

New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs					
<b>Listing Date</b>	Trade Date Monday, October 1, 2018				
<b>Product Exchange</b>	CME CH Advisory# 18-346				
<b>Product Name &amp; Codes</b>	<b>Product</b>	<b>Clearing Code</b>	<b>Globex Code</b>	<b>SPAN Combined Commodity Code</b>	
	Quarterly IMM SONIA Futures	SON	SON	SON	
	MPC SONIA Futures	MPC	MPC	MPC	
<b>Description</b>	Futures cash settled by reference to daily compounded SONIA				
<b>Instrument Type</b>	Futures				
<b>Regulatory Class</b>	Futures				
<b>Trading Venues</b>	CME Globex & CME ClearPort				
<b>Trading Hours</b>	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				
<b>Product Size</b>	SON - £2,500 x Contract IMM Index (100 minus Rate) MPC - £2,500 x Contract IMM Index (100 minus Rate)				
<b>Series Listing Convention</b>	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				
<b>Initial Contracts</b>	SON – Dec2018 to Sep2023 MPC – Sep2018, Nov2018, Dec2018, and Feb2019				
<b>Minimum Price Increment</b>	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				
<b>Value Per Tick / Currency</b>	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)				
<b>Contract Multiplier (CVF)</b>	SON – £2,500 MPC – £2,500				



**CME Group**

<b>Exercise Style</b>	N/A					
<b>Block Eligible / Minimum Block Quantity</b>	SON – 100 contracts MPC – 100 contracts					
<b>Exercise Price Intervals and Listings</b>	N/A					
<b>Termination of Trading</b>	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					
<b>Final Settlement Increment</b>	0.0001 IMM Index points					
<b>Final Settlement Date</b>	LTD					
<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>SPAN &amp; Settlement Price File Format</b>	0982875	<b>SPAN Decimal Locator</b>	4		
<b>Information Contacts</b>	<b>Clearing Fees</b>	(312) 648-5470	<b>Products &amp; Services</b>	(312) 930-1000	<b>Clearing House (Clearing Ops)</b>	(312) 207-2525
	<b>Global Command Center (Trading Ops)</b>	(800) 438-8616	<b>Risk Management Dept. (Performance Bond)</b>	(312) 648-3888	<b>Market Regulation</b>	(312) 341-7970
<b>Pending All Relevant CFTC Regulatory Review Periods</b>						