
Expiry Notice

15 March 2017



London
Stock Exchange

London Stock Exchange Derivatives

Expiration price for LSEDM Interest Rate Derivatives

Please find below the expiration price for the March 2017 CurveGlobal Three Month Sterling Futures expiring on Wednesday 15 March 2017:

Instrument	Contract Name	Expiry date	Expiration Price
STL7H	CurveGlobal Three Month Sterling Futures	15 March 2017	99.656

Further Information

If you have any questions please call Derivatives Operations on +44 (0)207 797 3617.

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