



## Market Surveillance

**DATE:** July 21, 2021

**NOTICE #:** MSN07-21-21

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

In connection with the listing of the Chicago Mercantile Exchange Inc. (“CME”) Adjusted Interest Rate Russell 1000 Total Return Index Futures, Adjusted Interest Rate Russell 2000 Total Return Index Futures, Adjusted Interest Rate Nasdaq-100 Total Return Index Futures and The Board of Trade of the City of Chicago, Inc. (“CBOT”) Adjusted Interest Rate Dow Jones Industrial Average Total Return Index Futures (the “contracts”) on trade date July 26, 2021 (see [SER-8805](#) published on June 29, 2021), please note below and in [Appendix B](#) of CME/CBOT Submission No. [21-256](#) 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 Russell 1000® Total Return Index Futures</u>	<u>372</u>	<u>ARR</u>	<u>10 Dollar * Adjusted Interest Rate Russell 1000 Total Return Index</u>	<u>100</u>	<u>RS1</u>	<u>5 ARR : 1 RS1</u>	<u>28,000</u>
<u>Adjusted Interest Rate Russell 2000® Total Return Index Futures</u>	<u>373</u>	<u>A2R</u>	<u>10 Dollar * Adjusted Interest Rate Russell 2000 Total Return Index</u>	<u>100</u>	<u>RTY</u>	<u>5 A2R : 1 RTY</u>	<u>120,000</u>
<u>Adjusted Interest Rate Nasdaq-100 Total Return Index® Futures</u>	<u>374</u>	<u>AQR</u>	<u>10 Dollar * Adjusted Interest Rate Nasdaq-100 Total Return Index</u>	<u>25</u>	<u>NQ</u>	<u>5 AQR : 1 NQ</u>	<u>250,000</u>
<u>Adjusted Interest Rate Dow Jones Industrial Average Total Return Index Futures</u>	<u>33</u>	<u>ADR</u>	<u>2 Dollar * Adjusted Interest Rate Dow Jones Industrial Average Index Total Return Index</u>	<u>200</u>	<u>YM</u>	<u>2.5 ADR : 1 YM</u>	<u>100,000</u>

Effective trade date Monday, July 26, 2021, 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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