SUBMISSION COVER SHEET

***IMPORTANT*: Check box if Confidential Treatment is requested** ☐

Registered Entity Identifier Code (optional): 26-010

Organization: Chicago Mercantile Exchange Inc. ("CME")

Filing as a: ☒ **DCM** ☐ **SEF** ☐ **DCO** ☐ **SDR**

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 01/23/26 Filing Description: Initial Listing of the LINK Futures, Micro LINK Futures, ADA Futures, Micro ADA Futures, Lumens Futures and the Micro Lumens Futures Contracts

SPECIFY FILING TYPE
Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

☐	Certification	§ 40.6(a)
☐	Approval	§ 40.5(a)
☐	Notification	§ 40.6(d)
☐	Advance Notice of SIDCO Rule Change	§ 40.10(a)
☐	SIDCO Emergency Rule Change	§ 40.10(h)

Rule Numbers:

New Product **Please note only ONE product per Submission.**

☒	Certification	§ 40.2(a)
☐	Certification Security Futures	§ 41.23(a)
☐	Certification Swap Class	§ 40.2(d)
☐	Approval	§ 40.3(a)
☐	Approval Security Futures	§ 41.23(b)
☐	Novel Derivative Product Notification	§ 40.12(a)
☐	Swap Submission	§ 39.5

Official Product Name: See filing.

Product Terms and Conditions (product related Rules and Rule Amendments)

☐	Certification	§ 40.6(a)
☐	Certification Made Available to Trade Determination	§ 40.6(a)
☐	Certification Security Futures	§ 41.24(a)
☐	Delisting (No Open Interest)	§ 40.6(a)
☐	Approval	§ 40.5(a)
☐	Approval Made Available to Trade Determination	§ 40.5(a)
☐	Approval Security Futures	§ 41.24(c)
☐	Approval Amendments to enumerated agricultural products	§ 40.4(a), § 40.5(a)
☐	"Non-Material Agricultural Rule Change"	§ 40.4(b)(5)
☐	Notification	§ 40.6(d)

Official Name(s) of Product(s) Affected:
Rule Numbers:

Maureen Guilfoile
Managing Director and Chief Regulatory Counsel
Legal Department

January 23, 2026

VIA ELECTRONIC PORTAL

Mr. Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

Re: CFTC Regulation 40.2(a) Certification. Initial Listing of the LINK Futures, Micro LINK Futures, ADA Futures, Micro ADA Futures, Lumens Futures and Micro Lumens Futures Contracts.
CME Submission No. 26-010

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") is certifying to the Commodity Futures Trading Commission ("CFTC" or "Commission") the initial listing of the LINK Futures, Micro LINK Futures, ADA Futures, Micro ADA Futures, Lumens Futures and Micro Lumens Futures contracts (collectively, the "Contracts") for trading on the CME Globex electronic trading platform ("CME Globex") and for submission for clearing via CME ClearPort effective on Sunday, February 8, 2026, for trade date Monday, February 9, 2026, as set forth below.

Contract Title	Rulebook Chapter	CME Globex and CME ClearPort Code
LINK Futures	427	LNK
Micro LINK Futures	428	MLN
ADA Futures	433	ADA
Micro ADA Futures	434	MCA
Lumens Futures	429	XLM
Micro Lumens Futures	430	MXL

The underlying reference rates to be used for the Contracts mirror the methodology of the underlying index that the Exchange utilizes to settle its U.S. dollar denominated CME Bitcoin Futures (code: BTC) contract. The reference rates are a once-a-day publication of the U.S. dollar price of the respective tokens, they represent the aggregate executed trade flow on major cryptocurrency spot exchanges during a specific calculation window of 3:00 p.m. - 4:00 p.m. London time.

The reference rates are calculated and administered by CF Benchmarks Ltd. ("CF Benchmarks"), a benchmark administrator registered with the European Securities and Markets Authority ("ESMA") in accordance with Article 34 of the EU Benchmark Regulation under the regulatory supervision of the UK Financial Conduct Authority.

Section 1: Contract Specifications

All Contracts

Trading and Clearing Hours	**CME Globex Pre-Open:** 4:45 p.m. Central Time (CT) – 5:00 p.m. CT **CME Globex:** Sunday - Friday 5:00 p.m. - 4:00 p.m. CT with a 60-minute break each day beginning at 4:00 p.m. CT **CME ClearPort:** Sunday 5:00 p.m. - Friday 5:45 p.m. CT with no reporting Monday - Thursday 5:45 p.m. – 6:00 p.m. CT	
Settlement Method	Financial	
Listing Schedule	Monthly contracts listed for six (6) consecutive months, quarterly contracts (Mar, Jun, Sept, Dec) listed for four (4) additional quarters and a second Dec contract if only one is listed	
Initial Listing Schedule	Feb 26, Mar 26, Apr 26, May 26, Jun 26, July 26, Sep 26, Dec 26, Mar 27, Jun 27, Dec 27	
Last Trade Date	Trading in expiring futures shall terminate on the Last Trade Date (LTD) which shall be at 4 p.m. London time on the last Friday of the contract month. If that day is a Business Day in either London or the U.S., trading shall terminate on that day. If that day is a holiday in both London and the U.S., trading shall terminate on the preceding day that is a Business Day in either London or the U.S.	
BTIC Transactions	For BTIC Codes LNB / LYB / YLB / XYB / CNB / CYB For a BTIC or BTIC block trade executed on a given Trading Day at or before 4:00 p.m. New York time, the corresponding futures price shall be made by reference to the closing Index value for the current Trading Day. For a BTIC or BTIC block trade executed on a given Trading Day after 4:00 p.m. New York time, the corresponding futures price shall be made by reference to the closing Index value for the next Trading Day.	
Block Trade Minimum Threshold	5 contracts Reportable window: 15 minutes	10 contracts Reportable window: 15 minutes
CME Globex Matching Algorithm	F: First In First Out (FIFO)	

LINK Futures

Contract Title	LINK Futures	Micro LINK Futures
Rulebook Chapter	CME 427	CME 428
CME Globex and CME ClearPort Code	LNK	MLN
BTIC Codes	LNB (vs LINKUSD_NY)	LYB (vs LINKUSD_NY)
Contract Size	5,000 LINK	250 LINK
Price Quotation	U.S. dollars and cents per LINK	

Minimum Price Fluctuation	Outright: $0.005 per LINK = $25.00 per contract BTIC: $0.001 per LINK = $5.00 per contract Calendar Spreads: $0.001 per LINK = $5.00 per contract	Outright: $0.005 per LINK = $1.25 per contract BTIC: $0.001 per LINK = $0.25 per contract Calendar Spreads: $0.001 per LINK = $0.25 per contract
Final Settlement	Delivery is by cash settlement by reference to the Final Settlement Price, equal to the CME CF LINK-Dollar Reference Rate on the LTD	
Final Settlement Increment	$0.0001	

Lumens Futures

Contract Title	Lumens Futures	Micro Lumens Futures
Rulebook Chapter	CME 429	CME 430
CME Globex and CME ClearPort Code	XLM	MXL
BTIC Codes	YLB (vs XLMUSD_NY)	XYB (vs XLMUSD_NY)
Contract Size	250,000 Lumens	12,500 Lumens
Price Quotation	U.S. dollars and cents per Lumens	
Minimum Price Fluctuation	Outright: $0.0001 per Lumens = $25.00 per contract BTIC: $0.00002 per Lumens = $5.00 per contract Calendar Spreads: $0.00002 per Lumens = $5.00 per contract	Outright: $0.0001 per Lumens = $1.25 per contract BTIC: $0.00002 per Lumens = $0.25 per contract Calendar Spreads: $0.00002 per Lumens = $0.25 per contract
Final Settlement	Delivery is by cash settlement by reference to the Final Settlement Price, equal to the CME CF Lumens-Dollar Reference Rate on the LTD	
Final Settlement Increment	$0.0000001	

