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Market Surveillance

DATE: **March 1, 2016**

NOTICE #: **MSN03-01-16**

SUBJECT: **Large Trader Requirements. Listing of E-mini® IPOX® 100 U.S. Index Futures**

In connection with the listing of Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") new E-mini® IPOX® 100 U.S. Index Futures contract on trade date Monday, March 7, 2016 (see SER-7590 published February 18, 2016), please note below, and in Appendix BRR of CFTC Submission #16-052RR, the corresponding all month position limit (CME Rule 559), reportable level (CME Rule 561.B.) and aggregation allocation (CME Rule 559.D.) for the new, financially settled, futures contract.

Contract Name	Rule Chapter	Commodity Code	Contract Size & Units	Reporting Level	All Month Aggregate Into Futures Equivalent	All Month Limit (In Net Futures Equivalents)
E-mini® IPOX® 100 U.S. Index Futures	392	IPO	10 Dollar * IPOX® 100 U.S. Index	50	IPO	10,000

Effective trade date March 7, 2016, and pending all relevant CFTC regulatory review periods, 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.

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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