



Market Surveillance

DATE: January 5, 2022

NOTICE #: MSN01-05-22B

SUBJECT: Amendments to the Contract Size, Spot Month and All Month Position Limits of the Nasdaq-100® Volatility Index™ Futures Contract

Effective on trade date Monday, January 10, 2022, the Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will amend the contract size, spot month limits and the all month limit for the Nasdaq-100® Volatility Index™ Futures (the "Contract") as noted below and in [Exhibit B](#) of CME Submission No. [21-493](#). Please see Advisory Notice [21-470R](#) and [SER-8900R](#) published on December 15, 2021 for further details.

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

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Spot & All Month Aggregate Into Futures Equivalent Leg (1)	Initial Spot-Month Limit (In Net Futures Equivalents) Leg (1)/ Leg (2)	Initial Spot-Month Limit Effective Date	Subsequent Spot-Month Limit(s) (In Net Futures Equivalents)	Subsequent Spot-Month Limit(s) Effective Date(s)	All Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
Nasdaq-100 Volatility Index Futures	379	VLQ	1,000 <u>100</u> Dollar * Nasdaq-100 Volatility Index	VLQ	15,000 <u>150,000</u>	First trading day of the expiring contract month	5,000 <u>50,000</u>	Opening of trading on the last trading day of the expiring contract month	25,000 <u>250,000</u>

Effective on trade date Monday, January 10, 2022, and pending all relevant CFTC regulatory review periods, the [CME Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations & Special Notices Section of Chapter 5 of the CME Rulebook will be amended in accordance with the CME Submission.

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

Please refer questions on this subject to:

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