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Market Surveillance

DATE: **October 7, 2015**

NOTICE #: **MSN10-07-15A**

SUBJECT: **Large Trader Requirements - Listing of Three (3) E-mini® FTSE® Index Futures Contracts**

In connection with the listing of Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") new E-mini® USD Denominated FTSE® 100 Index Futures, E-mini® FTSE® 100 Index Futures and E-mini® FTSE® China 50 Index Futures contracts on trade date Monday, October 12, 2015 (see SER-7466 published September 23, 2015), please note below, and in Appendix B of CFTC Submission #15-410, 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® USD Denominated FTSE® 100 Index Futures	386	FTU	50 Dollar * FTSE® 100 USD Index	50	FTU	20,000
E-mini® FTSE® 100 Index Futures	387	FT1	10 GBP * FTSE® 100 Index	50	FT1	20,000
E-mini® FTSE® China 50 Index Futures	388	FT5	2 Dollar * FTSE® China 50 Index	50	FT5	20,000

Effective trade date October 12, 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.

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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