Market Surveillance

DATE: **June 18, 2015**

NOTICE #: **MSN06-18-15A**

SUBJECT: **REMINDER. Delisting of Certain CBOT Equity Index Futures and Option Contracts and Amendment to Aggregations of Existing Related Contracts**

Earlier today, and as previously announced in Special Executive Report SER-7296 dated February 4, 2015, the Board of Trade of the City of Chicago, Inc. (CBOT or Exchange) delisted the following equity futures and option contracts following the termination of trading and expiry of the June 2015 contract month.

- Dow Jones Industrial Average Index Futures ($10 Multiplier) futures and option (11)
- Weekly options on Dow Jones Industrial Average Index ($10 Multiplier) futures (ZD1, ZD2, ZD4)
- End of Month option on Dow Jones Industrial Average Index ($10 Multiplier) futures (EZD)

As a result of the delisting of the Dow Jones Industrial Average Index Futures ($10 Multiplier) futures (11) contract, the Exchange (i) amended the aggregation allocations of the related E-mini contracts to reflect the new parent contract and new aggregations, and (ii) adjusted the value of the All Month Limit such that the value is reflected in the net futures equivalents of the new parent contract. These changes are reflected in the table below.

The terms and conditions for the related E-mini contracts have been updated in the CBOT Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 of the CBOT Rulebook, as noted below.

(Bold underline indicates additions; strikethrough indicates deletions)

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	All Month Aggregate Into Futures Equivalent	All Month Aggregate Into Ratio	All Month Limit (In Net Futures Equivalents)
CBOT E-mini Dow Jones Industrial Average Index Futures ($5 Multiplier)	27	YM	5 Dollar x DJIA	~~11~~ **YM**	~~2 YM : 1 11~~	**100,000** ~~50,000~~
CBOT E-mini Dow Jones Industrial Average Index ($5 Multiplier) Futures Options	27A	YM	5 Dollar x DJIA	~~11~~ **YM**	~~2 YM : 1 11~~	**100,000** ~~50,000~~
CBOT E-mini Dow Jones Industrial Average Index ($5 Multiplier) Weekly Option - week 1	27A	YM1	5 Dollar x DJIA	~~11~~ **YM**	~~2 YM1 : 1 11~~ **1 YM1 : 1 YM**	**100,000** ~~50,000~~
CBOT E-mini Dow Jones Industrial Average Index ($5 Multiplier) Weekly Option - week 2	27A	YM2	5 Dollar x DJIA	~~11~~ **YM**	~~2 YM2 : 1 11~~ **1 YM2 : 1 YM**	**100,000** ~~50,000~~
CBOT E-mini Dow Jones Industrial Average Index ($5 Multiplier) Weekly Option - week 4	27A	YM4	5 Dollar x DJIA	~~11~~ **YM**	~~2 YM4 : 1 11~~ **1 YM4 : 1 YM**	**100,000** ~~50,000~~
CBOT E-mini Dow Jones Industrial Average Index ($5 Multiplier) End-of-Month Option	27A	EYM	5 Dollar x DJIA	~~11~~ **YM**	~~2 EYM : 1 11~~ **1 EYM : 1 YM**	**100,000** ~~50,000~~

The Commodity Futures Trading Commission (CFTC) will be notified of this approval during the week of June 22, 2015 via the weekly notification procedures set out in Part 40 of the CFTC Regulations.

Please refer questions to:

Market Regulation

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