

New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs				
Listing Date	Trade Date Monday, July 26, 2021			
Product Exchange	CME & CBOT Advisory# 21-238 - Revised SPAN CC Code			
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code
	Adjusted Interest Rate Russell 1000 Total Return Futures	ARR	ARR	ARR
	BTIC on Adjusted Interest Rate Russell 1000 Total Return Futures	ART	ART	ARR
	Adjusted Interest Rate Russell 2000 Total Return Futures	A2R	A2R	A2R
	BTIC on Adjusted Interest Rate Russell 2000 Total Return Futures	A2T	A2T	A2R
	Adjusted Interest Rate Nasdaq-100 Total Return Futures	AQR	AQR	AQR
	BTIC on Adjusted Interest Rate Nasdaq-100 Total Return Futures	AQT	AQT	AQR
	Adjusted Interest Rate Dow Jones Industrial Average Total Return Index Futures	ADR	ADR	ADQ
	BTIC on Adjusted Interest Rate Dow Jones Industrial Average Total Return Index Futures	ADT	ADT	ADQ
Description	Adjusted Interest Rate Total Return Futures (Not tradable except as BTIC) & BTIC for Russell 1000 Total Return Index, Russell 2000 Total Return Index, Nasdaq-100 Total Return Index, and DJIA Total Return Index			
Instrument Type	Futures			
Regulatory Class	Futures			
Trading Venues	ARR, A2R, AQR, ADR: Carries the positions resulting from BTIC transactions in AST. Not directly tradeable except that EFRP transactions may be submitted via CME ClearPort. ART, A2T, AQT, ADT: CME Globex & CME ClearPort.			
Trading Hours	ARR, A2R, AQR, ADR: ClearPort: Sunday 6:00 p.m. - Friday 6:45 p.m. ET with no reporting Monday - Thursday from 6:45 p.m. – 7:00 p.m. ET			

	ART, A2T, AQT, ADT: CME 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. CME Clearport: 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.
Product Size	ARR: \$10 x AIR Russell 1000 Total Return Index Price ART: 10 basis points A2R: \$10 x AIR Russell 2000 Total Return Index Price A2T: 10 basis points AQR: \$10 x AIR Nasdaq-100 Total Return Index Price AQT: 10 basis points ADR: \$2 x AIR Dow Jones Industrial Average Index Total Return Index Price ADT: 2 basis points
Series Listing Convention	Quarterly contracts listed for 9 quarters and 5 additional December contract months
Initial Contracts	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, Dec27
Minimum Price Increment	ARR, A2R, AQR, ADR: 0.01 index points ART, A2T, AQT, ADT: 0.50 basis points
Value Per Tick / Currency	ARR: \$0.10 A2R: \$0.10 AQR: \$0.10 ADR: \$0.02
Contract Multiplier (CVF)	ARR: 10 A2R: 10 AQR: 10 ADR: 2
Exercise Style	N/A
Block Eligible / Minimum Block Quantity	Yes – ART: 50 A2T: 50 AQT: 250 ADT: 250
Exercise Price Intervals and Listings	N/A

Termination of Trading	ARR, A2R, AQR, ADR: Trading ceases on the third Friday of the contract month. ART, A2T, AQT, ADT: Trading ceases on the business day before the third Friday of the contract month.					
Final Settlement Increment	ARR, A2R, AQR, ADR: 0.01 ART, A2T, AQT, ADT: N/A					
Final Settlement Date	ARR, A2R, AQR, ADR: LTD ART, A2T, AQT, ADT: LTD+1					
Delivery	Financial					
Price Conventions	Trade Prices	ARR:12773.21 A2R: 1315.01 AQR: 14414.01 ADR: 63874.01 ART, A2T, AQT, ADT: -20.10	Option Strikes	N/A	Globex Prices	ART, A2T, AQT, ADT: -2010
	ITC Fractional Format	ARR:1277321 A2R: 0131501 AQR: 1441401 ADR: 6387401 ART, A2T, AQT, ADT: -0002010	ITC Fractional Indicator	2	MDP 3.0 Channel	ARR, ART, A2R, A2T, AQR, AQT: 318 ADR, ADT: 342
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						