

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: ¼ of 1/32 of 1 point (0.0078125) Spreads: ⅛ 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	¼ 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			

