



## Market Surveillance

**DATE:** March 24, 2023

**NOTICE #:** MSN03-24-23

**SUBJECT: Increase of Single Month Position Limit for the Russell 2000 Annual Dividend Index Futures Contract**

**Effective close of business on April 7, 2023** (pending all relevant CFTC regulatory review periods), the Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will amend the single month position limit of the Russell 2000 Annual Dividend Index Futures (“the Contract”) as noted below and in [Exhibit A](#) of CME Submission No. [23-142](#). Exhibit A details the corresponding single month position limit (Rule 559), aggregation allocation (Rule 559.D) and reportable level (Rule 561) for the contract.

(**bold/underline** indicates addition; ~~strikethrough~~ indicates deletion)

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Single Month Aggregate Into Futures Equivalent Leg (1)	Single Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
Russell 2000 Annual Dividend Index Futures	399	RDA	500 Dollar * Russell 2000 Dividend Index	1	RDA	<del>8,400</del> <b><u>24,000</u></b>

Effective close of business on April 7, 2023, and pending all relevant CFTC regulatory review periods, the [CME Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations & Special Notices Section of Chapter 5 of the CME Rulebook will be amended in accordance with the CME Submission.

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

Please refer questions on this subject to:

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