# Special Executive Report

**DATE:** **February 23, 2021**

**SER#:** **8722**

**SUBJECT:** **BTIC Spread Eligibility for the Adjusted Interest Rate S&P 500 Total Return Index Futures Contract**

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") listed the Adjusted Interest Rate S&P 500 Total Return Index Futures contract (Rulebook Chapter 357B; Commodity Code: ASR/BTIC Code: AST) (the "Contract") for trading on CME Globex electronic trading platform and for submission for clearing via CME ClearPort effective on September 21, 2020 (see SER 8631 dated August 4, 2020).

This is to advise that the Contract is also BTIC block trade spread eligible which is noted on the Block Trade-Eligible Products and Minimum Quantity Threshold table which may be viewed ***HERE***.

Additional information regarding block trades may be viewed ***HERE***.

Inquiries regarding the aforementioned may be directed to:

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