
Expiry Notice

21 December 2016



London
Stock Exchange

London Stock Exchange Derivatives

Expiration price for LSEDM Interest Rate Derivatives

Please find below the expiration price for the December 2016 CurveGlobal Three month Sterling Futures expiring on Wednesday 21 December 2016:

Instrument	Contract Name	Expiry date	Expiration Price
STL6Z	CurveGlobal Three month Sterling Futures	21 December 2016	99.638

Further Information

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

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