



Market Surveillance

DATE: July 6, 2016

NOTICE #: MSN07-06-16A

SUBJECT: Large Trader Requirements. Listing of Chilean Peso/U.S. Dollar Futures Contract

In connection with the listing of Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") Chilean Peso/U.S. Dollar Futures contract on trade date Monday, July 11, 2016 (see [SER-7682](#) published June 22, 2016), please note below and in [Appendix B](#) of CFTC Submission [#16-225R](#), the corresponding spot month position limit and all month position limit (CME Rule 559), reportable level (CME Rule 561.B.) and aggregation allocation (CME Rule 559.D.) for the new, financially settled futures contract. The spot month limit shall be effective during the last five (5) trading days of the contract month.

Effective trade date July 11, 2016, and pending all relevant CFTC regulatory review periods, the terms and conditions of the contract will be updated and inserted into 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.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Aggregate Into Futures Equivalent	Aggregate Into Ratio	Spot-Month Limit (In Net Futures Equivalents)	All Month Limit (In Net Futures Equivalents)
Chilean Peso/U.S. Dollar (CLP/USD) Futures	346	CHP	50,000,000 Chilean Peso in notional value per contract	25	CHL	4 CHP : 3 CHL	5,000	10,000

The commodity codes are 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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