Friday preceding the first notice day for the May contract month.

W

BSW

O

O

In the last five trading days of the expiring futures month, the speculative position limit for the July futures month will be 200 contracts and **the position limit** for the September futures month ~~the limit~~ will be 250 contracts.

14

14

DDG

DGS

DG2

DG3

DRS

UFN 45

UFU 46

DFT 47

DFL 48

UFZ 49

UFG 50

EH

EH

EH

17

17

17

17

17

17

17

17

17

UBE

UBE

UBE

UBE

UBE

UBE

UBE

UBE

UBE

21

21

21

21

21

21

21

21

21

25

25

25

25

25

25

25

25

25

3YR

26

26

26

26

26

26

26

26

26

41

41

41

41

T1U

F1U

N1U

B1U

Single Month

Single Month Aggregate Into Ratio to Leg (1)	Single Month Aggregate Into Ratio to Leg (2)	Single Month Accountability Level (In Net Futures- Equivalents)-Leg (1) / Leg (2)	Single Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
--	--	--	---

33,000

33,000

1 PY1 : 1 C

33,000

1 PY2 : 1 C

33,000

1 PY3 : 1 C

33,000

1 PY4 : 1 C

33,000

1 PY5 : 1 C

33,000

1 CDF : 1 C

33,000

~~5 YC : 1 C 5 (YC) to 1 (C) – Five mini-sized contracts are equivalent to one corresponding full-sized contract, and positions in full-sized and mini-sized contracts will be aggregated for the purpose of determining compliance with the contracts’ position limit. For position limit purposes, **full-sized** standard and mini-**sized** contracts may not be netted.~~

~~165,000
(YC)/33,000 (C)~~
33,000

33,000 13500

1 PYC : 1 C

33,000

1 CC6 : 1 C

33,000

1 8CC : 1 C

33,000

1 CCZ : 1 C

33,000

1 CSI : 1 S

1 CSI : -1 C

15,000/33,000

1 XCW : 1 W

1 XCW : -1 C

12,000(W)/
33,000 (C)

15,000

15,000

~~5 (YK) to 1 (S) - The 600 certificate maximum shall include mini-sized Soybean certificates such that each mini-sized certificate represents the equivalent of one-fifth of a full-sized certificate.~~

1 CZ1 : 1 S

15,000

1 CZ2 : 1 S

15,000

1 CZ3 : 1 S

15,000

1 CZ4 : 1 S

15,000

1 CZ5 : 1 S

15,000

1 SDF : 1 S

15,000

5 YK : 1 S 5 (YK) to 1 (S) Five mini-sized contracts are equivalent to one corresponding full-sized contract, and positions in full-sized and mini-sized contracts will be aggregated for the purpose of determining compliance with the contracts' position limit. For position limit purposes, full-sized standard and mini-sized contracts may not be netted.

~~75,000 (YK) /~~
15,000 (S)

1 31 : 10 S

1 31 : -11 06 / -9 07

1,000 (31)

15,000 ~~6500~~

1 CZS : 1 S

15,000

1 KSC : 1 S

15,000

1 KSH : 1 S

15,000

~~15,000~~

1 C7S : 1 S

15,000

1 SC5 : 1 S

15,000

~~15,000~~

1 SM6 : 1 S

15,000

1 SC4 : 1 S

15,000

1 SX9 : 1 S

15,000

1 SCX : 1 S

15,000

1 ZSC : 1 S

15,000

8,000

8,000

1 OZ1 : 1 07

8,000

1 OZ2 : 1 07

8,000

1 OZ3 : 1 07

8,000

1 OZ4 : 1 07

8,000

1 OZ5 : 1 07

8,000

1 CO6: 1 07

8,000

~~8,000~~

1 COY : 1 07

8,000

6,500

6,500

1 MZ1 : 1 06

6,500

1 MZ2 : 1 06

6,500

1 MZ3 : 1 06

6,500

1 MZ4 : 1 06

6,500

1 MZ5 : 1 06

6,500

1 QM6 : 1 06

6,500

1 MYC : 1 06

6,500

12,000

12,000

~~5 (YW) to 1 (W)– The 600 certificate maximum shall include mini sized Wheat certificates such that each mini sized certificate represents the equivalent of one fifth of a full sized certificate.~~

1 WZ1 : 1 W

12,000

1 WZ2 : 1 W

12,000

1 WZ3 : 1 W

12,000

1 WZ4 : 1 W

12,000

1 WZ5 : 1 W

12,000

1 WDF : 1 W

12,000

5 YW : 1 W ~~5 (YW) to 1 (W)– Five mini sized contracts are equivalent to one corresponding full sized contract, and positions in full sized and mini sized contracts will be aggregated for the purpose of determining compliance with the contracts' position limit. For position limit purposes, full-sized standard and mini sized contracts may not be netted.~~

