

Market Surveillance

DATE: February 16, 2016

NOTICE #: MSN02-16-16B

SUBJECT: Large Trader Requirements. Listing of Third Weekly Options on Standard and Poor's 500 Stock Price Index Futures and E-mini Standard and Poor's 500 Stock Price Index Futures Contracts

In connection with the listing of Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") Third Weekly Options on Standard & Poor's 500 Stock Price Index Futures and E-mini Standard and Poor's 500 Stock Price Index Futures contracts on trade date Monday, February 22, 2016 (see [SER-7547](#) published January 13, 2016), please note below, and in [Appendix E](#) of CFTC Submission [#16-002](#), 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, European-style, option contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size & Units	Reporting Level	All Month Aggregate Into Futures Equivalent	All Month Aggregate Into Ratio	All Month Limit (In Net Futures Equivalents)
Weekly Options on Standard and Poor's 500 Stock Price Index Futures - Week 3 (European-Style)	351A	EV3	250 Dollar * S&P 500 Index	100	SP	1 EV3 : 1 SP	28,000
Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 3 (European-Style)	358A	EW3	50 Dollar * S&P 500 Index	100	SP	5 EW3 : 1 SP	28,000

Effective trade date February 22, 2016, and pending all relevant CFTC regulatory review periods, the terms and conditions for these contracts 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:

Market Regulation

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