



Special Executive Report

DATE: April 11, 2014

SER#: 6960

SUBJECT: Large Trader Requirements, All Month Limits, All Month Aggregation Allocations for the Quarterly Options on the Yen Denominated Nikkei Stock Average Futures Contract and Serial Options on the Yen Denominated Nikkei Stock Average Futures Contract

In connection with the introduction of Quarterly Options on Yen Denominated Nikkei Stock Average Futures and Serial Options on Yen Denominated Nikkei Stock Average Futures contracts on trade date Monday, April 14, 2014 (see SER# 6941 dated April 10, 2014), please note below the corresponding all month limits, and all month aggregation allocations for the two new contracts. Effective trade date April 14, 2014, and pending all relevant CFTC regulatory review periods, the terms and conditions for these contracts will be inserted 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.

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

(Bold/underline indicates addition)

Contract Name	Rule Chapter	Commodity Code	Type	All Month Limit Aggregate Into Futures Equivalent Leg (1)	All Month Aggregate Into Ratio Leg (1)	All Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
<u>Quarterly Options on Yen Denominated Nikkei Stock Average Futures</u>	<u>352C</u>	<u>NKW</u>	<u>Am. Option</u>	<u>NK</u>	<u>1 NKW : 1 NK</u>	<u>20,000</u>
<u>Serial Options on Yen Denominated Nikkei Stock Average Futures</u>	<u>352C</u>	<u>NKY</u>	<u>Eu. Option</u>	<u>NK</u>	<u>1 NKY : 1 NK</u>	<u>20,000</u>

Please refer questions on this subject to:

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