

New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs					
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 (¼ 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: <ul style="list-style-type: none"> 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 (¼ basis point per annum) 2,500 x 0.005 Index points = \$12.50 (½ basis point per annum) SR1				

