

Clearing: New Product Advisory Notice

| | | | | |
|--|---|----------------------|--------------------|-------------------------------------|
| Listing Date | Trade Date Monday, April 11, 2022 | | | |
| Product Exchange | CME Advisory# 22-107 | | | |
| Product Name & Codes | Product | Clearing Code | Globex Code | SPAN Combined Commodity Code |
| | Russell 2000 Annual Dividend Index Futures | RDA | RDA | RDA |
| | Nasdaq-100 Annual Dividend Index Futures | NDA | NDA | NDA |
| Description | Futures on the Russell 2000 Annual Dividend Index and Nasdaq-100 Annual Dividend Index | | | |
| Instrument Type | Futures | | | |
| Regulatory Class | Futures | | | |
| Trading Venues | CME Globex & CME ClearPort | | | |
| Trading Hours | CME Globex: Sunday 6:00 p.m. - Friday 5:00 p.m. ET (5:00 p.m. - 4:00 p.m. CT) with a daily maintenance period from 5:00 p.m. - 6:00 p.m. ET (4:00 p.m. - 5:00 p.m. CT) CME ClearPort: Sunday 6:00 p.m. - Friday 6:45 p.m. ET (Sun 5:00 - Fri 5:45 p.m. CT) with no reporting Monday - Thursday 6:45 p.m. - 7:00 p.m. ET (5:45 p.m. - 6:00 p.m. CT) | | | |
| Product Size | RDA: 500 x Russell 2000 Annual Dividend Index NDA: 100 x Nasdaq-100 Annual Dividend Index | | | |
| Series Listing Convention | Nearest six (6) Decembers | | | |
| Initial Contracts | Dec 2022, Dec 2023, Dec 2024, Dec 2025, Dec 2026, Dec 2027 | | | |
| Minimum Price Increment | RDA: 0.05 (calendar spread 0.01) NDA: 0.10 (calendar spread 0.05) | | | |
| Value Per Tick / Currency | RDA: Outright: USD 25.00; Calendar Spread: USD 5.00 NDA: Outright: USD 10.00; Calendar Spread: USD 5.00 | | | |
| Contract Multiplier (CVF) | RDA: 500 NDA: 100 | | | |
| Exercise Style | n/a | | | |
| Block Eligible / Minimum Block Quantity | Yes / 50 | | | |
| Exercise Price Intervals and Listings | n/a | | | |
| Termination of Trading | Trading Terminates on the 3 rd Friday of the delivery month | | | |
| Final Settlement Increment | 0.01 | | | |
| Final Settlement Date | LTD | | | |
| Delivery | Financially settled | | | |



| Price Conventions | Trade Prices | RDA: 25.05, 25.10 NDA: 95.50, 95.60 | Option Strikes | n/a | Globex Prices | RDA: 2505, 2510 NDA: 9550, 9560 |
|----------------------|-------------------------------------|--|--|-------------------|-------------------------------|--|
| Information Contacts | ITC Fractional Format | RDA: 0002505, 0002510 NDA: 0009550, 0009560 | ITC Fractional Indicator | 2 | MDP 3.0 Channel | 318 |
| Information Contacts | Clearing Fees | (312) 648-5470 | Products & Services | (312) 930-1000 | Clearing House (Clearing Ops) | (312) 207-2525 |
| Information Contacts | Global Command Center (Trading Ops) | (800) 438-8616 | Risk Management Dept. (Performance Bond) | (312) 648-3888 | Market Regulation | (312) 341-7970 |