



Market Surveillance

DATE: June 2, 2021

NOTICE #: MSN06-02-21

SUBJECT: Position Limit and Large Trader Reporting Requirements in Connection with the Initial Listing of the Adjusted Interest Rate FTSE® 100 Total Return Declared Dividend Index Futures Contract

In connection with the listing of the Chicago Mercantile Exchange Inc. ("CME") Adjusted Interest Rate FTSE® 100 Total Return Declared Dividend Index Futures contract (the "contract") on trade date June 7, 2021 (see [SER-8765](#) published on May 11, 2021), please note below and in [Exhibit B](#) of CME Submission No. [21-172](#) the corresponding all-month position limit (Rule 559), aggregation allocations (Rule 559.D) and reportable level (Rule 561) for the contract.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	All Month Aggregate Into Futures Equivalent Leg (1)	All Month Aggregate Into Ratio Leg (1)	All Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
<u>Adjusted Interest Rate FTSE® 100 Total Return Declared Dividend Index Futures</u>	<u>375</u>	<u>AFR</u>	<u>10 GBP * FTSE® 100 Total Return Declared Dividend Index</u>	<u>25</u>	<u>FT1</u>	<u>1 AFR : 1 FT1</u>	<u>20,000</u>

Effective trade date Monday, June 7, 2021, 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 Submission.

The commodity code is 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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