

New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs									
Listing Date	Trade Date Monday, August 13, 2018								
Product Exchange	CBOT CH Advisory# 18-300								
Product Name & Codes	Product		Traded As		Underlying Code				
	BTIC on Bloomberg Commodity Index Futures		Clearport Code	Globex Code					
	BTIC on Bloomberg Commodity Index Swaps		AWT	AWT	70	AWI			
Description		Basis Trade at Index Close (BTIC) on the Bloomberg Commodity Index Futures and Basis Trade at Index Close (BTIC) on the Bloomberg Commodity Index Swaps							
Instrument Type	Futures								
Regulatory Class	<b>AWT:</b> Futures <b>DGT:</b> Swap (Customer positions are in the Customer Cleared Swaps [COTC] regulatory class and subject to LSOC)								
Trading Venues	<b>AWT:</b> CME Globex & CME ClearPort <b>DGT:</b> CME ClearPort								
Trading Hours	<b>AWT:</b> CME Globex: M-F 8:15 a.m. - 1:30 p.m.; CME Clearport: Sunday - Friday 5:00 p.m. - 4:00 p.m. (6:00 p.m. - 5:00 p.m. ET) with a 60-minute break each day beginning at 4:00 p.m. (5:00 p.m. ET) <b>DGT:</b> CME Clearport: Sunday - Friday 5:00 p.m. - 4:00 p.m. (6:00 p.m. - 5:00 p.m. ET) with a 60-minute break each day beginning at 4:00 p.m. (5:00 p.m. ET)								
Product Size	\$100 x Bloomberg Commodity Index								
Series Listing Convention	<b>AWT:</b> 4 March Quarterly Months and 4 following December contracts <b>DGT:</b> 4 consecutive months								
Initial Contracts	<b>AWT:</b> Sept 18, Dec18, Mar 19, Jun19, Dec 19, Dec 20, Dec 21, Dec 22 <b>DGT:</b> Sept 18, Oct 18, Nov 18, Dec 18								
Minimum Price Increment	<b>AWT:</b> 0.01 <b>DGT:</b> 0.0001								
Value Per Tick / Currency	<b>AWT:</b> \$1.00 <b>DGT:</b> \$0.01								
Contract Multiplier (CVF)	<b>AWT:</b> 100 <b>DGT:</b> 100								



<b>Exercise Style</b>	N/A					
<b>Block Eligible / Minimum Block Quantity</b>	<b>AWT:</b> Yes – 50 <b>DGT:</b> Yes – No minimum for Swaps					
<b>Exercise Price Intervals and Listings</b>	N/A					
<b>Termination of Trading</b>	Business Day prior to underlying Future or Swaps Last Trade Date					
<b>Final Settlement Increment</b>	<b>AWT:</b> 0.01 <b>DGT:</b> 0.0001					
<b>Final Settlement Date</b>	LTD					
<b>Delivery</b>	Physical – exercise into underlying futures position					
<b>Price Conventions</b>	<b>Trade Prices</b>	<b>AWT:</b> 0.1948, 0.1949, 0.01950 <b>DGT:</b> 0.18, 0.19, .020	<b>Option Strikes</b>	N/A	<b>Globex Prices</b>	<b>AWT:</b> 18, 19, 20 <b>DGT:</b> N/A
	<b>ITC Fractional Format</b>	<b>AWT:</b> 000018, 000019, 000020 <b>DGT:</b> N/A	<b>ITC Fractional Indicator</b>	<b>AWT:</b> 2 <b>DGT:</b> N/A	<b>MDP 3.0 Channel</b>	<b>AWT:</b> 346
<b>Information Contacts</b>	<b>Clearing Fees</b>	(312) 648-5470	<b>Products &amp; Services</b>	(312) 930-1000	<b>Clearing House (Clearing Ops)</b>	(312) 207-2525
	<b>Global Command Center (Trading Ops)</b>	(800) 438-8616	<b>Risk Management Dept. (Performance Bond)</b>	(312) 648-3888	<b>Market Regulation</b>	(312) 341-7970