



Market Surveillance

DATE: April 29, 2015

NOTICE #: MSN04-29-15

SUBJECT: Large Trader Requirements – Amendment to USD Denominated Ibovespa Futures Contract

Effective trade day May 1, 2015 starting with the June 2015 contract month, and pending all relevant CFTC regulatory review periods, the Chicago Mercantile Exchange Inc. (CME or Exchange) will amend the USD Denominated Ibovespa Futures contract (CME Clearing Code IBV; CME Rulebook Chapter 354), to reflect a change in position limits from 3,500 all months combined, in net futures equivalents to 3,500 contracts per maturity, in net futures equivalents (see [Appendix A](#) of CFTC Submission [#15-108](#)).

The terms and conditions for this 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, as noted below.

(Bold underlining indicates additions; strikethrough indicates deletions)

Contract Name	Single Month Aggregate Into Futures Equivalent	Single Month Limit (In Net Futures Equivalents)	All Month Aggregate Into Futures Equivalent	All Month Limit (In Net Futures Equivalents)
USD Denominated Ibovespa Futures	<u>IBV</u>	<u>3,500</u>	IBV	3,500

Please refer questions to:

Market Regulation

Surveillance:

Chris Reinhardt

Chris.Reinhardt@cmegroup.com

+1 312 435-3665

Products:

Nadine Brown

Nadine.Brown@cmegroup.com

+1 212 299-2223

Large Trader Reporting:

Sandra Valtierra

Sandra.Valtierra@cmegroup.com

+1 312 347-4137