

Clearing: New Prod	duct 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 Micro Ultra U.S. Treasury Bond Futures	MTN MWN	MTN MWN	MTN MWN					
Description	Cash-settled Micro sized (1/10 th) 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			l: 0,000 5,000					
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	MTN: 1/2 of 1/32 of one point = 0.015625								
Increment	MWN: 1/32 of one point = 0.03125								
Final Settlement Date	LTD								
Delivery	Financially settled								



Price Conventions	Clearing Price	MTN: 115.305 MWN: 126.31	Globex Price	MTN: 115305 (Fractional) / 115.953125 (Decimal) MWN: 12631 (Fractional) / 126.96875 (Decimal)	MDP 3.0 Channel	344
	Clearing Strike	N/A	Globex Strike	N/A	Glbx Strk Scale	N/A
Information Contacts	Clearing Fees	(312) 648-5470	Products & Services	(312) 930-1000	Clearing House (Clearing Ops)	(312) 207-2525
	Global Command Center (Trading Ops)	(800) 438-8616	Risk Management Dept. (Performance Bond)	(312) 648-3888	Market Regulation	(312) 341-7970

Please send any risk specific feedback in regard to this product to NewProductMRM@cmegroup.com.

Pending All Relevant CFTC Regulatory Review Periods