



Special Executive Report

DATE: March 18, 2022

SER#: 8960

SUBJECT: Initial Listing of the Russell 2000 Annual Dividend Index Futures and the Nasdaq-100 Annual Dividend Index Futures Contracts

Effective Sunday, April 10, 2022 for trade date Monday, April 11, 2022, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will list Russell 2000 Annual Dividend Index Futures and the Nasdaq-100 Annual Dividend Index Futures contracts (the “Contracts”) for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission for clearing via CME ClearPort as more specifically described below.

Contract Title	Commodity Code	CME Rulebook Chapter
Russell 2000 Annual Dividend Index Futures	RDA	399
Nasdaq-100 Annual Dividend Index Futures	NDA	400

Exhibit A – Contract Specifications

Exhibit B – Exchange Fees

Inquiries regarding this matter may be directed to:

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Exhibit A – Contract Specifications

Contract Title	Russell 2000 Annual Dividend Index Futures	Nasdaq-100 Annual Dividend Index Futures
Rulebook Chapter	399	400
CME Globex and CME ClearPort Code	RDA	NDA
Trading Hours	<p>CME Globex Pre-Open: Sunday 5:00 p.m. - 6:00 p.m. Eastern Time/ET Monday - Thursday 5:45 p.m. - 6:00 p.m. ET CME Globex: Sunday 6:00 p.m. – Friday 5:00 p.m. ET with a daily maintenance period from 5:00 p.m. - 6:00 p.m. ET CME ClearPort: Sunday 6:00 p.m. - Friday 6:45 p.m. ET with no reporting Monday - Thursday 6:45 p.m. - 7:00 p.m.</p>	
Contract Size	\$500 x Russell 2000 Annual Dividend Index	\$100 x Nasdaq-100 Annual Dividend Point Index
Price Quotation	U.S. dollars and cents per index point	
Minimum Price Increment and Financial Equivalent	Outright: 0.05 index points = \$25.00 Calendar Spread: 0.01 index points = \$5.00	Outright: 0.10 index points = \$10.00 Calendar Spread: 0.05 index points = \$5.00
Minimum Price Fluctuation	0.05	0.10
Final Settlement Price Fluctuation	0.01	0.01
Settlement Methodology	Financial	
Listing Schedule	Six (6) annual December contract months	
Initial Listing Schedule	Dec 22, Dec 23, Dec 24, Dec 25, Dec 26, Dec 27	
Termination of Trading	Trading terminates at 9:30 a.m. ET on the 3rd Friday of the contract month	
Block Trade Minimum Threshold	50 contracts subject to a 15-minute reporting window	
CME Globex Matching Algorithm	F-FIFO 100%	

Exhibit B – Exchange Fees

Membership Type	Venue/Transaction Type	Fee
Individual Members Clearing Members Rule 106.J Equity Member Firms & Rule 106.J Qualified Subsidiaries Rule 106.I Members & Rule 106.I Qualified Affiliates Rule 106.S Member Approved Funds	CME Globex	\$0.37
	EFP/EFR/Block/BTIC	\$1.84
Rule 106.D Lessees Rule 106.F Employees	Delivery	\$0.09
	CME Globex	\$0.49
	EFP/EFR/Block/BTIC	\$1.96
Rule 106.R Electronic Corporate Members (For other than Globex - Non-Member rates apply)	Delivery	\$0.21
	CME Globex	\$0.52
	CME Globex - BTIC	\$2.14
Rule 106.H and 106.N Firms	CME Globex	\$0.62
	EFP/EFR/Block/BTIC	\$2.14
	Delivery	\$0.39
International Incentive Program (IIP) and International Volume Incentive Program (IVIP) Participants (For other than Globex – Non-Member rates apply)	CME Globex	\$0.65
	CME Globex - BTIC	\$2.15
Central Bank Incentive Program (CBIP), Latin American Fund Manager Incentive Program (FMIP), Participants (For other than Globex - Non-Member rates apply)	CME Globex Outright	\$1.02
	CME Globex Spreads	\$0.90
	CME Globex - BTIC	\$2.15
CBOE Members	CME Globex - Outright	\$1.28
	CME Globex - Spread	\$0.90
	EFP/EFR/Block/BTIC	\$2.15
	Delivery	\$0.40
Members Trading Outside of Division (For other than Globex During ETH - Non-Member rates apply)	CME Globex During ETH Only	\$0.76
Non-Members	CME Globex - Outright	\$1.28
	CME Globex - Spread	\$0.90
	EFP/EFR/Block/BTIC	\$2.15
	Delivery	\$0.40

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