



Market Surveillance

DATE: August 21, 2024

NOTICE #: MSN08-21-24B

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 (SOFR) Futures Contract

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME") Adjusted Interest Rate S&P 500 Total Return Index (SOFR) Futures contract (the "Contract") on trade date Monday, August 26, 2024 (see [SER-9401R](#) published on July 29, 2024), please note below and in [Appendix B](#) of CME Submission No. [24-270](#) the position limit (Rule 559), aggregation allocation, 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)
Adjusted Interest Rate S&P 500 Total Return Index (SOFR) Futures	357C	ASPR	25 Dollar * Adjusted Interest Rate S&P 500 Total Return Index	25	ES	1 ASPR : 1 ES	300,000

Effective trade date Monday, August 26, 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:

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