



Market Surveillance

DATE: May 18, 2016

NOTICE #: MSN05-18-16B

SUBJECT: Large Trader Requirements. Listing of Third Weekly Option on E-mini NASDAQ 100 Index Futures Contract

Effective trade date Monday, May 23, 2016, the Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will list a third weekly option on the E-mini NASDAQ 100 Index Futures contract as noted in [Appendix C](#) of CFTC Submission #[16-127](#) dated May 3, 2016 and in [SER-7622](#) published on April 6, 2016. Please note below the corresponding all month aggregation allocations (CME Rule 559.D.), all month position limits (CME Rule 559) reportable levels (CME Rule 561.B.) for the new, European-style, financial option.

Effective trade date May 23, 2016, and pending all relevant CFTC regulatory review periods, the terms and conditions of the 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.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	All Month Aggregate Into Futures Equivalent	All Month Aggregate Into Ratio	All Month Limit (In Net Futures Equivalents)
Weekly Options on E-mini NASDAQ 100 Index Futures - Week 3 (European-Style)	359A	QN3	20 Dollar * NASDAQ 100 Index	25	NQ	1 QN3 : 1 NQ	50,000

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:

Market Regulation

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