

	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 DIv=First, LTD is TN First Position Day. If DIv=Last, LTD is TN Last Trading Day.								
Final Settlement Increment	N/A								
Final Settlement Date	LTD								



Delivery	Financially Settled							
Price Conventions	Trade Prices	0.00151	Option Strikes	N/A	Globex Prices	15.1		
	ITC Fractional Format	15.1	ITC Fractional Indicator	1	Market Data Platform Channel	100		
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		
Pending All Relevant CFTC Regulatory Review Periods								