



## Market Surveillance

**DATE:** January 31, 2018

**NOTICE #:** MSN01-31-18

**SUBJECT:** All Month Limits and Large Trader Reporting Requirements in Connection with the Initial Listing of the Yen Denominated TOPIX Index Futures Contracts

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") TOPIX Index Futures on trade date Monday, February 5, 2018 (see [SER-8069](#) published January 9, 2018), please note below and in [Appendix B](#) of CME Submission No. [18-007](#) the updated all month position limits (CME Rule 559), aggregation allocations (CME Rule 559.D.) and reportable levels (CME Rule 561.B.) for the TOPIX Index Futures Contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Type	Reporting Level	All Month Aggregate Into Futures Equivalent	All Month Aggregate Into Ratio	All Month Limit (In Net Futures Equivalents)
Yen Denominated TOPIX Index Futures	371	TPY	5,000 Yen * TOPIX Index	Futures	50	TPY	--	20,000

Effective trade date February 5, 2018, and pending all relevant CFTC regulatory review periods, the [CME Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations and Special Notices Section of Chapter 5 of the CME Rulebook will be amended in accordance with the CME Submission.

The commodity codes are provided for the Clearing Members that file reports pursuant to CME Rule 561.A. in a machine-readable format.

Please refer questions on this subject to:

### Market Regulation

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