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Market Surveillance

DATE: **October 15, 2014**

NOTICE #: **MSN10-15-14A**

SUBJECT: **Amendments to Spot Month and All Month Position Limits for the Russian Ruble/U.S. Dollar (RUB/USD) Futures and Option Contracts**

Pending all relevant CFTC regulatory review periods, effective trade date Monday, October 20, 2014, the Chicago Mercantile Exchange Inc. (CME or Exchange) will increase the spot month position limits and all month position limits for the Russian Ruble/U.S. Dollar (RUB/USD) Futures and Option contracts. The amended terms and conditions for the 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, as noted below.

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

(Bold/underline indicates additions; strikethrough indicates deletions)

Contract Name	Rule Chapter	Commodity Code	Spot-Month and All Month Aggregate Into Futures Equivalent	Spot-Month Limit (In Net Futures Equivalents)	All Month Limit	Reporting Level
Russian Ruble/U.S. Dollar (RUB/USD)	260 & 260A	RU		~~2000~~ **<u>10,000</u>**	~~10000~~ **<u>30,000</u>**	25
Russian Ruble week 1 OPT	260A	RU1	RU	~~2000~~ **<u>10,000</u>**	~~10000~~ **<u>30,000</u>**	25
Russian Ruble week 2 OPT	260A	RU2	RU	~~2000~~ **<u>10,000</u>**	~~10000~~ **<u>30,000</u>**	25
Russian Ruble week 3 OPT	260A	RU3	RU	~~2000~~ **<u>10,000</u>**	~~10000~~ **<u>30,000</u>**	25
Russian Ruble week 4 OPT	260A	RU4	RU	~~2000~~ **<u>10,000</u>**	~~10000~~ **<u>30,000</u>**	25
Russian Ruble week 5 OPT	260A	RU5	RU	~~2000~~ **<u>10,000</u>**	~~10000~~ **<u>30,000</u>**	25

Please refer questions on this subject to:

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Surveillance:	Chris Reinhardt	Chris.Reinhardt@cmegroup.com	(312) 435-3665
Products:	Nadine Brown	Nadine.Brown@cmegroup.com	(212) 299-2223
Large Trader Reporting:	Sandra Valtierra	Sandra.Valtierra@cmegroup.com	(312) 347-4137