ADA Futures

Contract Title	ADA Futures	Micro ADA Futures
Rulebook Chapter	CME 433	CME 434
CME Globex and CME ClearPort Code	ADA	MCA
BTIC Codes	CNB (vs ADAUSD_NY)	CYB (vs ADAUSD_NY)
Contract Size	100,000 ADA	10,000 ADA
Price Quotation	U.S. dollars and cents per ADA	
Minimum Price Fluctuation	Outright: $0.00025 per ADA = $25.00 per contract BTIC: $0.00005 per ADA = $5.00 per contract Calendar Spreads: $0.00005 per ADA = $5.00 per contract	Outright: $0.000125 per ADA = $1.25 per contract BTIC: $0.000025 per ADA = $0.25 per contract Calendar Spreads: $0.000025 per ADA = $0.25 per contract
Final Settlement	Delivery is by cash settlement by reference to the Final Settlement Price, equal to the CME CF ADA-Dollar Reference Rate on the LTD	
Final Settlement Increment	$0.000001	

Section 2 - Compliance with Core Principles

The Exchange has reviewed the designated contract market core principles ("DCM Core Principles") as set forth in the Commodity Exchange Act ("CEA" or "Act") and identified that the following DCM Core Principles may be impacted as follows:

Core Principle 2 – Compliance with Rules

Trading in the Contracts shall be subject to CME Rulebook Chapter 4, which includes prohibitions against fraudulent, noncompetitive, unfair, and abusive practices. Additionally, trading in this Contracts shall be subject to the Exchange's trade practice rules. Trading activity in this Contracts shall be subject to monitoring and surveillance by CME Group's Market Regulation Department, which has the authority to exercise its investigatory and enforcement power where potential rule violations are identified.

Core Principle 3 – Contracts Not Readily Subject to Manipulation

The underlying reference rates (LINKUSD_RR, ADAUSD_RR, XLMUSD_RR) are not readily subject to manipulation. The reference rates are calculated from a large number of trades observed during the calculation window used by CF Benchmarks. The combination of volume weighting of medians and non-weighted partitions prevents manipulation in the reference rate. Ultimately, influencing the reference rate would require significant trading activity on several exchanges over an extended period of time.

The Reference Rate is calculated and administered by CF Benchmarks (registered with the European Securities and Markets Authority as a benchmark administrator in accordance with Article 34 of the EU Benchmarks Regulation) under the regulatory supervision of the UK Financial Conduct Authority.

Core Principle 4 – Prevention of Market Disruption

Trading in the Contracts will be subject to CME Rulebook Chapters 4 and 7, which include prohibitions on manipulation, price distortion, and disruption to the expiration and assignment process. Trading activity in the Contracts will be subject to monitoring and surveillance by the Exchange's Market Regulation Department.

Core Principle 5 – Position Limits or Accountability

Contract	Spot Month Position Limit (Effective close of business three business days prior to expiration)	Single Month Accountability Level	All Month Accountability Level
LINK Futures	1,200	5,000	5,000
ADA Futures	3,000	5,000	5,000
Lumens Futures	1,000	5,000	5,000

Positions for the Micro counterparts will be aggregated with their respective contract, at the applicable ratio given the differing notional values.

The position limits for the Contracts are consistent with the Commission's guidance.

Core Principle 7 – Availability of General Information

The Exchange shall disseminate a Special Executive Report ("SER") that sets forth information regarding the Contracts. In addition, the SER will be available on the Exchange's website.

Core Principle 8 – Daily Publication of Trading Information

The Exchange shall publish the Contracts' trading volumes, open interest levels, and price information daily on its website and through quote vendors.

Core Principle 9 – Execution of Transactions

The Contracts shall be listed for trading on CME Globex, which provides for efficient, competitive, and open execution of transactions. Additionally, CME Globex affords the benefits of reliability and global connectivity.

Core Principle 10 – Trade Information

All requisite trade information shall be included in the audit trail and will suffice for the Market Regulation Department to monitor for market abuse.

Core Principle 11 – Financial Integrity of Transactions

The Contracts shall be cleared by CME Clearing, which is registered with the Commission as a derivatives clearing organization, and which is subject to all CFTC regulations related thereto.

Core Principle 12 – Protection of Markets and Market Participants

CME Rulebook Chapters 4 and 5 set forth multiple strictures that preclude intermediaries from disadvantaging their customers. These Rules apply to trading in all of the Exchange's competitive trading venues and will apply to transactions in the Contracts.

Core Principle 13 – Disciplinary Procedures

CME Rulebook Chapter 4 provides for the Exchange to discipline, suspend, or expel members or market participants who violate the rules of the Exchange. Trading in the Contracts shall be subject to these provisions. The Exchange's Market Regulation Department has the authority to exercise its powers of enforcement, in the event that rule violations in this product are identified.

Core Principle 14 – Dispute Resolution

Disputes in respect of the Contracts shall be subject to the arbitration provisions set forth in CME Rulebook Chapter 6, which allow all nonmembers to submit to arbitration claims for financial loss resulting from transactions on the Exchange. Pursuant to these provisions, any member named as a respondent in any

such claim submitted by a nonmember is required to participate in arbitration proceedings. Additionally, the Exchange requires members to resolve via arbitration all disputes concerning transactions on the Exchange.

Appendix A provides CME Rulebook Chapters 427, 428, 429, 430, 433 and 434. Appendix B, under separate cover, provides the Position Limit, Position Accountability, and Reportable Level Table. Appendix C provides the CME Rule 588.H. ("Globex Non-Reviewable Trading Ranges") Table, Appendix D provides the Rule 589. Special Price Fluctuation Limits and Daily Price Limits Table. Appendix E provides the Rule 524. Trading at Settlement ("TAS"), Trading at Marker ("TAM"), Basis Trade at Index Close ("BTIC") and Basis Trade at Cash Open ("TACO") Table. Appendix F provides the Exchange fees. Appendix G provides the Daily Settlement Procedure Documents. Appendix H, under separate cover, provides the Reference Rate Analysis (confidential treatment requested).

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the Contracts comply with the Act, including regulations under the Act. There were no substantive opposing views to the proposal.

The Exchange certifies that this submission has been concurrently posted on the CME Group website at http://www.cmegroup.com/market-regulation/rule-filings.html.

Should you have any questions concerning the above, please contact the undersigned at (312) 930- 8141 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Maureen Guilfoile
Managing Director and Chief Regulatory Counsel

Attachments:	Appendix A:	CME Rulebook Chapters 427, 428, 429, 430, 433 and 434
	Appendix B:	Position Limit, Position Accountability, and Reportable Level Table (attached under separate cover)
	Appendix C:	CME Rule 588.H. – ("Globex Non-Reviewable Trading Ranges") Table
	Appendix D:	CME Rule 589. – Special Price Fluctuation Limits and Daily Price Limits Table
	Appendix E:	Rule 524. Trading at Settlement ("TAS"), Trading at Marker ("TAM"), Basis Trade at Index Close ("BTIC") and Basis Trade at Cash Open ("TACO") Table
	Appendix F:	Exchange Fees
	Appendix G:	Daily Settlement Procedure Document
	Appendix H:	Supplemental Market Information (under separate cover) (Confidential Treatment Requested)

Appendix A

CME Rulebook

Chapter 427
LINK Futures

42700. SCOPE OF CHAPTER

This chapter is limited in application to LINK futures ("futures" or "contract"). In addition to this chapter, futures shall be subject to the general rules and regulations of the Exchange as applicable.

