



Market Surveillance

DATE: February 22, 2023

NOTICE #: MSN02-22-23B

SUBJECT: Position Limit and Large Trader Reporting Requirements in Connection with the Initial Listing of Tuesday and Thursday Weekly Options on E-mini Russell 2000 Index Futures Contracts

In connection with the initial listing of the Chicago Mercantile Exchange Inc.'s ("CME") Tuesday and Thursday Weekly Options on E-mini Russell 2000 Index Futures contracts (the "Contracts") on trade date Monday, February 27, 2023 (see [SER-9132](#) published on January 31, 2023), please note below and in [Appendix C](#) of CME Submission No. [23-031](#) the corresponding all-month position limits (Rule 559), aggregation allocations (Rule 559.D) and reportable levels (Rule 561) for the contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Type	Reporting Level	All Month 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>Tuesday Weekly Options on E-mini® Russell 2000® Index Futures - Week 1 (European-Style)</u>	<u>393A</u>	<u>R1U</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R1U : 1 RTY</u>	<u>120,000</u>
<u>Tuesday Weekly Options on E-mini® Russell 2000® Index Futures - Week 2 (European-Style)</u>	<u>393A</u>	<u>R2U</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R2U : 1 RTY</u>	<u>120,000</u>
<u>Tuesday Weekly Options on E-mini® Russell 2000® Index Futures - Week 3 (European-Style)</u>	<u>393A</u>	<u>R3U</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R3U : 1 RTY</u>	<u>120,000</u>
<u>Tuesday Weekly Options on E-mini® Russell 2000® Index Futures - Week 4 (European-Style)</u>	<u>393A</u>	<u>R4U</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R4U : 1 RTY</u>	<u>120,000</u>

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<u>Tuesday Weekly Options on E-mini® Russell 2000® Index Futures - Week 5 (European-Style)</u>	<u>393A</u>	<u>R5U</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R5U : 1 RTY</u>	<u>120,000</u>
<u>Thursday Weekly Options on E-mini® Russell 2000® Index Futures - Week 1 (European-Style)</u>	<u>393A</u>	<u>R1D</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R1D : 1 RTY</u>	<u>120,000</u>
<u>Thursday Weekly Options on E-mini® Russell 2000® Index Futures - Week 2 (European-Style)</u>	<u>393A</u>	<u>R2D</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R2D : 1 RTY</u>	<u>120,000</u>
<u>Thursday Weekly Options on E-mini® Russell 2000® Index Futures - Week 3 (European-Style)</u>	<u>393A</u>	<u>R3D</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R3D : 1 RTY</u>	<u>120,000</u>
<u>Thursday Weekly Options on E-mini® Russell 2000® Index Futures - Week 4 (European-Style)</u>	<u>393A</u>	<u>R4D</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R4D : 1 RTY</u>	<u>120,000</u>
<u>Thursday Weekly Options on E-mini® Russell 2000® Index Futures - Week 5 (European-Style)</u>	<u>393A</u>	<u>R5D</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R5D : 1 RTY</u>	<u>120,000</u>

Effective trade date Monday, February 27, 2023, 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:

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