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Market Surveillance

DATE: **November 11, 2015**

NOTICE #: **MSN11-11-15B**

SUBJECT: **Large Trader Requirements - Listing of Two (2) S&P 500® Dividend Index Futures Contracts**

In connection with the listing of Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") new S&P 500® Annual Dividend Index Futures and S&P 500® Quarterly Dividend Index Futures contracts on trade date Monday, November 16, 2015 (see SER-7501 published October 29, 2015), please note below, and in Appendix B of CFTC Submission #15-449, the corresponding single month position limits (CME Rule 559), reportable levels (CME Rule 561.B.) and aggregation allocations (CME Rule 559.D.) for the new financially settled, futures contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Single Month Aggregate Into Futures Equivalent	Single Month Limit (In Net Futures Equivalents)
S&P 500® Annual Dividend Index Futures	365	SDA	250 Dollar * S&P 500® Annual Dividend Index	1	SDA	28,000
S&P 500® Quarterly Dividend Index Futures	366	SDI	1,000 Dollar * S&P 500® Dividend Points Index	1	SDI	7,000

Effective trade date November 16, 2015 and pending all relevant CFTC regulatory review periods, the terms and conditions for the new contracts will be inserted into the CME Position Limit, Position Accountability and Reportable Level Table, located in the Interpretations & Special Notices Section of Chapter 5 of the CME Rulebook.

The commodity codes are provided for the Clearing Members that file reports pursuant to CME Rule 561.A. in a machine-readable format.

Please refer questions on this subject to:

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