



## Market Surveillance

**DATE:** April 6, 2022

**NOTICE #:** MSN04-06-22B

**SUBJECT: Position Limit and Large Trader Reporting Requirements in Connection with the Initial Listing of the Russell 2000 Annual Dividend Index Futures and Nasdaq-100 Annual Dividend Index Futures Contracts**

In connection with the listing of the Chicago Mercantile Exchange Inc. (“CME”) Russell 2000 Annual Dividend Index Futures and the Nasdaq-100 Annual Dividend Index Futures Contracts (the “contracts”) on trade date Monday, April 11, 2022 (see [SER-8960](#) published March 18, 2022), please note below and in [Appendix C](#) of CME Submission No. [22-081](#) the corresponding position limits (Rule 559), aggregation allocations (Rule 559.D) and reportable levels (Rule 561) for the contracts.

(bold, underline indicates addition; strikethrough indicates deletion)

| Contract Name                                     | Rule Chapter | Commodity Code | Contract Size and Units                             | Reporting Level | Single Month Aggregate Into Futures Equivalent Leg (1) | Single Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2) |
|---|--------------|----------------|---|-----------------|--|---|
| <u>Russell 2000 Annual Dividend Index Futures</u> | <u>399</u>   | <u>RDA</u>     | <u>500 Dollar * Russell 2000 Dividend Index</u>     | <u>1</u>        | <u>RDA</u>   | <u>8,400</u>  |
| <u>Nasdaq-100 Annual Dividend Index Futures</u>   | <u>400</u>   | <u>NDA</u>     | <u>100 Dollar * Nasdaq-100 Dividend Point Index</u> | <u>1</u>        | <u>NDA</u>   | <u>17,500</u>   |

Effective trade date Monday, April 11, 2022, and pending all relevant CFTC regulatory review periods, 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 will be amended in accordance with the Submission.

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

Please refer questions on this subject to:

### Market Regulation

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