~~60,000 (YW)/
12,000 (W)~~

12,000 5000

1 CWN : 1 W

12,000

1 CWM : 1 W

12,000

1 CW6 : 1 W

12,000

1 WCZ : 1 W

12,000

1 WZC : 1 W

12,000

1 MCG : -1 W

12,000/12,000

1 KWC : 1 KW

1 KWC : -1 W

12,000(~~KW~~)/

12,000(~~W~~)

5 CAW : 1 W

12,000

1,000

2,000

2,000

1,800

1,800

1,000

10,000

10,000

10,000

52,000

1,000

1,000

1,000

1,000

1,000

1,000

2,500

2,500

2 71: 1 EH (Effective positions in the Denatured Fuel Ethanol Forward Month futures (71) will be aggregated with positions in the next contract month in succession of the Denatured Fuel Ethanol futures and options (EH) for single month position limit purposes.)

2,500

10,000

10,000

1 US1 : 1 17

10,000

1 US2 : 1 17

10,000

1 US3 : 1 17

10,000

1 US4 : 1 17

10,000

1 US5 : 1 17

10,000

1 52 : 1 17

10,000

1 53 : 1 17

10,000

10,000

10,000

1 UL1 : 1 UBE

10,000

1 UL2 : 1 UBE

10,000

1 UL3 : 1 UBE

10,000

1 UL4 : 1 UBE

10,000

1 UL5 : 1 UBE

10,000

<u>1 97 : 1 UBE</u>	10,000
<u>1 98 : 1 UBE</u>	10,000
	7,500
	<u>7,500</u>
<u>1 TY1 : 1 21</u>	7,500
<u>1 TY2 : 1 21</u>	7,500
<u>1 TY3 : 1 21</u>	7,500
<u>1 TY4 : 1 21</u>	7,500
<u>1 TY5 : 1 21</u>	7,500
<u>1 54 : 1 21</u>	7,500
<u>1 55 : 1 21</u>	7,500
	7,500
	<u>7,500</u>
<u>1 FV1 : 1 25</u>	7,500
<u>1 FV2 : 1 25</u>	7,500
<u>1 FV3 : 1 25</u>	7,500
<u>1 FV4 : 1 25</u>	7,500
<u>1 FV5 : 1 25</u>	7,500
<u>1 60 : 1 25</u>	7,500
<u>1 57 : 1 25</u>	7,500

	7,500
	7,500
	<u>7,500</u>
<u>1 TW1 : 1 26</u>	7,500
<u>1 TW2 : 1 26</u>	7,500
<u>1 TW3 : 1 26</u>	7,500
<u>1 TW4 : 1 26</u>	7,500
<u>1 TW5 : 1 26</u>	7,500
<u>1 58 : 1 26</u>	7,500
<u>1 59 : 1 26</u>	7,500
	3,000
	<u>3,000</u>
<u>1 FF1 : 1 41</u>	3,000
<u>1 FF6 : 1 41</u>	3,000
	5,000
	5,000
	5,000
	5,000

Additional contracts may be held within a single contract month if the excess of 13,500 contracts is part of a spread within a single crop year, provided that the total of such positions when combined with outright do not exceed 22,000 contracts. The crop year in Corn is December through September.

CCS

C

C

C

C

C

C

C

C

S

C

W

C

S

S

S

S

S

S

S

S

S

S 31

06 / 07

~~Additional contracts may be held within a single contract month if the excess of 6,500 contracts is part of a spread within a single crop year, provided that the total of such positions when combined with outright do not exceed 10,000 contracts. The crop year in Soybean is November through August.~~

SNS

S

S

S

S

S

S

S

S

S

S

S

S

S

S

S

S

S

S

S

S

S

S

07

07

07

07

07

07

07

07

07

07

07

07

06

06

06

06

06

06

06

06

06

06

06

W

W

W

W

W

W

W

W

W

~~Additional contracts may be held within a single contract month if the excess of 5,000 contracts is part of a spread within a single crop year, provided that the total of such positions when combined with outright do not exceed 6,500 contracts. The crop year in Wheat is July through May.~~

WCS

W

W

W

W

W

W

W

W

W

W

MCG

W

KW

W

W

BSW

O

O

14

14

DDG

DGS

DG2

DG3

DRS

UFN 45

UFU 46

DFT 47

DFL 48

UFZ 49

UFG 50

EH

EH

EH

11

11

11

11

11

JR

17

17

17

17

17

17

17

17

17

UBE

UBE

UBE

UBE

UBE

UBE

UBE

UBE

UBE

21

21

21

21

21

21

21

21

21

25

25

25

25

25

25

25

25

25

3YR

26

26

26

26

26

26

26

26

26

41

41

41

41

T1U

F1U

N1U

B1U

All Month

All Month Aggregate Into Ratio ~~Into~~
Futures-Equivalents-Leg (1)

