



Market Surveillance

DATE: September 4, 2019

NOTICE #: MSN09-04-19

SUBJECT: Position Limit, Accountability Level and Large Trader Reporting Requirements in Connection with the Initial Listing of Nearby BTIC+ Futures on E-mini S&P 500 Stock Price Index Futures, Deferred BTIC+ Futures on E-mini S&P 500 Stock Price Index Futures, and TACO+ Futures on E-mini S&P 500 Stock Price Index Futures Contracts

In connection with the listing of the Chicago Mercantile Exchange Inc. ("CME") Nearby BTIC+ Futures on E-mini S&P 500 Stock Price Index Futures, Deferred BTIC+ Futures on E-mini S&P 500 Stock Price Index Futures, and TACO+ Futures on E-mini S&P 500 Stock Price Index Futures Contracts on trade date Monday, September 9, 2019 (see [SER-8146R](#) published August 23, 2019), please note below and in [Appendix B](#) of CME Submission No. [19-265](#) the corresponding all-month position limits (Rule 559), aggregation allocations (Rule 559.D) and reportable levels (Rule 561) for the Contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Aggregate Into Futures Equivalent	Aggregate Into Ratio	All-Month Position Limit (In Net Futures Equivalents)
<u>Nearby BTIC+ Futures on E-mini Standard and Poor's 500 Stock Price Index Futures</u>	<u>358B</u>	<u>ES1</u>	<u>50 Dollar * S&P 500 Index</u>	<u>100</u>	<u>SP</u>	<u>5 ES1 : 1 SP</u>	<u>60,000</u>
<u>Deferred BTIC+ Futures on E-mini Standard and Poor's 500 Stock Price Index Futures</u>	<u>358B</u>	<u>ES2</u>	<u>50 Dollar * S&P 500 Index</u>	<u>100</u>	<u>SP</u>	<u>5 ES2 : 1 SP</u>	<u>60,000</u>
<u>TACO+ Futures on E-mini Standard and Poor's 500 Stock Price Index Futures</u>	<u>358B</u>	<u>EQ1</u>	<u>50 Dollar * S&P 500 Index</u>	<u>100</u>	<u>SP</u>	<u>5 EQ1 : 1 SP</u>	<u>60,000</u>

Effective trade date September 9, 2019, 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 and CBOT Rulebooks will be amended in accordance with the Submission.

The commodity codes are 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:

Market Regulation

Surveillance:

William Lange

William.Lange@cme.com

+1 312 341-7757

Large Trader Reporting:

Sandra Valtierra

Sandra.Valtierra@cme.com

+1 312 347-4137