CME Group

# Clearing: New Product Advisory Notice

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| **Listing Date** | **Trade Date Monday, September 16, 2024** |
| **Product Exchange** | **CBOT Advisory# 24-238** |
| **Product Name & Codes** | |

| Product | Clearing Code | Globex Code | SPAN Combined Commodity Code |
|---|---|---|---|
| BTIC on Bloomberg IG Credit Futures | IQBT | IQBT | IQB |
| BTIC on Bloomberg HY Credit Futures | HYBT | HYBT | HYB |

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| **Description** | BTIC on Bloomberg Corporate Bond Indexes |
| **Instrument Type** | Futures |
| **Regulatory Class** | Futures |
| **Trading Venues** | CME Globex & CME ClearPort |
| **Trading Hours** | CME Globex: Sunday - Friday 5:00 p.m. - 3:00 p.m. with a 60-minute break each day beginning at 4:00 p.m.<br>CME ClearPort Clearing: Sunday - Friday 5:00 p.m. - 3:00 p.m. CT. BTICs for the following trading day can be submitted after 6:00 p.m. CT |
| **Product Size** | IQBT: 30 x Bloomberg U.S. Corporate Investment Grade Index<br>HYBT: 150 x Bloomberg U.S. Corporate High Yield Very Liquid Index |
| **Series Listing Convention** | 3 March Quarterly months |
| **Initial Contracts** | September 2024 - March 2025 |
| **Minimum Price Increment** | IQBT: 0.25<br>HYBT: 0.05 |
| **Value Per Tick / Currency** | IQBT: $7.50<br>HYBT: $7.50 |
| **Contract Multiplier (CVF)** | IQBT: 30<br>HYBT: 150 |
| **Exercise Style** | n/a |
| **Block Eligible / Minimum Block Quantity** | Yes / 100 |
| **Exercise Price Intervals and Listings** | n/a |
| **Termination of Trading** | 15:00 CT on the business day before the LTD of the underlying future |
| **Final Settlement Increment** | IQBT: 0.0001<br>HYBT: 0.0001 |
| **Final Settlement Date** | LTD+1 |
| **Delivery** | Financially settled |

| **Price Conventions** | | | | | | |
|---|---|---|---|---|---|---|
| | **Clearing Price** | IQBT: -2.50<br>HYBT: 0.15 | **Globex Price** | IQBT: -250<br>HYBT: 15 | **MDP 3.0 Channel** | 344 |
| | **Clearing Strike** | N/A | **Globex Strike** | N/A | **Glbx Strk Scale** | N/A |

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| **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 |
| Please send any risk specific feedback in regard to this product to NewProductMRM@cmegroup.com.<br><br>**Pending All Relevant CFTC Regulatory Review Periods** | | | | | | |