All Month Aggregate Into Ratio ~~Into~~
Futures-Equivalents Leg (2)

All Month
Accountability
Level (~~In-Net~~
Futures-
Equivalents) Leg
(1) / Leg (2)

1 PY1 : 1 C

1 PY2 : 1 C

1 PY3 : 1 C

1 PY4 : 1 C

1 PY5 : 1 C

1 CDF : 1 C

5 YC : 1 C 5 (YC) to 1 (C) – Five mini-sized contracts are equivalent to one corresponding full-sized contract, and positions in full-sized and mini-sized contracts will be aggregated for the purpose of determining compliance with the contracts' position limit. For position limit purposes, full-sized standard and mini-sized contracts may not be netted.

1 PYC : 1 C

1 CC6 : 1 C

1 8CC : 1 C

1 CCZ : 1 C

1 CSI : 1 S

1 CSI : -1 C

1 XCW : 1 W

1 XCW : -1 C

~~5 (YK) to 1 (S)–The 600 certificate maximum shall include mini-sized Soybean certificates such that each mini-sized certificate represents the equivalent of one-fifth of a full-sized certificate.~~

1 CZ1 : 1 S

1 CZ2 : 1 S

1 CZ3 : 1 S

1 CZ4 : 1 S

1 CZ5 : 1 S

1 SDF : 1 S

~~**5 YK : 1 S**~~ 5 (YK) to 1 (S) Five mini-sized contracts are equivalent to one corresponding full-sized contract, and positions in full-sized and mini-sized contracts will be aggregated for the purpose of determining compliance with the contracts' position limit. For position limit purposes, **full-sized** standard and mini-**sized** contracts may not be netted.

1 31 : 10 S

1 31 : -11 06 / -9 07

1 CZS : 1 S

1 KSC : 1 S

1 KSH : 1 S

1 C7S : 1 S

1 SC5 : 1 S

1 SM6 : 1 S

1 SC4 : 1 S

1 SX9 : 1 S

1 SCX : 1 S

1 ZSC : 1 S

1 OZ1 : 1 07

1 OZ2 : 1 07

1 OZ3 : 1 07

1 OZ4 : 1 07

1 OZ5 : 1 07

1 CO6: 1 07

1 COY : 1 07

1 MZ1 : 1 06

1 MZ2 : 1 06

1 MZ3 : 1 06

1 MZ4 : 1 06

1 MZ5 : 1 06

1 QM6 : 1 06

1 MYC : 1 06

~~5 (YW) to 1 (W)– The 600 certificate maximum shall include mini-sized Wheat certificates such that each mini-sized certificate represents the equivalent of one-fifth of a full-sized certificate.~~

1 WZ1 : 1 W

1 WZ2 : 1 W

1 WZ3 : 1 W

1 WZ4 : 1 W

1 WZ5 : 1 W

1 WDF : 1 W

5 YW : 1 W ~~5 (YW) to 1 (W)– Five mini-sized contracts are equivalent to one corresponding full-sized contract, and positions in full-sized and mini-sized contracts will be aggregated for the purpose of determining compliance with the contracts' position limit. For position limit purposes, **full-sized** standard and mini-**sized** contracts may not be netted.~~

1 CWN : 1 W

1 CWM : 1 W

1 CW6 : 1 W

1 WCZ : 1 W

1 WZC : 1 W

1 MCG : -1 W

1 KWC : 1 KW

1 KWC : -1 W

5 CAW : 1 W

10,000

10,000

10,000

1,000

1,000

1,000

1,000

1,000

1,000

2 71: 1 EH (Effective positions in the Denatured Fuel Ethanol Forward Month futures (71) will be aggregated with positions in the next contract month in succession of the Denatured Fuel Ethanol futures and options (EH) for single month position limit purposes.)

