

# 寶來曼氏期貨股份有限公司

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## 交易所公告通知

主旨：CME-CBOT 變更小麥(W)期貨及期權合約每日漲跌停板限制規定

說明：經美國 CFTC 核准，CME-CBOT 公告，自 2 月 11 日起，變更小麥期貨及期權合約每日漲跌停板限制規定如下：

期貨合約	原每日漲跌停限制	調整後每日漲跌停限制
小麥 (W) 期貨合約及期權合約	30 美分 (= US\$ 1500.00 )	60 美分 (= US\$ 3000.00 ) *備註* 漲跌停幅擴大規定

\*備註\* 漲跌停幅擴大規定：

連續二個或二個以上交易月份漲停/跌停，次一營業日起漲跌停幅即擴大為 90 美分(= US\$ 4500.00)，該 90 美分之漲跌停幅限制並將持續有效至連續三個營業日再無任何交易月份漲停/跌停始回復為 60 美分

資料來源：<http://www.cme.com>

This Notice supersedes Market Regulation Advisory Notice CBOT – RA0803-1 issued on February 7, 2008.

### 14102.D. Daily Price Limits

There shall be no trading in wheat futures at a price more than \$0.60 per bushel (\$3,000 per contract) above or below the previous day's settlement price. Should two or more wheat futures contract months within a crop year (or the remaining contract month in a crop year) close at limit bid or limit offer, the daily price limits for all contract months shall increase by 50 percent the next business day and an additional 50 percent each subsequent day two or more contract months within a crop year (or the remaining contract month in a crop year) close at limit bid or limit offer. Daily price limits shall revert back to \$0.60 after no wheat futures contract month closes limit bid or limit offer for three consecutive business days. There shall be no price limits on the current month contract on or after the second business day preceding the first day of the delivery month.

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