

New Product Summary for Clearing Firms, Bookkeeping Software Providers, 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 th 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			

	UBT: 1/32 of a point Treasury TAS products can trade to 4 ticks above and below settle (zero)
Value Per Tick / Currency	ZTT: \$7.8125 ZFT: \$7.8125 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
Block Eligible / Minimum Block Quantity	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 ZNS: RTH – 5,000; ETH – 2,500; ATH: 1,250 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 <i>Note: TAS Calendar Spreads will not be block eligible.</i>
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

Pending All Relevant CFTC Regulatory Review Periods