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	<table><tr><th>Product</th><th>Clearing Code</th><th>Globex Code</th><th>SPAN Combined Commodity Code</th></tr><tr><td>Three-Month SOFR Futures</td><td>SR3</td><td>SR3</td><td>SR3</td></tr><tr><td>One-Month SOFR Futures</td><td>SR1</td><td>SR1</td><td>SR1</td></tr></table>
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: • 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**

CME Group

<table>
<tr><td></td><td colspan="6">4,167 x 0.005 Index points = $20.835 (½ basis point per annum)
4,167 x 0.0025 Index points = $10.4175 (¼ basis point per annum)</td></tr>
<tr><td>Contract Multiplier (CVF)</td><td colspan="6">SR3 – 2,500
SR1 – 4,167</td></tr>
<tr><td>Exercise Style</td><td colspan="6">N/A</td></tr>
<tr><td>Block Eligible /
Minimum Block Quantity</td><td colspan="6"><u>SR3</u>
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)
<u>SR1</u>
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</td></tr>
<tr><td>Exercise Price Intervals and Listings</td><td colspan="6">N/A</td></tr>
<tr><td>Termination of Trading</td><td colspan="6">SR3 - Exchange Business Day first preceding 3rd Wed of Delivery Month.
SR1 – Last Exchange Business Day of contract delivery month.</td></tr>
<tr><td>Final Settlement Increment</td><td colspan="6">0.0001 IMM Index points</td></tr>
<tr><td>Final Settlement Date</td><td colspan="6">LTD + 1</td></tr>
<tr><td>Delivery</td><td colspan="6">Financial</td></tr>
<tr><td rowspan="2">Price Conventions</td><td>Trade Prices</td><td>98.2875</td><td>Option Strikes</td><td>N/A</td><td>Globex Prices</td><td>9828.75</td></tr>
<tr><td>ITC Fractional Format</td><td>0982875</td><td>ITC Fractional Indicator</td><td>4</td><td>MDP 3.0 Channel</td><td>312</td></tr>
<tr><td rowspan="2">Information Contacts</td><td>Clearing Fees</td><td>(312)
648-5470</td><td>Products & Services</td><td>(312)
930-1000</td><td>Clearing House (Clearing Ops)</td><td>(312)
207-2525</td></tr>
<tr><td>Global Command Center (Trading Ops)</td><td>(800)
438-8616</td><td>Risk Management Dept. (Performance Bond)</td><td>(312)
648-3888</td><td>Market Regulation</td><td>(312)
341-7970</td></tr>
<tr><td colspan="7">Pending All Relevant CFTC Regulatory Review Periods</td></tr>
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