

Clearing: New Product Advisory Notice

Listing Date	Trade Date Monday, October 3, 2022				
Product Exchange	CBOT Advisory# 22-253R				
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code	
	30-Year UMBS TBA Futures - 2.0% Coupon	20U	20U	20U	
	30-Year UMBS TBA Futures - 2.5% Coupon	25U	25U	25U	
	30-Year UMBS TBA Futures - 3.0% Coupon	30U	30U	30U	
	30-Year UMBS TBA Futures - 3.5% Coupon	35U	35U	35U	
	30-Year UMBS TBA Futures - 4.0% Coupon	40U	40U	40U	
	30-Year UMBS TBA Futures - 4.5% Coupon	45U	45U	45U	
	30-Year UMBS TBA Futures - 5.0% Coupon	50U	50U	50U	
Description	Physically delivered 30-Year Uniform Mortgage-Backed Security (UMBS) To-Be-Announced (TBA) Futures				
Instrument Type	Futures				
Regulatory Class	Futures				
Trading Venues	CME Globex & CME ClearPort				
Trading Hours	CME Globex: Sunday - Friday 5:00 p.m. - 4:00 p.m. CT with a 60-minute break each day beginning at 4:00 p.m. CT CME ClearPort: Sunday 5:00 p.m. CT – Friday 5:45 p.m. CT with a 15-minute break each day beginning at 5:45 p.m. CT				
Product Size	\$100,000 face value of MBSD-cleared 30-year UMBS TBA at a given coupon rate				
Series Listing Convention	Three consecutive calendar months at any given time. For a given Delivery Month, futures are listed by the Exchange for delivery of specified active (current-production) mortgage coupon rates (e.g., 2.0%, 2.5%, 3.0%, 3.5%, 4.0%, 4.5%, 5.0%). Each Coupon Rate will be listed as separate product with a unique product code.				
Initial Contracts	November 2022, December 2022, January 2023				
Minimum Price Increment	Outrights: $\frac{1}{4}$ of 1/32 of 1 point (0.0078125) Spreads: $\frac{1}{8}$ of 1/32 of 1 point (0.00390625)* * Spread block trades executed at 1/16 of 1/32 (0.001953125) can be reported by splitting quantities 50/50 across price levels of 1/8				
Value Per Tick / Currency	$\frac{1}{4}$ of 1/32 of 1 point (0.0078125) = \$7.8125				
Contract Multiplier (CVF)	1000				
Exercise Style	N/A				
Block Eligible / Minimum Block Quantity	Yes / RTH-100; ETH-50; ATH-25				
Exercise Price Intervals and Listings	N/A				



Termination of Trading	For a given delivery month, 3 Exchange business days before SIFMA TBA Notification Day. Expiring contract ceases trading at 2:00 p.m. CT
Final Settlement Increment	1/4 of 1/32 of 1 point (0.0078125)
Final Settlement Date	LTD
Delivery	Physically Delivered Deliveries must be made in 10 contract increments with combined deliveries of \$1 mln face value of MBSD-cleared 30-year UMBS TBA at a given coupon rate. Non-deliverable positions of less than 10 contracts will be cash-settled at expiration.
Price Conventions	Clearing Price 108.0078125
	Clearing Strike N/A
Information Contacts	Clearing Fees (312) 648-5470
	Global Command Center (Trading Ops) (800) 438-8616
	Products & Services (312) 930-1000
Risk Management Dept. (Performance Bond) (312) 648-3888	Globex Price 108002
	Globex Strike N/A
Market Regulation (312) 341-7970	MDP 3.0 Channel 344
	Glbx Strk Scale N/A
Clearing House (Clearing Ops) (312) 207-2525	Clearing House (Clearing Ops) (312) 207-2525
	Market Regulation (312) 341-7970