

| New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs |   |               |             |           |                              |
|--|---|---------------|-------------|-----------|------------------------------|
| <b>Listing Date</b>  | <b>Trade Date Monday, August 16, 2021</b>   |               |             |           |                              |
| <b>Product Exchange</b>  | <b>CBOT    Advisory# 21-252</b>   |               |             |           |                              |
| <b>Product Name &amp; Codes</b>  | Product   | Clearing Code | Globex Code | SPAN Code | SPAN Combined Commodity Code |
|  | Micro 2-Year Yield Futures  | 2YY           | 2YY         | 2YY       | 2YY                          |
|  | Micro 5-Year Yield Futures  | 5YY           | 5YY         | 5YY       | 5YY                          |
|  | Micro 10-Year Yield Futures   | 10Y           | 10Y         | 10Y       | 10Y                          |
|  | Micro 30-Year Yield Futures   | 30Y           | 30Y         | 30Y       | 30Y                          |
| <b>Description</b>   | 2-, 5-, 10-, and 30-Year yield-priced Micro Treasury Futures financially settled to the BrokerTec US Treasury Benchmark   |               |             |           |                              |
| <b>Instrument Type</b>   | Futures   |               |             |           |                              |
| <b>Regulatory Class</b>  | Futures   |               |             |           |                              |
| <b>Trading Venues</b>  | CME Globex, CME ClearPort   |               |             |           |                              |
| <b>Trading Hours</b>   | <b>CME Globex:</b> Sunday - Friday 5:00 p.m. - 4:00 p.m. (6:00 p.m. - 5:00 p.m. ET) with a 60-minute break each day beginning at 4:00 p.m. (5:00 p.m. ET)<br><b>CME ClearPort:</b> Sunday 5:00 p.m. - Friday 5:45 p.m. CT (6:00 p.m. Sunday – 6:45 p.m. Friday ET) with no reporting Monday - Thursday 5:45 p.m. – 6:00 p.m. CT |               |             |           |                              |
| <b>Product Size</b>  | 1000 x index points (\$10 dv01)   |               |             |           |                              |
| <b>Series Listing Convention</b>   | 2 consecutive months  |               |             |           |                              |
| <b>Initial Contracts</b>   | Aug 2021, Sep 2021  |               |             |           |                              |
| <b>Minimum Price Increment</b>   | 0.001 = 1/10 <sup>th</sup> bps  |               |             |           |                              |
| <b>Value Per Tick / Currency</b>   | \$1   |               |             |           |                              |
| <b>Contract Multiplier (CVF)</b>   | 1000  |               |             |           |                              |
| <b>Exercise Style</b>  | N/A   |               |             |           |                              |
| <b>Block Eligible / Minimum Block Quantity</b>                               | Yes: RTH – 2000; ETH – 1000; ATH – 500  |               |             |           |                              |



|   |                                     |                   |  |                   |                               |                   |
|---|-------------------------------------|-------------------|--|-------------------|-------------------------------|-------------------|
| Exercise Price Intervals and Listings               | N/A                                 |                   |  |                   |                               |                   |
| Termination of Trading                              | Last business day of the month      |                   |  |                   |                               |                   |
| Final Settlement Increment                          | 0.001                               |                   |  |                   |                               |                   |
| Final Settlement Date                               | LTD                                 |                   |  |                   |                               |                   |
| Delivery  | Financial                           |                   |  |                   |                               |                   |
| Price Conventions                                   | Trade Prices                        | 1.521             | Option Strikes                           | N/A               | Globex Prices                 | 1521              |
|   | ITC Fractional Format               | 0001521           | ITC Fractional Indicator                 | 3                 | MDP 3.0 Channel               | 344               |
| Information Contacts                                | Clearing Fees                       | (312)<br>648-5470 | Products & Services                      | (312)<br>930-1000 | Clearing House (Clearing Ops) | (312)<br>207-2525 |
|   | Global Command Center (Trading Ops) | (800)<br>438-8616 | Risk Management Dept. (Performance Bond) | (312)<br>648-3888 | Market Regulation             | (312)<br>341-7970 |
| Pending All Relevant CFTC Regulatory Review Periods |                                     |                   |  |                   |                               |                   |