

	New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs								
Listing Date	Trade Date Monday, August 29, 2016								
Product Exchange	CME CH Advisory# 16-286								
	Name		Clearing/Floor Code	Globex Code	SPAN Code	SPAN Combined Commodity Code			
	S&P 500 Total Return Index Futures (Not tradable except as BTIC)		TRI	TRI	TRI	TRI			
Product Name & Codes	BTIC on S&P 500 Total Return Index Futures		TRB	TRB	TRB	TRB			
	S&P 500 Carry Adjusted Total Return Index Futures (Not tradable except as BTIC)		CTR	CTR	CTR	CTR			
	BTIC on S&P 500 Index Futures	BTIC on S&P 500 Carry Adjusted Total Return		СТВ	СТВ	СТВ			
Description	S&P 500 Total Return Futures & BTIC, S&P 500 Carry Adjusted Total Return Futures & BTIC								
Instrument Type	Futures								
Regulatory Class	Futures								
Trading Venues	TRB: Globex, ClearPort CTB: Globex, ClearPort TRI & CTR are not tradable (except as BTIC) and will be available only for margining and position assignment								
Trading Hours	Globex: Sunday – Friday 6:00 p.m 4:00 p.m. New York time/ET (5:00 p.m 3:00 p.m. Chicago Time/CT); Monday - Thursday 5:00 p.m 6:00 p.m. New York Time/ET (4:00 p.m 5:00 p.m. Chicago Time/CT) daily maintenance period. CPC: Sunday - Friday 6:00 p.m 5:00 p.m. New York time/ET (5:00 p.m 4:00 p.m. Chicago Time/CT). Monday - Thursday 5:00 p.m 6:00 p.m. New York Time/ET (4:00 p.m 5:00 p.m. Chicago Time/CT) daily maintenance period.								
Product Size	TRI, TRB: \$25 x S&P 500 Total Return Index CTR, CTB: \$25 x S&P 500 Carry Adjusted Total Return Index								
Series Listing Convention	Five March quarterly months (Mar, Jun, Sep, Dec)								
Initial Contracts	Dec-16, March-17, June-17, Sep-17, Dec-17								
Minimum Price Increment	TRB, CTB: 0.10 Index Points								
Value Per Tick / Currency	\$2.50								
Contract Multiplier (CVF)	25								
Exercise Style	N/A								



Block Eligible / Minimum Block Quantity	TRB, CTB: Yes / 500									
Exercise Price Intervals and Listings	N/A									
Termination of Trading	TRB, CTB: Trading ceases on the business day before the third Friday of the contract month. TRI, CTR: Trading ceases on the third Friday of the contract month.									
Final Settlement Increment	TRB, CTB: N/A TRI, CTR: 0.01 Index Points									
Final Settlement Date	Third Friday of the contract month									
Delivery	Financially Settled									
Price Conventions	Trade Prices	TRB, CTB: 12.10	Option Strikes	N/A	Globex Prices	TRB, CTB: 1210				
	ITC Fractional Format	TRB, CTB: 0001210	ITC Fractional Indicator	2	Market Data Platform Channel	3				
Information Contacts	Clearing Fees	(312) 648-5470	Products & Services	(312) 930-1000	Clearing House (Clearing Ops)	(312) 207-2525				
	Global Command Center (Trading Ops)	(800) 438-8616	Risk Management Dept. (Performance Bond)	(312) 648-3888	Market Regulation	(312) 341-7970				
Pending All Relevant CFTC Regulatory Review Periods										