42701. CONTRACT SPECIFICATIONS

Each contract shall be valued at 5000 LINK.

42702. TRADING SPECIFICATIONS

42702.A. Trading Schedule

Futures contracts shall be scheduled for trading during such hours and for delivery in such months as may be determined by the Exchange.

42702.B. Trading Unit

The unit of trading shall be 5000 LINK.

42702.C. Price Increments

The minimum price increment shall be $0.005 per LINK, equal to $25 per contract, except for intermonth spreads executed pursuant to Rule 542.A., for which the minimum price increment shall be $0.001 per LINK, equal to $5 per contract.

42702.D. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

42702.E. Price Limits and Trading Halts

At the commencement of each Trading Day, the contract shall be subject to special price fluctuation limits and daily price limits as set forth in Rule 589 and in the Special Price Fluctuation Limits and Daily Price Limits Table in the Interpretations & Special Notices Section of Chapter 5.

42702.F. Termination of Trading

Trading in expiring futures shall terminate on the Last Trade Date (LTD) which shall be at 4:00 p.m. London time on the last Friday of the contract month.

If that day is a Business Day in either London or the U.S., trading shall terminate on that day. If that day is not a Business Day in both London and the U.S, trading shall terminate on the preceding day that is a Business Day in either London or the U.S.

For clarity:

London Business Day / U.S. Business Day = LTD is last Friday of the contract month
London Business Day / U.S. Holiday = LTD is last Friday of the contract month
London Holiday / U.S. Business Day = LTD is last Friday of the contract month
London Holiday / U.S. Holiday = LTD is Business Day prior to the last Friday of the contract month.

42703. SETTLEMENT PROCEDURES

Delivery shall be by cash settlement.

42703.A. Final Settlement Price

For a contract for a given delivery month, the Final Settlement Price shall be the CME CF Chainlink-Dollar Reference Rate ("LINKUSD_RR") published at 4:00 p.m. London time on the Last Trade Date (Rule 42702.F.). Any Revision to the published LINKUSD_RR shall be received prior to 23:59:59 London Time on the Last Trade Date. Thereafter, the final settlement futures price shall be deemed final.

In the event that the LINKUSD_RR is not publishable or published on the CME LINK futures Termination of Trading day, and therefore, CME cannot determine the contract Final Settlement Price, then the final settlement of the contract is at the discretion of the Exchange and may be deferred or postponed for up to 14 consecutive calendar days.

42703.B. Final Settlement

Clearing members holding open positions in an expiring contract at its termination of trading (Rule 42702.F.) shall make payment to or receive payment from the Clearing House in accordance with normal variation margin procedures based on such expiring contract's Final Settlement Price (Rule 42703.A.).

In the event of a hard fork, futures shall continue to settle to the LINKUSD_RR corresponding to the original token pair (LINK:USD). The Exchange may, in its sole discretion, take alternative action with respect to hard forks in consultation with market participants as may be appropriate.

42704. RESERVED

42705. RESERVED

42706. BASIS TRADE AT INDEX CLOSE ("BTIC") TRANSACTIONS

All BTIC transactions must be executed in accordance with the requirements of Rule 524.B. For the purpose of this section and Rule 524.B., BTIC enables market participants to execute a basis trade relative to the closing level of the underlying index value, at the time prescribed in the table below.

Index to be Referenced	Index Publication Time
CME CF Chainlink-Dollar Reference Rate - New York Variant LINKUSD_NY	4:00 p.m. New York time

42706.A. BTIC and BTIC Block Trade Requirements

BTIC block trades must be executed in accordance with the requirements of Rule 526. For a BTIC or BTIC block trade executed prior to the publication of the index value on a given Trading

Day, the corresponding futures price shall be made by reference to the index value for the current Trading Day.

For a BTIC or BTIC block trade executed on a given Trading Day after the publication of the index value, the corresponding futures price shall be made by reference to the index value for the next Trading Day. If the BTIC or BTIC block trade is executed on a Trading Day that is a Business Day in either London or the U.S., the corresponding futures price shall be made by reference to the index value for the current Trading Day. If the BTIC or BTIC block trade is executed on a Trading Day that is not a Business Day in both London and the U.S., the corresponding futures price shall be made by reference to the index value for the next Trading Day.

42706.B. Price Assignment Procedures

The price assignment procedure for BTIC transactions shall follow Rule 524.B.3.

42706.C. Minimum Price Increments

The valid basis or price increment applied to the index value to establish the BTIC futures price shall be an integer multiple of the contract minimum price increment, $0.001 per LINK, equal to $5 per contract.

42706.D. Market Disruption Events

In the event of disruption in the underlying market that precludes a valid index value calculation, all pending and executed BTIC transactions in the corresponding contract shall be cancelled by the Exchange. Such disruption shall be declared by the Exchange in its sole discretion.

Chapter 428
Micro LINK Futures

42800. SCOPE OF CHAPTER

This chapter is limited in application to Micro LINK futures ("futures" or "contract"). In addition to this chapter, futures shall be subject to the general rules and regulations of the Exchange as applicable.

42801. CONTRACT SPECIFICATIONS

Each contract shall be valued at 250 LINK.

42802. TRADING SPECIFICATIONS

42802.A. Trading Schedule

Futures contracts shall be scheduled for trading during such hours and for delivery in such months as may be determined by the Exchange.

42802.B. Trading Unit

The unit of trading shall be 250 LINK.

42802.C. Price Increment

The minimum price increment shall be $0.005 per LINK, equal to $1.25 per contract, except for intermonth spreads executed pursuant to Rule 542.A., for which the minimum price increment shall be $0.001 per LINK, equal to $0.25 per contract.

42802.D. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

42802.E. Price Limits and Trading Halts

At the commencement of each Trading Day, the contract shall be subject to special price fluctuation limits and daily price limits as set forth in Rule 589 and in the Special Price Fluctuation Limits and Daily Price Limits Table in the Interpretations & Special Notices Section of Chapter 5.

42802.F. Termination of Trading

Trading in expiring futures shall terminate on the Last Trade Date (LTD) which shall be at 4:00 p.m. London time on the last Friday of the contract month.

If that day is a Business Day in either London or the U.S., trading shall terminate on that day. If that day is not a Business Day in both London and the U.S, trading shall terminate on the preceding day that is a Business Day in either London or the U.S.

For clarity:

London Business Day / U.S. Business Day = LTD is last Friday of the contract month
London Business Day / U.S. Holiday = LTD is last Friday of the contract month
London Holiday / U.S. Business Day = LTD is last Friday of the contract month
London Holiday / U.S. Holiday = LTD is Business Day prior to the last Friday of the contract month.

42803. SETTLEMENT PROCEDURES

Delivery shall be by cash settlement.

42803.A. Final Settlement Price

For a contract for a given delivery month, the Final Settlement Price shall be the CME CF Chainlink-Dollar Reference Rate ("LINKUSD_RR") published at 4:00 p.m. London time on the Last Trade Date (Rule 42802.F.). Any Revision to the published LINKUSD_RR shall be received prior to 23:59:59 London Time on the Last Trade Date. Thereafter, the final settlement futures price shall be deemed final.

In the event that the LINKUSD_RR is not publishable or published on the CME LINK futures Termination of Trading day, and therefore, CME cannot determine the contract Final Settlement Price, then the final settlement of the contract is at the discretion of the Exchange and may be deferred or postponed for up to 14 consecutive calendar days.

