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Market Surveillance

DATE: **June 18, 2015**

NOTICE #: **MSN06-18-15**

SUBJECT: **REMINDER. Delisting of Certain CME Equity Index Futures and Option Contracts and Amendment to Aggregations of Existing Related Contracts**

Earlier today, and as previously announced in Special Executive Report SER-7295 dated February 4, 2015, the Chicago Mercantile Exchange Inc. (CME or Exchange) delisted the following equity futures and option contracts following the termination of trading and expiry of the June 2015 contract month.

- NASDAQ 100 Index futures and option (ND)
- Weekly options on NASDAQ 100 Index futures (DN1, DN2, DN4)
- End of Month option on NASDAQ 100 Index futures (DNE)
- Flexible Options on NASDAQ 100 Index futures (XH, YH)
- Standard and Poor's MidCap 400 Stock Price Index futures (MD)
- Standard and Poor's SmallCap 600 Index futures (SMP)

As a result of the delisting of ND, MD and SMP, the Exchange (i) amended the aggregation allocations of the related E-mini contracts to reflect the new parent contract(s) and new aggregations, and (ii) adjusted the value of the All Month Limit such that the value is reflected in the net futures equivalents of the new parent contract(s). These changes are reflected in the table below.

The terms and conditions for the related E-mini contracts have been updated in 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, as noted below.

(Bold underline indicates additions; strikethrough indicates deletions)

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	All Month Aggregate Into Futures Equivalent	All Month Aggregate Into Ratio	All Month Limit (In Net Futures Equivalents)
E-mini NASDAQ 100 Index Futures	359	NQ	20 Dollar * NASDAQ 100 Index	~~ND~~ **<u>NQ</u>**	~~5 NQ : 1 ND~~	~~10,000~~ **<u>50,000</u>**
Options on E-mini NASDAQ 100 Index Futures	359A	NQ	20 Dollar * NASDAQ 100 Index	~~ND~~ **<u>NQ</u>**	~~5 NQ : 1 ND~~	~~10,000~~ **<u>50,000</u>**
Options on E-mini NASDAQ 100 Index Futures - End-of-Month (European-Style)	359A	QNE	20 Dollar * NASDAQ 100 Index	~~ND~~ **<u>NQ</u>**	~~5 QNE : 1 ND~~ **<u>1 QNE : 1 NQ</u>**	~~10,000~~ **<u>50,000</u>**
Weekly Options on E-mini NASDAQ 100 Index Futures - Week 1 (European-Style)	359A	QN1	20 Dollar * NASDAQ 100 Index	~~ND~~ **<u>NQ</u>**	~~5 QN1 : 1 ND~~ **<u>1 QN1 : 1 NQ</u>**	~~10,000~~ **<u>50,000</u>**
Weekly Options on E-mini NASDAQ 100 Index Futures - Week 2 (European-Style)	359A	QN2	20 Dollar * NASDAQ 100 Index	~~ND~~ **<u>NQ</u>**	~~5 QN2 : 1 ND~~ **<u>1 QN2 : 1 NQ</u>**	~~10,000~~ **<u>50,000</u>**

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	All Month Aggregate Into Futures Equivalent	All Month Aggregate Into Ratio	All Month Limit (In Net Futures Equivalents)
Weekly Options on E-mini NASDAQ 100 Index Futures - Week 4 (European-Style)	359A	QN4	20 Dollar * NASDAQ 100 Index	~~ND~~ **NQ**	~~5 QN4 : 1 ND~~ **1 QN4 : 1 NQ**	~~10,000~~ **50,000**
E-mini Standard and Poor's Midcap 400 Stock Price Index Futures	362	ME	100 Dollar * S&P MidCap 400 Index	~~MD~~ **ME**	~~5 ME : 1 MD~~	~~5,000~~ **25,000**
Options on E-mini Standard & Poor's Midcap 400 Stock Price Index Futures	362A	ME	100 Dollar * S&P MidCap 400 Index	~~MD~~ **ME**	~~5 ME : 1 MD~~	~~5,000~~ **25,000**
E-mini S&P SmallCap 600 Index Futures	368	SMC	100 Dollar * S&P SmallCap 600 Index	~~SMP~~ **SMC**	~~5 SMC : 1 SMP~~	~~25,000~~ **125,000**
Options on E-mini S&P SmallCap 600 Stock Price Index Futures	368A	SMC	100 Dollar * S&P SmallCap 600 Index	~~SMP~~ **SMC**	~~5 SMC : 1 SMP~~	~~25,000~~ **125,000**

The Commodity Futures Trading Commission (CFTC) will be notified of this approval during the week of June 22, 2015 via the weekly notification procedures set out in Part 40 of the CFTC Regulations.

Please refer questions to:

Market Regulation
Surveillance:
Chris Reinhardt Chris.Reinhardt@cmegroup.com +1 312 435-3665

Products:
Nadine Brown Nadine.Brown@cmegroup.com +1 212 299-2223

Large Trader Reporting:
Sandra Valtierra Sandra.Valtierra@cmegroup.com +1 312 347-4137