



## Market Surveillance

**DATE:** September 26, 2018

**NOTICE #:** MSN09-26-18

**SUBJECT: Position Limit, Accountability Level and Large Trader Reporting Requirements in Connection with the Initial Listing of Quarterly IMM SONIA Futures and the MPC SONIA Futures Contracts**

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") Quarterly IMM SONIA and the MPC SONIA Futures contracts (the "Contracts") on trade date Monday, October 1, 2018 (see [SER-8230](#) published September 4, 2018), please note below and in [Appendix C](#) of CME Submission No. [18-347](#) the updated position limits (CME Rule 559), aggregation allocations (CME Rule 559.D.) and reportable levels (CME Rule 561.B.) for the Contract.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Settlement	Reporting Level	Aggregate Into Futures Equivalent	Single and All-Month Accountability Level (In Net Futures Equivalents)
Quarterly IMM SONIA Futures	470	SON	2,500 British Pound Sterling * Contract-Grade IMM Index	Financial	500	SON	1,000
MPC SONIA Futures	471	MPC	2,500 British Pound Sterling * Contract-Grade IMM Index	Financial	500	MPC	1,000

Effective trade date October 1, 2018, and pending all relevant CFTC regulatory review periods, the [CME Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations and Special Notices Section of Chapter 5 of the CME Rulebook will be amended in accordance with the CME Submission.

The commodity codes are provided for the Clearing Members that file reports pursuant to CME Rule 561.A. in a machine-readable format.

Please refer questions on this subject to:

**Market Regulation**

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