42803.B. Final Settlement

Clearing members holding open positions in an expiring contract at its termination of trading (Rule 42802.F.) shall make payment to or receive payment from the Clearing House in accordance with normal variation margin procedures based on such expiring contract's Final Settlement Price (Rule 42803.A.).

In the event of a hard fork, futures shall continue to settle to the LINKUSD_RR corresponding to the original token pair (LINK:USD). The Exchange may, in its sole discretion, take alternative action with respect to hard forks in consultation with market participants as may be appropriate.

42804. RESERVED

42805. RESERVED

42806. BASIS TRADE AT INDEX CLOSE ("BTIC") TRANSACTIONS

All BTIC transactions must be executed in accordance with the requirements of Rule 524.B. For the purpose of this section and Rule 524.B., BTIC enables market participants to execute a basis trade relative to the closing level of the underlying index value, at the time prescribed in the table below.

Index to be Referenced	Index Publication Time
CME CF Chainlink-Dollar Reference Rate - New York Variant LINKUSD_NY	4:00 p.m. New York time

42806.A. BTIC and BTIC Block Trade Requirements

BTIC block trades must be executed in accordance with the requirements of Rule 526. For a BTIC or BTIC block trade executed prior to the publication of the index value on a given Trading

Day, the corresponding futures price shall be made by reference to the index value for the current Trading Day.

For a BTIC or BTIC block trade executed on a given Trading Day after the publication of the index value, the corresponding futures price shall be made by reference to the index value for the next Trading Day. If the BTIC or BTIC block trade is executed on a Trading Day that is a Business Day in either London or the U.S., the corresponding futures price shall be made by reference to the index value for the current Trading Day. If the BTIC or BTIC block trade is executed on a Trading Day that is not a Business Day in both London and the U.S., the corresponding futures price shall be made by reference to the index value for the next Trading Day.

42806.B. Price Assignment Procedures

The price assignment procedure for BTIC transactions shall follow Rule 524.B.3.

42806.C. Minimum Price Increments

The valid basis or price increment applied to the index value to establish the BTIC futures price shall be an integer multiple of the contract minimum price increment, $0.001 per LINK, equal to $0.25 per contract.

42806.D. Market Disruption Events

In the event of disruption in the underlying market that precludes a valid index value calculation, all pending and executed BTIC transactions in the corresponding contract shall be cancelled by the Exchange. Such disruption shall be declared by the Exchange in its sole discretion.

Chapter 433

ADA Futures

43300. SCOPE OF CHAPTER

This chapter is limited in application to ADA futures ("futures" or "contract"). In addition to this chapter, futures shall be subject to the general rules and regulations of the Exchange as applicable.

43301. CONTRACT SPECIFICATIONS

Each contract shall be valued at 100,000 ADA.

43302. TRADING SPECIFICATIONS

43302.A. Trading Schedule

Futures contracts shall be scheduled for trading during such hours and for delivery in such months as may be determined by the Exchange.

43302.B. Trading Unit

The unit of trading shall be 100,000 ADA.

43302.C. Price Increment

The minimum price increment shall be $0.00025 per ADA, equal to $25 per contract, except for intermonth spreads executed pursuant to Rule 542.A., for which the minimum price increment shall be $0.00005 per ADA, equal to $5 per contract.

43302.D. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

43302.E. Price Limits and Trading Halts

At the commencement of each Trading Day, the contract shall be subject to special price fluctuation limits and daily price limits as set forth in Rule 589 and in the Special Price Fluctuation Limits and Daily Price Limits Table in the Interpretations & Special Notices Section of Chapter 5.

43302.F. Termination of Trading

Trading in expiring futures shall terminate on the Last Trade Date (LTD) which shall be at 4:00 p.m. London time on the last Friday of the contract month.

If that day is a Business Day in either London or the U.S., trading shall terminate on that day. If that day is not a Business Day in both London and the U.S, trading shall terminate on the preceding day that is a Business Day in either London or the U.S.

For clarity:

London Business Day / U.S. Business Day = LTD is last Friday of the contract month
London Business Day / U.S. Holiday = LTD is last Friday of the contract month
London Holiday / U.S. Business Day = LTD is last Friday of the contract month
London Holiday / U.S. Holiday = LTD is Business Day prior to the last Friday of the contract month.

43303. SETTLEMENT PROCEDURES

Delivery shall be by cash settlement.

43303.A. Final Settlement Price

For a contract for a given delivery month, the Final Settlement Price shall be the CME CF Cardano-Dollar Reference Rate ("ADAUSD_RR") published at 4:00 p.m. London time on the Last Trade Date (Rule 43302.F.). Any Revision to the published ADAUSD_RR shall be received prior to 23:59:59 London Time on the Last Trade Date. Thereafter, the final settlement futures price shall be deemed final.

In the event that the ADAUSD_RR is not publishable or published on the CME ADA futures Termination of Trading day, and therefore, CME cannot determine the contract Final Settlement Price, then the final

settlement of the contract is at the discretion of the Exchange and may be deferred or postponed for up to 14 consecutive calendar days.

43303.B. Final Settlement

Clearing members holding open positions in an expiring contract at its termination of trading (Rule 43302.F.) shall make payment to or receive payment from the Clearing House in accordance with normal variation margin procedures based on such expiring contract's Final Settlement Price (Rule 43303.A.).

In the event of a hard fork, futures shall continue to settle to the ADAUSD_RR corresponding to the original token pair (ADA:USD). The Exchange may, in its sole discretion, take alternative action with respect to hard forks in consultation with market participants as may be appropriate.

43304. RESERVED

43305. RESERVED

43306. BASIS TRADE AT INDEX CLOSE ("BTIC") TRANSACTIONS

All BTIC transactions must be executed in accordance with the requirements of Rule 524.B. For the purpose of this section and Rule 524.B., BTIC enables market participants to execute a basis trade relative to the closing level of the underlying index value, at the time prescribed in the table below.

Index to be Referenced	Index Publication Time
CME CF Cardano-Dollar Reference Rate - New York Variant ADAUSD_NY	4:00 p.m. New York time

43306.A. BTIC and BTIC Block Trade Requirements

BTIC block trades must be executed in accordance with the requirements of Rule 526. For a BTIC or BTIC block trade executed prior to the publication of the index value on a given Trading

Day, the corresponding futures price shall be made by reference to the index value for the current Trading Day.

For a BTIC or BTIC block trade executed on a given Trading Day after the publication of the index value, the corresponding futures price shall be made by reference to the index value for the next Trading Day. If the BTIC or BTIC block trade is executed on a Trading Day that is a Business Day in either London or the U.S., the corresponding futures price shall be made by reference to the index value for the current Trading Day. If the BTIC or BTIC block trade is executed on a Trading Day that is not a Business Day in both London and the U.S., the corresponding futures price shall be made by reference to the index value for the next Trading Day.

43306.B. Price Assignment Procedures

The price assignment procedure for BTIC transactions shall follow Rule 524.B.3.

43306.C. Minimum Price Increments

The valid basis or price increment applied to the index value to establish the BTIC futures price shall be an integer multiple of the contract minimum price increment, $0.00005 per ADA, equal to $5 per contract.

43306.D. Market Disruption Events

In the event of disruption in the underlying market that precludes a valid index value calculation, all pending and executed BTIC transactions in the corresponding contract shall be cancelled by the Exchange. Such disruption shall be declared by the Exchange in its sole discretion.

Chapter 434
Micro ADA Futures

43400. SCOPE OF CHAPTER

This chapter is limited in application to Micro ADA futures ("futures" or "contract"). In addition to this chapter, futures shall be subject to the general rules and regulations of the Exchange as applicable.