2 YM : 1 11 ~~2 (YM) to 1 (11) Two \$5 multiplier contracts are equivalent to 1 corresponding \$10 multiplier contracts and positions in \$25, \$10 and \$5 multiplier contracts will be aggregated for the purpose of determining compliance with the contracts' position limit.~~

~~5 (YM) to 1 (DO) Five \$5 Multiplier contracts are equivalent to one corresponding \$25 multiplier contracts, and positions in \$25, \$10 and \$5 multiplier contracts will be aggregated for the purpose of determining compliance with the contracts' position limit.~~

2 YM : 1 11

~~5 (11) to 2 (DO) Five \$10 multiplier contracts are equivalent to two corresponding \$25 multiplier contracts, and positions in \$25, \$10 and \$5 multiplier contracts will be aggregated for the purpose of determining compliance with the contracts' position limit.~~

~~1 (11) to 2 (YM) One \$10 multiplier contract is equivalent to two corresponding \$5 multiplier contracts and positions in \$25, \$10 and \$5 multiplier contracts will be aggregated for the purpose of determining compliance with the contracts' position limit.~~

~~0.4 DO : 1 11 2 (DO) to 5 (11)– Two \$25 multiplier contracts are equivalent to five corresponding \$10 multiplier contracts, and positions in \$25, \$10 and \$5 multiplier contracts will be aggregated for the purpose of determining compliance with the contracts’ position limit.–~~ ~~1 (DO) to 5 (YM)– One \$25 multiplier contract is equivalent to five corresponding \$5 multiplier contracts, and positions in \$25, \$10 and \$5 multiplier contracts will be aggregated for the purpose of determining compliance with the contracts’ position limit.–~~

10,000

10,000

1 US1 : 1 17

10,000

1 US2 : 1 17

10,000

1 US3 : 1 17

10,000

1 US4 : 1 17

10,000

1 US5 : 1 17

10,000

1 52 : 1 17

10,000

1 53 : 1 17

10,000

10,000

10,000

1 UL1 : 1 UBE

10,000

1 UL2 : 1 UBE

10,000

1 UL3 : 1 UBE

10,000

1 UL4 : 1 UBE

10,000

1 UL5 : 1 UBE

10,000

<u>1 97 : 1 UBE</u>	10,000
<u>1 98 : 1 UBE</u>	10,000
	7,500
	<u>7,500</u>
<u>1 TY1 : 1 21</u>	7,500
<u>1 TY2 : 1 21</u>	7,500
<u>1 TY3 : 1 21</u>	7,500
<u>1 TY4 : 1 21</u>	7,500
<u>1 TY5 : 1 21</u>	7,500
<u>1 54 : 1 21</u>	7,500
<u>1 55 : 1 21</u>	7,500
	7,500
	<u>7,500</u>
<u>1 FV1 : 1 25</u>	7,500
<u>1 FV2 : 1 25</u>	7,500
<u>1 FV3 : 1 25</u>	7,500
<u>1 FV4 : 1 25</u>	7,500
<u>1 FV5 : 1 25</u>	7,500
<u>1 60 : 1 25</u>	7,500
<u>1 57 : 1 25</u>	7,500

7,500

7,500

7,500

1 TW1 : 1 26

7,500

1 TW2 : 1 26

7,500

1 TW3 : 1 26

7,500

1 TW4 : 1 26

7,500

1 TW5 : 1 26

7,500

1 58 : 1 26

7,500

1 59 : 1 26

7,500

3,000

3,000

1 FF1 : 1 41

3,000

1 FF6 : 1 41

3,000

5,000

5,000

5,000

5,000

All Month Limit (In
Net Futures
Equivalents) Leg (1) /
Leg (2)

33,000

33,000

33,000

33,000

33,000

33,000

33,000

33,000

~~165,000 (YC)/33,000~~
(C) **33,000**

33,000 ~~22000~~

33,000

33,000

33,000

33,000

15,000/33,000

12,000(~~W~~)/ 33,000
(C)

15,000

15,000

15,000

15,000

15,000

15,000

15,000

15,000

~~75,000(YK)/ 15,000~~
(S)

1,000 **(31)**

15,000 10000

15,000

15,000

15,000

~~15,000~~

15,000

15,000

~~15,000~~

15,000

15,000

15,000

15,000

15,000

8,000

8,000

8,000

8,000

8,000

8,000

8,000

8,000

~~8,000~~

8,000

6,500

6,500

6,500

6,500

6,500

6,500

6,500

6,500

6,500

12,000

12,000

12,000

12,000

12,000

12,000

12,000

12,000

~~60,000 mini/ 12,000
standard contracts~~

12,000 6500

12,000

12,000

12,000

12,000

12,000

12,000/**12,000**

12,000(~~KW~~)/

12,000(~~W~~)

12,000

1,000

2,000

2,000

1,800

1,800

1,000

52,000

2,500

2,500

2,500

50,000 ~~20,000 (DO)/~~
~~50,000 (11)/ 100,000~~
(YM)

50,000

50,000 ~~20,000 (DO)/~~
~~50,000 (11)/ 100,000~~
(YM)

50,000

50,000 20,000 (D0)/
~~50,000 (11)/ 100,000~~
(¥M)

10,000