

	New Product Summary for Clearing Firms, E	Bookkeepi	ng Softw	are Providers, IS\	/s					
Listing Date	Trade Date Monday, May 07, 2018									
Product Exchange	CME CH Advisory# 18-088 (Revised)									
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code						
	Three-Month SOFR Futures	SR3	SR3	SR3						
	One-Month SOFR Futures	SR1	SR1	SR1						
Description	Cash settled futures contracts based on SOFR									
Instrument Type	Futures									
Regulatory Class	Futures									
Trading Venues	CME Globex & CME ClearPort									
Trading Hours	Sunday - Friday 5:00 p.m 4:00 p.m. Central Time with a 60-minute break each day beginning at 4:00 p.m. CT									
Product Size	SR3 - \$2,500 x contract-grade IMM Index (100 minus Rate) SR1 - \$4,167 x contract-grade IMM Index (100 minus Rate)									
Series Listing Convention	SR3 - Nearest 20 March Quarterly months (Mar, Jun, Sep, Dec) SR1 - Nearest 7 calendar months									
Initial Contracts	SR3 – Jun'18 to Mar'23 SR1 – May'18 to Nov'18									
Minimum Price Increment	 SR3 - Any Contract with Four Months or Less Until Last Day of Trading: 0.0025 IMM Index points (½ basis point per annum) equal to \$6.25 per contract All Other Contracts: 0.005 IMM Index points (½ basis point per annum) equal to \$12.50 per contract SR1 0.005 IMM Index points (½ basis point per annum) equal to \$20.835 per contract, provided that: If first day of contract Delivery Month is Sat, Sun, or Mon, then minimum price increment is 0.0025 Index points, equal to \$10.4175 per contract, as of first Trading Day of contract Delivery Month. If first day of contract Delivery Month is Tue, Wed, Thurs, or Fri, then minimum price increment is 0.0025 Index points, equal to \$10.4175 per contract, as of last Sunday of month preceding contract Delivery Month. 									
Value Per Tick / Currency	SR3 2,500 x 0.0025 Index points = \$6.25 (½ basis point per annum) 2,500 x 0.005 Index points = \$12.50 (½ basis point per annum) SR1									



	4,167 x 0.0025 Index points = \$20.835 (1/4 basis point per annum)								
	4,167 x 0.005 Index points = \$10.4175 (½ basis point per annum) SR3 – 2,500								
Contract Multiplier (CVF)	SR3 – 2,500 SR1 – 4,167								
Exercise Style	N/A								
Block Eligible / Minimum Block Quantity	SR3 250 contracts in Asian Trading Hours (4pm–12am CT, Mon-Fri on regular business days and at all weekend times) 500 contracts in European Trading Hours (12am–7am CT, Mon-Fri on regular business days) 1,000 contracts in Regular Trading Hours (7am–4pm CT, Mon-Fri on regular business days) SR1 125 contracts in Asian Trading Hours (4pm–12am CT, Mon-Fri on regular business days and at all weekend times) 250 contracts in European Trading Hours (12am–7am CT, Mon-Fri on regular business days) 500 contracts in Regular Trading Hours (7am–4pm CT, Mon-Fri on regular business days)								
Exercise Price Intervals and Listings	N/A								
Termination of Trading	SR3 - Exchange Business Day first preceding 3rd Wed of Delivery Month. SR1 – Last Exchange Business Day of contract delivery month.								
Final Settlement Increment	0.0001 IMM Index points								
Final Settlement Date	LTD+1								
Delivery	Financial								
Price Conventions	Trade Prices	98.2875	Option Strikes	N/A	Globex Prices	9828.75			
	ITC Fractional Format	0982875	ITC Fractional Indicator	4	MDP 3.0 Channel	312			
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			
Pending All Relevant CFTC Regulatory Review Periods									