43401. CONTRACT SPECIFICATIONS

Each contract shall be valued at 10,000 ADA.

43402. TRADING SPECIFICATIONS

43402.A. Trading Schedule

Futures contracts shall be scheduled for trading during such hours and for delivery in such months as may be determined by the Exchange.

43402.B. Trading Unit

The unit of trading shall be 10,000 ADA.

43402.C. Price Increment

The minimum price increment shall be $0.000125 per ADA, equal to $1.25 per contract, except for intermonth spreads executed pursuant to Rule 542.A., for which the minimum price increment shall be $0.000025 per ADA, equal to $0.25 per contract.

43402.D. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

43402.E. Price Limits and Trading Halts

At the commencement of each Trading Day, the contract shall be subject to special price fluctuation limits and daily price limits as set forth in Rule 589 and in the Special Price Fluctuation Limits and Daily Price Limits Table in the Interpretations & Special Notices Section of Chapter 5.

43402.F. Termination of Trading

Trading in expiring futures shall terminate on the Last Trade Date (LTD) which shall be at 4:00 p.m. London time on the last Friday of the contract month.

If that day is a Business Day in either London or the U.S., trading shall terminate on that day. If that day is not a Business Day in both London and the U.S, trading shall terminate on the preceding day that is a Business Day in either London or the U.S.

For clarity:

London Business Day / U.S. Business Day = LTD is last Friday of the contract month
London Business Day / U.S. Holiday = LTD is last Friday of the contract month
London Holiday / U.S. Business Day = LTD is last Friday of the contract month
London Holiday / U.S. Holiday = LTD is Business Day prior to the last Friday of the contract month.

43403. SETTLEMENT PROCEDURES

Delivery shall be by cash settlement.

43403.A. Final Settlement Price

For a contract for a given delivery month, the Final Settlement Price shall be the CME CF Cardano-Dollar Reference Rate ("ADAUSD_RR") published at 4:00 p.m. London time on the Last Trade Date (Rule 43402.F.). Any Revision to the published ADAUSD_RR shall be received prior to 23:59:59 London Time on the Last Trade Date. Thereafter, the final settlement futures price shall be deemed final.

In the event that the ADAUSD RR is not publishable or published on the CME ADA futures Termination of Trading day, and therefore, CME cannot determine the contract Final Settlement Price, then the final

settlement of the contract is at the discretion of the Exchange and may be deferred or postponed for up to 14 consecutive calendar days.

43403.B. Final Settlement

Clearing members holding open positions in an expiring contract at its termination of trading (Rule 43402.F.) shall make payment to or receive payment from the Clearing House in accordance with normal variation margin procedures based on such expiring contract's Final Settlement Price (Rule 43403.A.).

In the event of a hard fork, futures shall continue to settle to the ADAUSD_RR corresponding to the original token pair (ADA:USD). The Exchange may, in its sole discretion, take alternative action with respect to hard forks in consultation with market participants as may be appropriate.

43404. RESERVED

43405. RESERVED

43406. BASIS TRADE AT INDEX CLOSE ("BTIC") TRANSACTIONS

All BTIC transactions must be executed in accordance with the requirements of Rule 524.B. For the purpose of this section and Rule 524.B., BTIC enables market participants to execute a basis trade relative to the closing level of the underlying index value, at the time prescribed in the table below.

Index to be Referenced	Index Publication Time
CME CF Cardano-Dollar Reference Rate - New York Variant ADAUSD_NY	4:00 p.m. New York time

43406.A. BTIC and BTIC Block Trade Requirements

BTIC block trades must be executed in accordance with the requirements of Rule 526. For a BTIC or BTIC block trade executed prior to the publication of the index value on a given Trading

Day, the corresponding futures price shall be made by reference to the index value for the current Trading Day.

For a BTIC or BTIC block trade executed on a given Trading Day after the publication of the index value, the corresponding futures price shall be made by reference to the index value for the next Trading Day. If the BTIC or BTIC block trade is executed on a Trading Day that is a Business Day in either London or the U.S., the corresponding futures price shall be made by reference to the index value for the current Trading Day. If the BTIC or BTIC block trade is executed on a Trading Day that is not a Business Day in both London and the U.S., the corresponding futures price shall be made by reference to the index value for the next Trading Day.

43406.B. Price Assignment Procedures

The price assignment procedure for BTIC transactions shall follow Rule 524.B.3.

43406.C. Minimum Price Increments

The valid basis or price increment applied to the index value to establish the BTIC futures price shall be an integer multiple of the contract minimum price increment, $0.000025 per ADA, equal to $0.25 per contract.

43406.D. Market Disruption Events

In the event of disruption in the underlying market that precludes a valid index value calculation, all pending and executed BTIC transactions in the corresponding contract shall be cancelled by the Exchange. Such disruption shall be declared by the Exchange in its sole discretion.

Chapter 429
Lumens Futures

42900. SCOPE OF CHAPTER

This chapter is limited in application to Lumens futures ("futures" or "contract"). In addition to this chapter, futures shall be subject to the general rules and regulations of the Exchange as applicable.

42901. CONTRACT SPECIFICATIONS

Each contract shall be valued at 250,000 Lumens.

42902. TRADING SPECIFICATIONS

42902.A. Trading Schedule

Futures contracts shall be scheduled for trading during such hours and for delivery in such months as may be determined by the Exchange.

42902.B. Trading Unit

The unit of trading shall be 250,000 Lumens.

42902.C. Price Increment

The minimum price increment shall be $0.0001 per Lumens, equal to $25 per contract, except for intermonth spreads executed pursuant to Rule 542.A., for which the minimum price increment shall be $0.00002 per Lumens, equal to $5 per contract.

42902.D. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

42902.E. Price Limits and Trading Halts

At the commencement of each Trading Day, the contract shall be subject to special price fluctuation limits and daily price limits as set forth in Rule 589 and in the Special Price Fluctuation Limits and Daily Price Limits Table in the Interpretations & Special Notices Section of Chapter 5.

42902.F. Termination of Trading

Trading in expiring futures shall terminate on the Last Trade Date (LTD) which shall be at 4:00 p.m. London time on the last Friday of the contract month.

If that day is a Business Day in either London or the U.S., trading shall terminate on that day. If that day is not a Business Day in both London and the U.S, trading shall terminate on the preceding day that is a Business Day in either London or the U.S.

For clarity:

London Business Day / U.S. Business Day = LTD is last Friday of the contract month
London Business Day / U.S. Holiday = LTD is last Friday of the contract month
London Holiday / U.S. Business Day = LTD is last Friday of the contract month
London Holiday / U.S. Holiday = LTD is Business Day prior to the last Friday of the contract month.

42903. SETTLEMENT PROCEDURES

Delivery shall be by cash settlement.

42903.A. Final Settlement Price

For a contract for a given delivery month, the Final Settlement Price shall be the CME CF Stellar Lumens-Dollar Reference Rate ("XLMUSD_RR") published at 4:00 p.m. London time on the Last Trade Date (Rule 42902.F.). Any Revision to the published XLMUSD_RR shall be received prior to 23:59:59 London Time on the Last Trade Date. Thereafter, the final settlement futures price shall be deemed final.

In the event that the XLMUSD_RR is not publishable or published on the CME Stellar Lumens futures Termination of Trading day, and therefore, CME cannot determine the contract Final Settlement Price, then the final settlement of the contract is at the discretion of the Exchange and may be deferred or postponed for up to 14 consecutive calendar days.

