



Market Surveillance

DATE: July 11, 2018

NOTICE #: MSN07-11-18B

SUBJECT: Amendments to All-Month Position Limits for the CBOT Dow Jones US Real Estate Index Futures Contract

Effective on trade date Monday, July 16, 2018 and commencing with the September 2018 contract month and beyond, the Board of Trade of the City of Chicago, Inc. (“CBOT” or “Exchange”) will increase the all-month position limits of the CBOT Dow Jones US Real Estate Index futures contract (“the Contract”) as noted below and in [Exhibit A](#) of CBOT Submission [18-256](#).

The Exchange will also be making an administrative amendment to the contract title in the CBOT Position Limit, Position Accountability and Reportable Level Table to correct a typographical error.

(bold, underline indicates addition; strikethrough indicates deletion)

Contract Title	Rulebook Chapter	Commodity Code	Contract Size and Units	Reporting Level	Aggregate Into Futures Equivalent	All Month Limit (In Net Futures Equivalents)
CBOT Dow Jones-DJ US Real Estate Index Futures	30	JR	\$100 * Dow Jones US Real Estate Index	200	JR	±0000 <u>25,000</u>

Effective on trade date Monday, July 16, 2018, and pending all relevant CFTC regulatory review periods, the [CBOT Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations & Special Notices Section of Chapter 5 of the CBOT Rulebook will be amended in accordance with the CBOT Submission.

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

Please refer questions on this subject to:

Market Regulation

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