



## Market Surveillance

**DATE:** November 28, 2018

**NOTICE #:** MSN11-28-18B

**SUBJECT:** Position Limit, Accountability Level and Large Trader Reporting Requirements in Connection with the Initial Listing of Nasdaq-100 Total Return Index Futures, Russell 1000 Total Return Index Futures, Russell 2000 Total Return Index Futures and Dow Jones Industrial Average Total Return Index Futures Contracts

In connection with the listing of the Chicago Mercantile Exchange Inc. ("CME") and The Board of Trade of the City of Chicago, Inc. ("CBOT") (collectively, "the Exchanges") Nasdaq-100 Total Return Index Futures, Russell 1000 Total Return Index Futures and Russell 2000 Total Return Index Futures contracts on CME, and Dow Jones Industrial Average ("DJIA") Total Return Index Futures contracts on CBOT ("Contracts") on trade date Monday, December 3, 2018 (see [SER-8271R](#) published November 21, 2018), please note below and in CME Submission No. [18-427](#) the corresponding all-month position limits (Rule 559), aggregation allocations (Rule 559.D) and reportable levels (Rule 561) for the Contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Aggregate Into Futures Equivalent	Aggregate Into Ratio	All-Month Position Limit (In Net Futures Equivalents)
<u>Russell 2000 Total Return Index Futures</u>	<u>398</u>	<u>R2R</u>	<u>10 Dollar * Russell 2000 Total Return Index</u>	<u>100</u>	<u>RTY</u>	<u>5 R2R : 1 RTY</u>	<u>120,000</u>
<u>Russell 1000 Total Return Index Futures</u>	<u>397</u>	<u>R1R</u>	<u>10 Dollar * Russell 1000 Total Return Index</u>	<u>100</u>	<u>RS1</u>	<u>5 R1R : 1 RS1</u>	<u>28,000</u>
<u>Nasdaq 100 Total Return Index Futures</u>	<u>396</u>	<u>N1R</u>	<u>10 Dollar * NASDAQ 100 Total Return Index</u>	<u>25</u>	<u>NQ</u>	<u>2 N1R : 1 NQ</u>	<u>250,000</u>
<u>Dow Jones Industrial Average Total Return Index Futures</u>	<u>31</u>	<u>DTR</u>	<u>2 Dollar * DJIA Total Return Index</u>	<u>200</u>	<u>YM</u>	<u>2.5 DTR : 1 YM</u>	<u>100,000</u>

Effective trade date December 3, 2018, and pending all relevant CFTC regulatory review periods, the [CME Position Limit, Position Accountability and Reportable Level Table](#) and [CBOT Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations and Special Notices Section of Chapter 5 of the CME and CBOT Rulebooks will be amended in accordance with the Submission.

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

Please refer questions on this subject to:

**Market Regulation**

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