42903.B. Final Settlement

Clearing members holding open positions in an expiring contract at its termination of trading (Rule 42902.F.) shall make payment to or receive payment from the Clearing House in accordance with normal variation margin procedures based on such expiring contract's Final Settlement Price (Rule 42903.A.).

In the event of a hard fork, futures shall continue to settle to the XLMUSD_RR corresponding to the original token pair (XLM:USD). The Exchange may, in its sole discretion, take alternative action with respect to hard forks in consultation with market participants as may be appropriate.

42904. RESERVED

42905. RESERVED

42906. BASIS TRADE AT INDEX CLOSE ("BTIC") TRANSACTIONS

All BTIC transactions must be executed in accordance with the requirements of Rule 524.B. For the purpose of this section and Rule 524.B., BTIC enables market participants to execute a basis trade relative to the closing level of the underlying index value, at the time prescribed in the table below.

Index to be Referenced	Index Publication Time
CME CF Stellar Lumens-Dollar Reference Rate - NY Variant XLMUSD_NY	4:00 p.m. New York time

42906.A. BTIC and BTIC Block Trade Requirements

BTIC block trades must be executed in accordance with the requirements of Rule 526. For a BTIC or BTIC block trade executed prior to the publication of the index value on a given Trading

Day, the corresponding futures price shall be made by reference to the index value for the current Trading Day.

For a BTIC or BTIC block trade executed on a given Trading Day after the publication of the index value, the corresponding futures price shall be made by reference to the index value for the next Trading Day. If the BTIC or BTIC block trade is executed on a Trading Day that is a Business Day in either London or the U.S., the corresponding futures price shall be made by reference to the index value for the current Trading Day. If the BTIC or BTIC block trade is executed on a Trading Day that is not a Business Day in both London and the U.S., the corresponding futures price shall be made by reference to the index value for the next Trading Day.

42906.B. Price Assignment Procedures

The price assignment procedure for BTIC transactions shall follow Rule 524.B.3.

42906.C. Minimum Price Increments

The valid basis or price increment applied to the index value to establish the BTIC futures price shall be an integer multiple of the contract minimum price increment, $0.00002 per Lumens, equal to $5 per contract.

42906.D. Market Disruption Events

In the event of disruption in the underlying market that precludes a valid index value calculation, all pending and executed BTIC transactions in the corresponding contract shall be cancelled by the Exchange. Such disruption shall be declared by the Exchange in its sole discretion.

Chapter 430
Micro Lumens Futures

43000. SCOPE OF CHAPTER

This chapter is limited in application to Micro Lumens futures ("futures" or "contract"). In addition to this chapter, futures shall be subject to the general rules and regulations of the Exchange as applicable.

43001. CONTRACT SPECIFICATIONS

Each contract shall be valued at 12,500 Lumens.

43002. TRADING SPECIFICATIONS

43002.A. Trading Schedule

Futures contracts shall be scheduled for trading during such hours and for delivery in such months as may be determined by the Exchange.

43002.B. Trading Unit

The unit of trading shall be 12,500 Lumens.

43002.C. Price Increment

The minimum price increment shall be $0.0001 per Lumens, equal to $1.25 per contract, except for intermonth spreads executed pursuant to Rule 542.A., for which the minimum price increment shall be $0.00002 per Lumens, equal to $0.25 per contract.

43002.D. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

43002.E. Price Limits and Trading Halts

At the commencement of each Trading Day, the contract shall be subject to special price fluctuation limits and daily price limits as set forth in Rule 589 and in the Special Price Fluctuation Limits and Daily Price Limits Table in the Interpretations & Special Notices Section of Chapter 5.

43002.F. Termination of Trading

Trading in expiring futures shall terminate on the Last Trade Date (LTD) which shall be at 4:00 p.m. London time on the last Friday of the contract month.

If that day is a Business Day in either London or the U.S., trading shall terminate on that day. If that day is not a Business Day in both London and the U.S, trading shall terminate on the preceding day that is a Business Day in either London or the U.S.

For clarity:

London Business Day / U.S. Business Day = LTD is last Friday of the contract month
London Business Day / U.S. Holiday = LTD is last Friday of the contract month
London Holiday / U.S. Business Day = LTD is last Friday of the contract month
London Holiday / U.S. Holiday = LTD is Business Day prior to the last Friday of the contract month.

43003. SETTLEMENT PROCEDURES

Delivery shall be by cash settlement.

43003.A. Final Settlement Price

For a contract for a given delivery month, the Final Settlement Price shall be the CME CF Stellar Lumens-Dollar Reference Rate ("XLMUSD_RR") published at 4:00 p.m. London time on the Last Trade Date (Rule 43002.F.). Any Revision to the published XLMUSD_RR shall be received prior to 23:59:59 London Time on the Last Trade Date. Thereafter, the final settlement futures price shall be deemed final.

In the event that the XLMUSD_RR is not publishable or published on the CME Stellar Lumens futures Termination of Trading day, and therefore, CME cannot determine the contract Final Settlement Price, then the final settlement of the contract is at the discretion of the Exchange and may be deferred or postponed for up to 14 consecutive calendar days.

43003.B. Final Settlement

Clearing members holding open positions in an expiring contract at its termination of trading (Rule 43002.F.) shall make payment to or receive payment from the Clearing House in accordance with normal variation margin procedures based on such expiring contract's Final Settlement Price (Rule 43003.A.).

In the event of a hard fork, futures shall continue to settle to the XLMUSD_RR corresponding to the original token pair (XLM:USD). The Exchange may, in its sole discretion, take alternative action with respect to hard forks in consultation with market participants as may be appropriate.

43004. RESERVED

43005. RESERVED

43006. BASIS TRADE AT INDEX CLOSE ("BTIC") TRANSACTIONS

All BTIC transactions must be executed in accordance with the requirements of Rule 524.B. For the purpose of this section and Rule 524.B., BTIC enables market participants to execute a basis trade relative to the closing level of the underlying index value, at the time prescribed in the table below.

Index to be Referenced	Index Publication Time
CME CF Stellar Lumens-Dollar Reference Rate - NY Variant XLMUSD_NY	4:00 p.m. New York time

43006.A. BTIC and BTIC Block Trade Requirements

BTIC block trades must be executed in accordance with the requirements of Rule 526. For a BTIC or BTIC block trade executed prior to the publication of the index value on a given Trading

Day, the corresponding futures price shall be made by reference to the index value for the current Trading Day.

For a BTIC or BTIC block trade executed on a given Trading Day after the publication of the index value, the corresponding futures price shall be made by reference to the index value for the next Trading Day. If the BTIC or BTIC block trade is executed on a Trading Day that is a Business Day in either London or the U.S., the corresponding futures price shall be made by reference to the index value for the current Trading Day. If the BTIC or BTIC block trade is executed on a Trading Day that is not a Business Day in both London and the U.S., the corresponding futures price shall be made by reference to the index value for the next Trading Day.

43006.B. Price Assignment Procedures

The price assignment procedure for BTIC transactions shall follow Rule 524.B.3.

43006.C. Minimum Price Increments

The valid basis or price increment applied to the index value to establish the BTIC futures price shall be an integer multiple of the contract minimum price increment, $0.00002 per Lumens, equal to $0.25 per contract.

43006.D. Market Disruption Events

In the event of disruption in the underlying market that precludes a valid index value calculation, all pending and executed BTIC transactions in the corresponding contract shall be cancelled by the Exchange. Such disruption shall be declared by the Exchange in its sole discretion.

