

	New Product Summary for Clearing Firms, E	Bookkeepi	ng Software Provi	ders, ISVs				
Listing Date	Trade Date Monday, November 15, 2021							
Product Exchange	CBOT Advisory# 21-360							
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code				
	TAS on 2-Year Treasury Note Futures	ZTT	ZTT	26				
	TAS on 5-Year Treasury Note Futures	ZFT	ZFT	25				
	TAS on 10-Year Treasury Note Futures	ZNS	ZNS	21				
	TAS on Ultra 10-Year Treasury Note Futures	TNT	TNT	TN				
	TAS on U.S. Treasury Bond Futures	ZBT	ZBT	17				
	TAS on Ultra U.S. Treasury Bond Futures	UBT	UBT	UBE				
Description	Introducing Trade at Settlement (TAS) entry mechanism on Treasury Futures							
Instrument Type	Futures							
Regulatory Class	Futures							
Trading Venues	CME Globex; CME ClearPort Clearing							
Trading Hours	CME Globex: Sunday - Friday 5:00 p.m 2:00 p.m. (6:00 p.m 3:00 p.m. ET)  CME ClearPort: Sunday 5:00 p.m. (6:00 p.m. ET) - Friday 2:00 p.m (3:00 p.m. ET) with a pause from 2:00 p.m 6:00 p.m. CT (3:00 p.m 7:00 p.m. ET), Monday - Thursday							
Product Size	1 underlying future contract							
Series Listing Convention	1 TAS month listed at any one time. On the 15 <sup>th</sup> calendar day three months prior to the first day of the delivery month, two TAS months (and one corresponding calendar spread) will be supported for the two weeks prior to the nearer month's expiration.							
Initial Contracts	Dec 2021, Mar 2022, Dec 2021-Mar 2022 calendar spread							
Minimum Price Increment	ZTT: 1/8 of 1/32 of one point ZFT: 1/4 of 1/32 of one point ZNS: 1/2 of 1/32 of one point TNT: 1/2 of 1/32 of one point ZBT: 1/32 of a point							



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	UBT: 1/32 of a point					
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	Treasury TAS products can trade to 4 ticks above and below settle (zero)					
	ZTT: \$7.8125					
	ZFT: \$7.8125					
Value Per Tick / Currency	ZNS: \$15.625					
	TNT: \$15.625					
	ZBT: \$31.25					
	UBT: \$31.25					
Contract Multiplier (CVF)	ZTT: 2,000					
	ZFT: 1,000					
	ZNS: 1,000					
	TNT: 1,000					
	ZBT: 1,000					
	UBT: 1,000					
Exercise Style	N/A					
	Yes; same as underlying futures:					
	ZTT: RTH – 5,000; ETH – 2,500; ATH: 1,250					
	ZFT: RTH – 5,000; ETH – 2,500; ATH: 1,250					
Block Eligible /	ZNS: RTH – 5,000; ETH – 2,500; ATH: 1,250					
Minimum Block Quantity	TNT: RTH – 3,500; ETH – 1,750; ATH: 875					
	ZBT: RTH – 3,000; ETH – 1,500; ATH: 750					
	UBT: RTH – 2,000; ETH – 1,500; ATH: 750					
	Note: TAS Calendar Spreads will not be block eligible.					
Exercise Price Intervals and						
Listings	N/A					
Termination of Trading	Last business day of the calendar month preceding the contract month					
Final Settlement Increment	ZTT: 1/8 of 1/32 of one point					
	ZFT: 1/4 of 1/32 of one point					
	ZNS: 1/2 of 1/32 of one point					
	TNT: 1/2 of 1/32 of one point					
	ZBT: 1/32 of a point					
	UBT: 1/32 of a point					
Final Settlement Date	LTD					
Delivery	Physical delivery into Futures					
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	Trade Prices	ZTT: 0.00390625 ZFT: 0.0078125 ZNS: 0.015625 TNT: 0.015625 ZBT: 0.03125 UBT: 0.03125	Option Strikes	N/A	Globex Prices	ZTT:0'001 ZFT: 0'002 ZNS: 0'005 TNT: 0'005 ZBT: 0'01 UBT: 0'01		
Price Conventions  Information Contacts	ITC Fractional Format	ZTT: 0000001 ZFT: 0000002 ZNS: 0000050 TNT: 0000050 ZBT: 0000100 UBT: 0000100	ITC Fractional Indicator	ZTT: V ZFT: V ZNS: U TNT: U ZBT: T UBT: T	MDP 3.0 Channel	344		
	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								