



## Market Surveillance

**DATE:** August 24, 2016

**NOTICE #:** MSN08-24-16A

**SUBJECT:** Large Trader Requirements. Listing of S&P 500 Total Return Index Futures and S&P 500 Carry-Adjusted Total Return Futures Contracts

---

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") S&P 500 Total Return Index futures and S&P 500 Carry-Adjusted Total Return Index futures contracts on trade date Monday, August 29, 2016 (see [SER-7712](#) published July 28, 2016), please note below and in [Appendix B](#) of CFTC Submission #[16-290](#), the all month aggregation allocations (CME Rule 559.D.), all month position limits (CME Rule 559) and reportable levels (CME Rule 561.B.) for the new, financially settled futures contracts.

Effective trade date August 29, 2016, and pending all relevant CFTC regulatory review periods, the terms and conditions of the new contracts 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	All Month Aggregate Into Futures Equivalent	All Month Aggregate Into Ratio	All Month Limit (In Net Futures Equivalents)
S&P 500 Total Return Index Futures	357	TRI	25 Dollar * S&P 500 Total Return Index	25	SP	5 TRI : 1 SP	60,000
S&P 500 Carry Adjusted Total Return Index Futures	357A	CTR	25 Dollar * S&P 500 Carry Adjusted Total Return Index	25	SP	5 CTR : 1 SP	60,000

Please refer questions on this subject to:

### Market Regulation

Surveillance:

Chris Reinhardt

[Chris.Reinhardt@cme.com](mailto:Chris.Reinhardt@cme.com)

+1 312 435-3665

Products:

Nadine Brown

[Nadine.Brown@cme.com](mailto:Nadine.Brown@cme.com)

+1 212 299-2223

Large Trader Reporting:

Sandra Valtierra

[Sandra.Valtierra@cme.com](mailto:Sandra.Valtierra@cme.com)

+1 312 347-4137