



Market Surveillance

DATE: August 11, 2021

NOTICE #: MSN08-11-21

SUBJECT: Amendments to the E-mini Nasdaq Biotechnology Index Futures Contract

In connection with the amendments to the Chicago Mercantile Exchange Inc. (“CME”) E-mini Nasdaq Biotechnology Index Futures Contract (the “contract”) on trade date Monday August 16, 2021 (see [SER-8794R](#) published on August 2, 2021), please note below and in [Exhibit C](#) of CME Submission No. [21-216](#) the corresponding all-month position limit (Rule 559), aggregation allocations (Rule 559.D) and reportable level (Rule 561) for the contract.

(**bold/underline** indicates addition; ~~strikethrough~~ indicates deletion)

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	All Month Aggregate Into Futures Equivalent Leg (1)	All Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
E-mini NASDAQ Biotechnology Index Futures	360	BQ	50 <u>25</u> Dollar * NASDAQ Biotechnology Index	25	BQ	10,000 <u>20,000</u>

Effective trade date Monday, August 16, 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 Rulebooks 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:

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