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Market Surveillance

DATE: **January 20, 2016**

NOTICE #: **MSN01-20-16**

SUBJECT: **Large Trader Requirements. Listing of E-mini® FTSE® Developed Europe Index and E-mini® FTSE® Emerging Index Futures**

In connection with the listing of Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") new E-mini® FTSE® Developed Europe Index Futures and E-mini® FTSE® Emerging Index Futures contracts on trade date Monday, January 25, 2016 (see SER-7564 published January 11, 2016), please note below, and in Appendix C of CFTC Submission #16-005, 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.

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® FTSE® Developed Europe Index Futures	390	DVE	200 EUR * FTSE® Developed Europe Index	50	DVE	20,000
E-mini® FTSE® Emerging Index Futures	391	EI	100 Dollar * FTSE® Emerging Index	50	EI	20,000

Effective trade date January 25, 2016 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.

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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