



Market Surveillance

DATE: September 16, 2020

NOTICE #: MSN09-16-20

SUBJECT: Position Limit and Large Trader Reporting Requirements in Connection with the Initial Listing of the Adjusted Interest Rate S&P 500 Total Return Index Futures Contract

In connection with the listing of the Chicago Mercantile Exchange Inc. (“CME”) Adjusted Interest Rate S&P 500 Total Return Index Futures Contract (the “contract”) on trade date Monday, September 21, 2020 (see [SER-8631](#) published August 4, 2020), please note below and in [Appendix B](#) of CME Submission [No. 20-280](#) the corresponding all-month position limit (Rule 559), aggregation allocation (Rule 559.D) and reportable level (Rule 561) for the contract.

| Contract Name | Rule Chapter | Commodity Code | Contract Size and Units | Reporting Level | All Month Aggregate Into Futures Equivalent Leg (1) | All Month Aggregate Into Ratio Leg (1) | All Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2) |
|---|--------------|----------------|--|-----------------|---|--|--|
| <u>Adjusted Interest Rate S&P 500 Total Return Index Future</u> | <u>357B</u> | <u>ASR</u> | <u>25 Dollar * Adjusted Interest Rate S&P 500 Total Return Index</u> | <u>25</u> | <u>SP</u> | <u>5 ASR : 1 SP</u> | <u>60,000</u> |

Effective trade date Monday, September 21, 2020, 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 Rulebooks will be amended in accordance with the Submission.

The commodity code is 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:

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