Appendix B

CME Rulebook
Chapter 5
("Trading Qualifications and Practices")
Position Limit, Position Accountability, and Reportable Level Table

(attached under separate cover)

Appendix C

CME Rulebook

Chapter 5

("Trading Qualifications and Practices")

CME Rule 588.H. – ("Globex Non-Reviewable Trading Ranges") Table

(additions underscored)

		Outrights			Spreads	
Instrument	**Globex Symbol**	**Globex Non-Reviewable Ranges (NRR)**	**NRR: Globex Format**	**NRR:Minimum Ticks**	**NRR: Globex Format**	**NRR: Minimum Ticks**
LINK Futures	LNK	.400 Index Points	400	80	Each leg evaluated as an outright	
BTIC on LINK Futures against CME CF Chainlink-Dollar Reference Rate New York Variant	LNB	.100 Index Points	100	100	N/A	N/A
Micro LINK Futures	MLN	.400 Index Points	400	80	Each leg evaluated as an outright	
BTIC on Micro LINK Futures against CME CF Chainlink-Dollar Reference Rate New York Variant	LYB	.100 Index Points	100	100	N/A	N/A
Lumens Futures	XLM	.0080 Index Points	80	80	Each leg evaluated as an outright	
BTIC on Lumens Futures against CME CF Stellar Lumens-Dollar Reference Rate New York Variant	YLB	.00200 Index Points	200	100	N/A	N/A
Micro Lumens Futures	MXL	.0080 Index Points	80	80	Each leg evaluated as an outright	
BTIC on Micro Lumens Futures against CME CF Stellar Lumens-Dollar Reference Rate New York Variant	XYB	.0020 Index Points	200	100	N/A	N/A
ADA Futures	ADA	.02000 Index Points	2000	80	Each leg evaluated as an outright	
BTIC on ADA Futures against CME CF Cardano-Dollar Reference Rate New York Variant	CNB	.00500 Index Points	500	100	N/A	N/A
Micro ADA Futures	MCA	.020000 Index Points	20000	160	Each leg evaluated as an outright	
BTIC on Micro ADA Futures against CME CF Cardano-Dollar Reference Rate New York Variant	CYB	.005000 Index Points	5000	200	N/A	N/A

Appendix D

CME Rulebook

Chapter 5

("Trading Qualifications and Practices")

CME Rule 589. – Special Price Fluctuation Limits and Daily Price Limits Table

(additions underscored)

Product	Rulebook Chapter	Commodity Code	PRIMARY/ ASSOCIATED	ASSOCIATED WITH	Dynamically Calculated Variant	Daily Price Limit
LINK Futures	427	LNK	Primary	Primary	10% of Dynamically Calculated Reference Price	Daily Price Limit Table
BTIC on LINK Futures against CME CF Chainlink-Dollar Reference Rate New York Variant	427	LNB	Associated	LNK		Daily Price Limit Table
Micro LINK Futures	428	MLN	Associated	LNK	10% of Dynamically Calculated Reference Price	Daily Price Limit Table
BTIC on Micro LINK Futures against CME CF Chainlink-Dollar Reference Rate New York Variant	428	LYB	Associated	LNK		Daily Price Limit Table
Lumens Futures	429	XLM	Primary	Primary	10% of Dynamically Calculated Reference Price	Daily Price Limit Table
BTIC on Lumens Futures against CME CF Stellar Lumens-Dollar Reference Rate New York Variant	429	YLB	Associated	XLM		Daily Price Limit Table
Micro Lumens Futures	430	MXL	Associated	XLM	10% of Dynamically Calculated Reference Price	Daily Price Limit Table
BTIC on Micro Lumens Futures against CME CF Stellar Lumens-Dollar Reference Rate New York Variant	430	XYB	Associated	XLM		Daily Price Limit Table
ADA Futures	433	ADA	Primary	Primary	10% of Dynamically Calculated Reference Price	Daily Price Limit Table
BTIC on ADA Futures against CME CF Cardano-Dollar Reference Rate New York Variant	433	CNB	Associated	ADA		Daily Price Limit Table
Micro ADA Futures	434	MCA	Associated	ADA	10% of Dynamically Calculated Reference Price	Daily Price Limit Table
BTIC on Micro ADA Futures against CME CF Cardano-Dollar Reference Rate New York Variant	434	CYB	Associated	ADA		Daily Price Limit Table

Appendix E

CME Rulebook

Chapter 5

("Trading Qualifications and Practices")

Rule 524. Trading at Settlement ("TAS"), Trading at Marker ("TAM"), Basis Trade at Index Close ("BTIC") and Basis Trade at Cash Open ("TACO") Table

(additions underscored)

Cryptocurrency Futures	BTIC Symbol	Rulebook Chapter
CME		
BTIC on LINK Futures against CME CF Chainlink-Dollar Reference Rate New York Variant	LNB	427
BTIC on Micro LINK Futures against CME CF Chainlink-Dollar Reference Rate New York Variant	LYB	428
BTIC on Lumens Futures against CME CF Stellar Lumens-Dollar Reference Rate New York Variant	YLB	429
BTIC on Micro Lumens Futures against CME CF Stellar Lumens-Dollar Reference Rate New York Variant	XYB	430
BTIC on ADA Futures against CME CF Cardano-Dollar Reference Rate New York Variant	CNB	433
BTIC on Micro ADA Futures against CME CF Cardano-Dollar Reference Rate New York Variant	CYB	434

Appendix F

Exchange Fees

Membership Type	Venue/Transaction Type	Exchange Fee Standard	Exchange Fee Micro
Individual Members Clearing Equity Member Firms Rule 106.J Equity Member Firms & Rule 106.J Qualified Subsidiaries Rule 106.I Member Firms & Rule 106.I Qualified Affiliates Rule 106.S Member Approved Funds	CME Globex	$4.00	$0.75
	EFP|EFR|Block|BTIC	$5.00	$1.13
	Delivery	$1.25	$0.38
	Exe|Asn|Future From	$1.30	$0.43
Rule 106.D Lessees Rule 106.F Employees	CME Globex	$5.50	$0.85
	EFP|EFR|Block|BTIC	$7.25	$1.33
	Delivery	$2.00	$0.43
	Exe|Asn|Future From	$2.05	$0.48
Rule 106.R Electronic Corporate Members (For other than CME Globex - Non-Member rates apply)	CME Globex	$5.60	$0.90
	CME Globex – BTIC	$7.40	$1.33
Rule 106.H and 106.N Firms Clearing Non-Equity Member Firms	CME Globex	$5.90	$0.95
	EFP|EFR|Block|BTIC	$7.63	$1.40
	Delivery	$2.20	$0.48
	Exe|Asn|Future From	$2.25	$0.53
International Incentive Program (IIP) Participants International Volume Incentive Program (IVIP) Participants (For other than CME Globex - Non-Member rates apply)	CME Globex	$7.50	$1.15
	CME Globex - BTIC	$9.50	$1.70
Latin American Fund Manager Incentive Program (FMIP) Participants (For other than CME Globex - Non-Member rates apply)	CME Globex	$7.50	$1.15
	CME Globex - BTIC	$9.50	$1.70
Members Trading Outside of Division (For other than CME Globex During ETH - Non-Member rates apply)	CME Globex During ETH Only	$7.00	$1.06
Non-Members	CME Globex	$7.50	$1.15
	EFP|EFR|Block|BTIC	$9.50	$1.70
	Delivery	$2.50	$0.58
	Exe|Asn|Future From	$2.55	$0.63

Processing Fees	Fee
Position Adjustment/Position Transfer	$0.10
Give-Up Surcharge	$0.05
Facilitation Fee	$0.40

Appendix G

Daily Settlement Procedure Documents

CME LINK Futures Daily Settlement Procedure

Normal Daily Settlement Procedure

CME Group determines the daily settlements for LINK Futures (LNK) based on CME Globex trading activity between 14:59:00 and 15:00:00 Central Time (CT), the settlement period.

