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Market Surveillance

DATE: **September 16, 2015**

NOTICE #: **MSN09-16-15**

SUBJECT: **Large Trader Requirements - Listing of Three (3) E-Mini Russell 1000® Index Futures Contracts**

In connection with the listing of Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") new E-mini Russell 1000® Index, Growth Index and Value Index Futures contracts on trade date Monday, September 21, 2015 (see SER-7451 published September 3, 2015), please note below, and in Appendix B of CFTC Submission #15-378, the corresponding all 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.

Effective trade date September 21, 2015 and pending all relevant CFTC regulatory review periods, the terms and conditions for the contract 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.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	All Month Aggregate Into Futures Equivalent	All Month Aggregate Into Ratio	All Month Limit (In Net Futures Equivalents)
E-mini Russell 1000® Index Futures	383	RS1	50 Dollar * Russell 1000 Index	100	RS1		28,000
E-mini Russell 1000® Growth Index Futures	384	RSG	50 Dollar * Russell 1000 Growth Index	100	RS1	1 RSG : 1 RS1	28,000
E-mini Russell 1000® Value Index Futures	385	RSV	Dollar * Russell 1000 Value Index	100	RS1	1 RSV : 1 RS1	28,000

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

Market Regulation

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