



Market Surveillance

DATE: January 24, 2024

NOTICE #: MSN01-24-24B

SUBJECT: Position Limit and Large Trader Reporting Requirements in Connection with the Initial Listing of the Options on S&P 500 Annual Dividend Index Futures Contract

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME") Options on S&P 500 Annual Dividend Index Futures Contract (the "Contract") on trade date Monday, January 29, 2024 (see [SER-9311](#) published on January 9, 2024), please note below and in [Appendix B](#) of CME Submission No. [24-008](#) the corresponding 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	Single Month Aggregate Into Futures Equivalent Leg (1)	Single Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
<u>Options on S&P 500® Annual Dividend Index Futures</u>	<u>365A</u>	<u>SDA</u>	<u>250 Dollar * S&P 500® Annual Dividend Index</u>	<u>1</u>	<u>SDA</u>	<u>60,000</u>

Effective trade date Monday, January 29, 2024, 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 Rulebook 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:

Market Regulation

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