

Clearing: New Product Advisory Notice				
Listing Date	Trade Date Monday, March 25, 2024			
Product Exchange	CBOT    Advisory# 24-046			
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code
	Micro Ultra 10-Year U.S. Treasury Note Futures	MTN	MTN	MTN
	Micro Ultra U.S. Treasury Bond Futures	MWN	MWN	MWN
Description	Cash-settled Micro sized (1/10 <sup>th</sup> ) versions of Ultra 10-Year and Ultra Treasury Bond Futures. Note: These products are not eligible for offset.			
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. with a 60-minute break each day beginning at 4:00 p.m. 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	Face value at maturity of \$10,000, priced in points and fractions of points with par on the basis of 100 points			
Series Listing Convention	Two quarterly contracts			
Initial Contracts	June 2024 & September 2024			
Minimum Price Increment	MTN: 1/2 of 1/32 of one point = 0.015625 MWN: 1/32 of one point = 0.03125			
Value Per Tick / Currency	MTN: \$1.5625 MWN: \$3.125			
Contract Multiplier (CVF)	100			
Exercise Style	n/a			
Block Eligible / Minimum Block Quantity	Yes MTN: RTH – 35,000 ETH – 17,500 ATH – 8,750	Yes MWN: RTH – 20,000 ETH – 15,000 ATH – 7,500		
Exercise Price Intervals and Listings	n/a			
Termination of Trading	2nd business day before the contract month. Note: This coincides with the First Position Day of the related standard-sized future			
Final Settlement Increment	MTN: 1/2 of 1/32 of one point = 0.015625 MWN: 1/32 of one point = 0.03125			
Final Settlement Date	LTD			
Delivery	Financially settled			

