

Clearing: New Product Advisory Notice				
Listing Date	Trade Date Monday, October 30, 2023			
Product Exchange	CBOT Advisory# 23-298			
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code
	2-Year Treasury Note Monday Weekly Options - Week 1-5	VT1-VT5	VT1-VT5	26
	5-Year Treasury Note Monday Weekly Options - Week 1-5	VF1-VF5	VF1-VF5	25
	10-Year Treasury Note Monday Weekly Options - Week 1-5	VY1-VY5	VY1-VY5	21
	Ultra 10-Year Treasury Note Monday Weekly Options - Week 1-5	VX1-VX5	VX1-VX5	TN
	U.S. Treasury Bond Monday Weekly Options - Week 1-5	VB1-VB5	VB1-VB5	17
	Ultra U.S. Treasury Bond Monday Weekly Options - Week 1-5	VU1-VU5	VU1-VU5	UBE
Description	Weekly Monday Options on Treasury Futures			
Instrument Type	Options			
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. - Friday 5:45 p.m. CT with no reporting Monday - Thursday from 5:45 p.m. - 6:00 p.m. CT			
Product Size	VT1-VT5: One (1) 2-Year Treasury Note Future with a face value at maturity of \$200,000 VF1-VF5: One (1) 5-Year Treasury Note Future with a face value at maturity of \$100,000 VY1-VY5: One (1) 10-Year Treasury Note Future with a face value at maturity of \$100,000 VX1-VX5: One (1) Ultra 10-Year Treasury Note Future with a face value at maturity of \$100,000 VB1-VB5: One (1) Classic Treasury Bond Future with a face value at maturity of \$100,000 VU1-VU5: One (1) Ultra Treasury Bond Future with a face value at maturity of \$100,000			
Series Listing Convention	Weekly contracts for two (2) consecutive weeks			
Initial Contracts	Nov Week 1 (11/6/23) and Nov Week 2 (11/13/23)			
Minimum Price Increment	VT1-VT5: One-half of 1/64th of a point (\$15.625 per contract), rounded to the nearest cent/contract. VF1-VF5: One-half of 1/64th of a point (\$7.8125 per contract), rounded to the nearest cent/contract. VY1-VY5: 1/64th of a point (\$15.625 per contract), rounded to the nearest cent/contract. VX1-VX5: 1/64th of a point (\$15.625 per contract), rounded to the nearest cent/contract. VB1-VB5: 1/64th of a point (\$15.625 per contract), rounded to the nearest cent/contract. VU1-VU5: 1/64th of a point (\$15.625 per contract), rounded to the nearest cent/contract.			
Value Per Tick / Currency	VT1-VT5: \$15.625 VF1-VF5: \$7.8125 VY1-VY5: \$15.625 VX1-VX5: \$15.625 VB1-VB5: \$15.625 VU1-VU5: \$15.625			

<b>Contract Multiplier (CVF)</b>	VT1-VT5: 2000 VF1-VF5: 1000 VY1-VY5: 1000 VX1-VX5: 1000 VB1-VB5: 1000 VU1-VU5: 1000					
<b>Exercise Style</b>	American					
<b>Block Eligible / Minimum Block Quantity</b>	Yes – VT1-VT5: ATH: 500 Contracts ETH: 1000 Contracts RTH: 2000 Contracts VF1-VF5: ATH: 1875 Contracts ETH: 3750 Contracts RTH: 7500 Contracts VY1-VY5: ATH: 1875 Contracts ETH: 3750 Contracts RTH: 7500 Contracts VX1-VX5: ATH: 350 Contracts ETH: 700 Contracts RTH: 1400 Contracts VB1-VB5: ATH: 1875 Contracts ETH: 3750 Contracts RTH: 7500 Contracts VU1-VU5: ATH: 300 Contracts ETH: 600 Contracts RTH: 800 Contracts					
<b>Exercise Price Intervals and Listings</b>	VT1-VT5: ATM +/- 20 strike price intervals at 0.125 VF1-VF5: ATM +/- 24 strike price intervals at 0.25 VY1-VY5: ATM +/- 50 strike price intervals at 0.25 VX1-VX5: ATM +/- 60 strike price intervals at 0.25 VB1-VB5: ATM +/- 40 strike price intervals at 0.50 VU1-VU5: ATM +/- 60 strike price intervals at 0.50					
<b>Termination of Trading</b>	Trading terminates on the Monday of the contract week					
<b>Final Settlement Increment</b>	VT1-VT5: One-half of 1/64th of a point (\$15.625) rounded to the nearest cent/contract or Cabinet 1 VF1-VF5: One-half of 1/64th of a point (\$7.8125) rounded to the nearest cent/contract or Cabinet 1 VY1-VY5: 1/64th of a point (\$15.625 per contract), rounded to the nearest cent/contract or Cabinet 1 VX1-VX5: 1/64th of a point (\$15.625 per contract), rounded to the nearest cent/contract or Cabinet 1 VB1-VB5: 1/64th of a point (\$15.625 per contract), rounded to the nearest cent/contract or Cabinet 1 VU1-VU5: 1/64th of a point (\$15.625 per contract), rounded to the nearest cent/contract or Cabinet 1					
<b>Final Settlement Date</b>	LTD					
<b>Delivery</b>	Physical-exercise into futures					
<b>Price Conventions</b>	<b>Clearing Price</b>	8.890625	<b>Globex Price</b>	VT1-VT5 & VF1-VF5: 8570;  VY1-VY5, VX1-VX5, VB1-VB5, VU1-VU5: 857	<b>MDP 3.0 Channel</b>	345
	<b>Clearing Strike</b>	VT1-VT5: 111.125  VF1-VF5:	<b>Globex Strike</b>	VT1-VT5: 1111  VF1-VF5:	<b>Glbx Strk Scale</b>	2

		111.25  VY1-VY5: 111.25  VX1-VX5: 111.25  VB1-VB5: 121.5  VU1-VU5: 131.5		1112  VY1-VY5: 1112  VX1-VX5: 1112  VB1-VB5: 1215  VU1-VU5: 1315		
<b>Information Contacts</b>	<b>Clearing Fees</b>	(312) 648-5470	<b>Products &amp; Services</b>	(312) 930-1000	<b>Clearing House (Clearing Ops)</b>	(312) 207-2525
	<b>Global Command Center (Trading Ops)</b>	(800) 438-8616	<b>Risk Management Dept. (Performance Bond)</b>	(312) 648-3888	<b>Market Regulation</b>	(312) 341-7970
Please send any risk specific feedback in regard to this product to NewProductMRM@cmegroup.com.						
<b>Pending All Relevant CFTC Regulatory Review Periods</b>						