

New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Listing Date	Trade Date Monday, October 1, 2018					
Product Exchange	CME CH Advisory# 18-346					
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code		
	Quarterly IMM SONIA Futures	SON	SON	SON		
	MPC SONIA Futures	MPC	MPC	MPC		
Description	Futures cash settled by reference to daily compounded SONIA					
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	SON - £2,500 x Contract IMM Index (100 minus Rate) MPC - £2,500 x Contract IMM Index (100 minus Rate)					
Series Listing Convention	SON - Nearest 20 March Quarterly months (Mar, Jun, Sep, Dec) MPC - Nearest 4 Reference Intervals for which Bank of England has published MPC announcement dates					
Initial Contracts	SON – Dec2018 to Sep2023 MPC – Sep2018, Nov2018, Dec2018, and Feb2019					
Minimum Price Increment	SON 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 MPC Nearby contract months: 0.0025 IMM Index points (¼ basis point per annum) All other contracts: 0.005 IMM Index points					
Value Per Tick / Currency	SON 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) MPC 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)					
Contract Multiplier (CVF)	SON – £2,500 MPC – £2,500					



Exercise Style	N/A					
Block Eligible / Minimum Block Quantity	SON – 100 contracts MPC – 100 contracts					
Exercise Price Intervals and Listings	N/A					
Termination of Trading	SON – 9am London Time on the 3rd Wednesday of the Delivery Month MPC – 9am London Time (usually 3am CT) on the scheduled MPC announcement date in Delivery Month, as published by BOE					
Final Settlement Increment	0.0001 IMM Index points					
Final Settlement Date	LTD					
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
	SPAN & Settlement Price File Format	0982875	SPAN Decimal Locator	4		
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