

New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs					
Listing Date	Trade Date Monday, June 6, 2016				
Product Exchange	CBOT CH Advisory # 16-216				
Product Name & Codes	Name	Clearing/Floor Code	Globex Code	SPAN Code	SPAN Combined Commodity Code
	Ultra 10 Year Treasury Invoice Swap Spread	TNA, TNB, TNC, TND, TNE, TNF	TNA, TNB, TNC, TND, TNE, TNF	TNA, TNB, TNC, TND, TNE, TNF	TNA, TNB, TNC, TND, TNE, TNF
Description	Combination Spread for Ultra 10 Year Treasury Futures and Ultra 10 Year Treasury Invoice Swap				
Instrument Type	Spread				
Regulatory Class	Swap (Customer positions are in the Customer Cleared Swaps (COTC) regulatory class and subject to LSOC)				
Trading Venues	Globex & ClearPort (API Only)				
Trading Hours	Globex & CPC: Sun-Fri: 5:00 p.m. - 4:00 p.m. CT with a 60-minute break each day beginning at 4:00 p.m. CT				
Product Size	Such that Swap DV01 is commensurate with DV01 for Ultra 10-Year Treasury Note futures				
Series Listing Convention	Two invoice swap spreads in the March quarterly cycle				
Initial Contracts	June 2016, September 2016				
Minimum Price Increment	0.1 basis points per annum				
Value Per Tick / Currency	Approximately \$12 per Minimum Price Increment				
Contract Multiplier (CVF)	1				
Exercise Style	N/A				
Block Eligible / Minimum Block Quantity	Yes / 1700 - Min Block Trade Threshold – Treasury Futures contracts. 170 - Min Block Trade Threshold - Invoice Swap Notional Principal Amount (\$ mlns)				
Exercise Price Intervals and Listings	N/A				
Termination of Trading	If Dlv=First, LTD is TN First Position Day. If Dlv=Last, LTD is TN Last Trading Day.				
Final Settlement Increment	N/A				
Final Settlement Date	LTD				

Pending All Relevant CFTC Regulatory Review Periods