

New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs					
Listing Date	Trade Date Monday, 21 September, 2020				
Product Exchange	CME CH Advisory #20-312				
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code	
	Adjusted Interest Rate S&P 500 Total Return Index Futures	ASR	ASR	ASR	
	BTIC on Adjusted Interest Rate S&P 500 Total Return Index Futures	AST	AST	ASR	
Description	Adjusted Interest Rate S&P 500 Total Return Index Futures (Not tradable except as BTIC) & BTIC				
Instrument Type	Futures				
Regulatory Class	Futures				
Trading Venues	ASR: Carries the positions resulting from BTIC transactions in AST. Not directly tradeable except that EFRP transactions may be submitted via CME Clearport. AST: CME Globex & CME Clearport.				
Trading Hours	ASR: ClearPort: Sunday - Friday 6:00 p.m. - 5:00 p.m. Central Time (CT) with a 60-minute break each day beginning at 4:00 p.m. AST: CME Globex: Sunday - Friday 5:00 p.m. - 3:00 p.m. CT with a 60-minute break each day beginning at 4:00 p.m. ClearPort: Sunday - Friday 5:00 p.m. - 3:00 p.m. CT with a 60-minute break each day beginning at 4:00 p.m.				
Product Size	\$25 x AIR S&P 500 Total Return Index Price				
Series Listing Convention	Quarterly contracts listed for 13 quarters and 4 additional December contract months				
Initial Contracts	Dec 20, Mar 21, Jun 21, Sep 21, Dec 21, Mar 22, Jun 22, Sep 22, Dec 22, Mar 23, Jun 23, Sep 23, Dec 23, Dec 24, Dec 25, Dec 26, Dec 27				
Minimum Price Increment	AST: 0.50 Basis Points ASR: 0.01 Index Points				
Value Per Tick / Currency	\$0.25				
Contract Multiplier (CVF)	25				
Exercise Style	n/a				



Block Eligible / Minimum Block Quantity	AST: Yes / 500 ASR: No				
Exercise Price Intervals and Listings	n/a				
Termination of Trading	AST: Trading ceases on the business day before the third Friday of the contract month. ASR: Trading ceases on the third Friday of the contract month.				
Final Settlement Increment	AST: n/a ASR: 0.01 Index Points				
Final Settlement Date	LTD				
Delivery	Financial				
Price Conventions	Trade Prices AST: -30.00 ASR: 6100.00	Option Strikes	n/a	Globex Prices	AST: -3000 ASR: 610000
	ITC Fractional Format AST: -0003000 ASR: 0610000				
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				
Pending All Relevant CFTC Regulatory Review Periods					