

| New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |               |             |                              |  |
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| Listing Date                                                                 | Trade Date Monday, May 07, 2018                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |               |             |                              |  |
| Product Exchange                                                             | CME CH Advisory# 18-088                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |               |             |                              |  |
| 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)<br>SR1 - \$4,167 x contract-grade IMM Index (100 minus Rate)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |               |             |                              |  |
| Series Listing Convention                                                    | SR3 - Nearest 20 March Quarterly months (Mar, Jun, Sep, Dec)<br>SR1 - Nearest 7 calendar months                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |               |             |                              |  |
| Initial Contracts                                                            | SR3 – Jun'18 to Mar'23<br>SR1 – May'18 to Nov'18                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |               |             |                              |  |
| Minimum Price Increment                                                      | <p><b>SR3</b> - Any Contract with Four Months or Less Until Last Day of Trading:<br/>0.0025 IMM Index points (¼ basis point per annum) equal to \$6.25 per contract<br/>All Other Contracts:<br/>0.005 IMM Index points (½ basis point per annum) equal to \$12.50 per contract</p> <p><b>SR1</b><br/>0.005 IMM Index points (½ basis point per annum) equal to \$20.835 per contract, provided that:</p> <ul style="list-style-type: none"> <li>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.</li> <li>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.</li> </ul> |               |             |                              |  |
| Value Per Tick / Currency                                                    | <p><b>SR3</b><br/>2,500 x 0.0025 Index points = \$6.25 (¼ basis point per annum)<br/>2,500 x 0.005 Index points = \$12.50 (½ basis point per annum)</p> <p><b>SR1</b></p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |               |             |                              |  |

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|                                                            | 4,167 x 0.0025 Index points = \$20.835 (¼ basis point per annum)<br>4,167 x 0.005 Index points = \$10.4175 (½ basis point per annum)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                   |                                                 |                   |                                      |                   |
| <b>Contract Multiplier (CVF)</b>                           | SR3 – 2,500<br>SR1 – 4,167                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                   |                                                 |                   |                                      |                   |
| <b>Exercise Style</b>                                      | N/A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                   |                                                 |                   |                                      |                   |
| <b>Block Eligible / Minimum Block Quantity</b>             | <b>SR3</b><br>1,000 contracts in Asian Trading Hours (4pm–12am CT, Mon-Fri on regular business days and at all weekend times)<br>2,000 contracts in European Trading Hours (12am–7am CT, Mon-Fri on regular business days)<br>4,000 contracts in Regular Trading Hours (7am–4pm CT, Mon-Fri on regular business days)<br><b>SR1</b><br>500 contracts in Asian Trading Hours (4pm–12am CT, Mon-Fri on regular business days and at all weekend times)<br>1,000 contracts in European Trading Hours (12am–7am CT, Mon-Fri on regular business days)<br>2,000 contracts in Regular Trading Hours (7am–4pm CT, Mon-Fri on regular business days) |                   |                                                 |                   |                                      |                   |
| <b>Exercise Price Intervals and Listings</b>               | N/A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                   |                                                 |                   |                                      |                   |
| <b>Termination of Trading</b>                              | SR3 - Exchange Business Day first preceding 3rd Wed of Delivery Month.<br>SR1 – Last Exchange Business Day of contract delivery month.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                   |                                                 |                   |                                      |                   |
| <b>Final Settlement Increment</b>                          | 0.0001 IMM Index points                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                   |                                                 |                   |                                      |                   |
| <b>Final Settlement Date</b>                               | LTD + 1                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                   |                                                 |                   |                                      |                   |
| <b>Delivery</b>                                            | Financial                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                   |                                                 |                   |                                      |                   |
| <b>Price Conventions</b>                                   | <b>Trade Prices</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | 98.2875           | <b>Option Strikes</b>                           | N/A               | <b>Globex Prices</b>                 | 9828.75           |
|                                                            | <b>ITC Fractional Format</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 0982875           | <b>ITC Fractional Indicator</b>                 | 4                 | <b>MDP 3.0 Channel</b>               | 312               |
| <b>Information Contacts</b>                                | <b>Clearing Fees</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | (312)<br>648-5470 | <b>Products &amp; Services</b>                  | (312)<br>930-1000 | <b>Clearing House (Clearing Ops)</b> | (312)<br>207-2525 |
|                                                            | <b>Global Command Center (Trading Ops)</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | (800)<br>438-8616 | <b>Risk Management Dept. (Performance Bond)</b> | (312)<br>648-3888 | <b>Market Regulation</b>             | (312)<br>341-7970 |
| <b>Pending All Relevant CFTC Regulatory Review Periods</b> |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                   |                                                 |                   |                                      |                   |