



Market Surveillance

DATE: April 26, 2019

NOTICE #: MSN04-26-19

SUBJECT: Position Limit, Accountability Level and Large Trader Reporting Requirements in Connection with the Initial Listing of Micro E-mini Standard and Poor's 500 Stock Price Index Futures, Micro E-mini Nasdaq-100 Index Futures, Micro E-mini Russell 2000 Index Futures and Micro E-mini Dow Jones Industrial Average 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") Micro E-mini Standard and Poor's 500 Stock Price Index Futures, Micro E-mini Nasdaq-100 Index Futures and Micro E-mini Russell 2000 Index Futures on CME, and Micro E-mini Dow Jones Industrial Average Index futures contracts on CBOT ("Contracts") on trade date Monday, May 6, 2019 (see [SER-8360](#) published April 3, 2019), please note below and in [Exhibit E](#) of CME Submission No. [19-140](#) 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>Micro E-mini Standard and Poor's 500 Stock Price Index Futures</u>	<u>353</u>	<u>MES</u>	<u>5 Dollar * S&P 500 Index</u>	<u>100</u>	<u>SP</u>	<u>50 MES : 1 SP</u>	<u>60,000</u>
<u>Micro E-mini Nasdaq 100 Index Futures</u>	<u>361</u>	<u>MNQ</u>	<u>2 Dollar * NASDAQ 100 Index</u>	<u>25</u>	<u>NQ</u>	<u>10 MNQ : 1 NQ</u>	<u>250,000</u>
<u>Micro E-mini Russell 2000 Index Futures</u>	<u>363</u>	<u>M2K</u>	<u>5 Dollar * Russell 2000® Index</u>	<u>100</u>	<u>RTY</u>	<u>10 M2K : 1 RTY</u>	<u>120,000</u>
<u>Micro E-mini Dow Jones Industrial Average Index Futures</u>	<u>28</u>	<u>MYM</u>	<u>Dollar x DJIA</u>	<u>200</u>	<u>YM</u>	<u>10 MYM : 1 YM</u>	<u>100,000</u>

Effective trade date May 6, 2019, 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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