

§ 15.02

17 CFR Ch. I (4-1-06 Edition)

§ 15.02 Reporting forms.

Forms on which to report may be obtained from any office of the Commission or via the Internet (<http://www.cftc.gov>). Forms to be used for the filing of reports follow, and persons required to file these forms may be determined by referring to the rule listed in the column opposite the form number.

Form No.	Title	Rule
40	Statement of Reporting Trader	18.04
'01	Positions of Special Accounts	17.00
102	Identification of Special Accounts	17.01
204	Cash Positions of Grain Traders (including Oilseeds and Products)	19.00
304	Cash Positions of Cotton Traders	19.00

(Approved by the Office of Management and Budget under control numbers 3038-0007 and 3038-0009)

[69 FR 76397, Dec. 21, 2004]

§ 15.03 Reporting levels.

(a) *Definitions.* For purposes of this section:

Broad-based security index is a group or index of securities that does not constitute a narrow-based security index.

HedgeStreet products are contracts offered by HedgeStreet, Inc., a designated contract market, that pay up to \$10.00 if in the money upon expiration.

Major foreign currency is the currency, and the cross-rates between the currencies, of Japan, the United Kingdom, Canada, Australia, Switzerland, Sweden and the European Monetary Union.

Narrow-based security index has the same meaning as in section 1a(25) of the Commodity Exchange Act.

Security futures product has the same meaning as in section 1a(32) of the Commodity Exchange Act.

(b) The quantities for the purpose of reports filed under parts 17 and 18 of this chapter are as follows:

Commodity	Number of contracts
Agricultural:	
Wheat	150
Corn	250
Oats	60
Soybeans	150
Soybean Oil	200
Soybean Meal	200
Cotton	100

Commodity	Number of contracts
Frozen Concentrated Orange Juice	50
Milk, Class III	50
Rough Rice	50
Live Cattle	100
Feeder Cattle	50
Lean Hogs	100
Sugar No. 11	500
Sugar No. 14	100
Cocoa	100
Coffee	50
Natural Resources:	
Copper	100
Gold	200
Silver Bullion	150
Platinum	50
No. 2 Heating Oil	250
Crude Oil, Sweet	350
Unleaded Gasoline	150
Natural Gas	200
Crude Oil, Sweet—No. 2 Heating Oil Crack Spread	250
Crude Oil, Sweet—Unleaded Gasoline Crack Spread	150
Unleaded Gasoline—No. 2 Heating Oil Spread Swap	150
Financial:	
3-month (13-Week) U.S. Treasury Bills	150
30-Year U.S. Treasury Bonds	1,500
10-Year U.S. Treasury Notes	2,000
5-Year U.S. Treasury Notes	2,000
2-Year U.S. Treasury Notes	1,000
10-Year German Federal Government Debt	1,000
5-Year German Federal Government Debt	800
2-Year German Federal Government Debt	500
3-Month Eurodollar Time Deposit Rates	3,000
30-Day Fed Funds	600
1-month LIBOR Rates	600
3-month Euroyen	100
Major-Foreign Currencies	400
Other Foreign Currencies	100
U.S. Dollar Index	50
Goldman Sachs Commodity Index	100
Broad-Based Security Indexes:	
S&P 500 Stock Price Index	1,000
Municipal Bond Index	300
Other Broad-Based Securities Indexes	200
Security Futures Products:	
Individual Equity Security	1,000
Narrow-Based Security Index	200
TRAKRS	150,000
HedgeStreet Products	125,000
All Other Commodities	25

¹For purposes of part 17, positions in TRAKRS and HedgeStreet products should both be reported by rounding down to the nearest 1,000 contracts and dividing by 1,000.

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§ 15.04 [Reserved]

§ 15.05 Designation of agent for foreign brokers, customers of a foreign broker and foreign traders.

(a) For purposes of this section, the term “futures contract” means any