Lead Month

The lead month is the anchor leg for settlements and the contract expected to be the most active.

Tier 1: If the lead month contract trades on CME Globex between 14:59:00 and 15:00:00 Central Time (CT), the settlement period, then the lead month settles to the Volume-Weighted Average Price (VWAP) of the trade(s) during this period.

Tier 2: If no trades in the lead month occur between 14:59:00 and 15:00:00 CT, the contract month settles to the midpoint of the Bid/Ask between 14:59:00 to 15:00:00 CT, the settlement period.

Tier 3: If a two sided market is not available on CME Globex during the closing period, the reference rate will be used in the following Carry calculation to derive a settlement price.

Reference Rate + [(Days to expiration/ 365) x Interest rate x Reference Rate)]

Second Month

When the lead month is the expiry month, the second month is defined as the calendar month immediately following the lead month. When the lead month is not the expiry month, the second month is defined as the first expiring non-lead month.

Tier 1: If the lead month-second month spread trades on CME Globex between 14:59:00 and 15:00:00 CT, the spread VWAP is calculated, rounded to the spread's nearest tradable tick and then applied to the lead month settle to derive the second month settle.

Tier 2: If there are no spread trades on CME Globex between 14:59:00 and 15:00:00 CT, the last spread trade price is applied to the lead month settle to derive the second month settle. If the last spread trade is outside of the spread's Bid/ Ask, the bid or ask price that is closer to the last spread trade is applied to the lead month settle to derive the second month settle.

Tier 3: If there is no spread market information available on CME Globex, the reference rate will be used in the following Carry calculation to derive a settlement price.

Reference Rate + [(Days to expiration/ 365) x Interest rate x Reference Rate)]

Back Months

To derive settlements for all remaining months, the following Carry calculation will be used to derive settlement prices provided that this value does not violate the bid or ask between 14:59:00 and 15:00:00 CT for the respective outrights.

Reference Rate + [(Days to expiration/ 365) x Interest rate x Reference Rate)]

CME Micro MLN Futures Daily Settlement Procedure

Normal Daily Settlement Procedure

The daily settlements in the Micro MLN Futures (MLN) contracts are derived directly from settlements in the LNK futures (LNK) contracts. Daily settlements derived from the LNK will be copied directly to the MLN for each contract listing.

CME ADA Futures Daily Settlement Procedure

Normal Daily Settlement Procedure

CME Group determines the daily settlements for ADA Futures (ADA) based on CME Globex trading activity between 14:59:00 and 15:00:00 Central Time (CT), the settlement period.

Lead Month

The lead month is the anchor leg for settlements and the contract expected to be the most active.

Tier 1: If the lead month contract trades on CME Globex between 14:59:00 and 15:00:00 Central Time (CT), the settlement period, then the lead month settles to the Volume-Weighted Average Price (VWAP) of the trade(s) during this period.

Tier 2: If no trades in the lead month occur between 14:59:00 and 15:00:00 CT, the contract month settles to the midpoint of the Bid/Ask between 14:59:00 to 15:00:00 CT, the settlement period.

Tier 3: If a two sided market is not available on CME Globex during the closing period, the reference rate will be used in the following Carry calculation to derive a settlement price.

Reference Rate + [(Days to expiration/ 365) x Interest rate x Reference Rate)]

Second Month

When the lead month is the expiry month, the second month is defined as the calendar month immediately following the lead month. When the lead month is not the expiry month, the second month is defined as the first expiring non-lead month.

Tier 1: If the lead month-second month spread trades on CME Globex between 14:59:00 and 15:00:00 CT, the spread VWAP is calculated, rounded to the spread's nearest tradable tick and then applied to the lead month settle to derive the second month settle.

Tier 2: If there are no spread trades on CME Globex between 14:59:00 and 15:00:00 CT, the last spread trade price is applied to the lead month settle to derive the second month settle. If the last spread trade is outside of the spread's Bid/ Ask, the bid or ask price that is closer to the last spread trade is applied to the lead month settle to derive the second month settle.

Tier 3: If there is no spread market information available on CME Globex, the reference rate will be used in the following Carry calculation to derive a settlement price.

Reference Rate + [(Days to expiration/ 365) x Interest rate x Reference Rate)]

Back Months

To derive settlements for all remaining months, the following Carry calculation will be used to derive settlement prices provided that this value does not violate the bid or ask between 14:59:00 and 15:00:00 CT for the respective outrights.

Reference Rate + [(Days to expiration/ 365) x Interest rate x Reference Rate)]

CME Micro MCA Futures Daily Settlement Procedure

Normal Daily Settlement Procedure

The daily settlements in the Micro MCA Futures (MCA) contracts are derived directly from settlements in the ADA futures (ADA) contracts. Daily settlements derived from the ADA will be copied directly to the MCA for each contract listing.

CME Lumens Futures Daily Settlement Procedure

Normal Daily Settlement Procedure

CME Group determines the daily settlements for Lumens Futures (XLM) based on CME Globex trading activity between 14:59:00 and 15:00:00 Central Time (CT), the settlement period.

Lead Month

The lead month is the anchor leg for settlements and the contract expected to be the most active.

Tier 1: If the lead month contract trades on CME Globex between 14:59:00 and 15:00:00 Central Time (CT), the settlement period, then the lead month settles to the Volume-Weighted Average Price (VWAP) of the trade(s) during this period.

Tier 2: If no trades in the lead month occur between 14:59:00 and 15:00:00 CT, the contract month settles to the midpoint of the Bid/Ask between 14:59:00 to 15:00:00 CT, the settlement period.

Tier 3: If a two sided market is not available on CME Globex during the closing period, the reference rate will be used in the following Carry calculation to derive a settlement price.

Reference Rate + [(Days to expiration/ 365) x Interest rate x Reference Rate)]

Second Month

When the lead month is the expiry month, the second month is defined as the calendar month immediately following the lead month. When the lead month is not the expiry month, the second month is defined as the first expiring non-lead month.

Tier 1: If the lead month-second month spread trades on CME Globex between 14:59:00 and 15:00:00 CT, the spread VWAP is calculated, rounded to the spread's nearest tradable tick and then applied to the lead month settle to derive the second month settle.

Tier 2: If there are no spread trades on CME Globex between 14:59:00 and 15:00:00 CT, the last spread trade price is applied to the lead month settle to derive the second month settle. If the last spread trade is outside of the spread's Bid/ Ask, the bid or ask price that is closer to the last spread trade is applied to the lead month settle to derive the second month settle.

Tier 3: If there is no spread market information available on CME Globex, the reference rate will be used in the following Carry calculation to derive a settlement price.

Reference Rate + [(Days to expiration/ 365) x Interest rate x Reference Rate)]

Back Months

To derive settlements for all remaining months, the following Carry calculation will be used to derive settlement prices provided that this value does not violate the bid or ask between 14:59:00 and 15:00:00 CT for the respective outrights.

Reference Rate + [(Days to expiration/ 365) x Interest rate x Reference Rate)]

CME Micro MXL Futures Daily Settlement Procedure

Normal Daily Settlement Procedure

The daily settlements in the Micro MXL Futures (MXL) contracts are derived directly from settlements in the XLM futures (XLM) contracts. Daily settlements derived from the XLM will be copied directly to the MXL for each contract listing.

Appendix H

Supplemental Market Information

(CONFIDENTIAL TREATMENT REQUESTED)