
Expiry Notice

18 January 2017



London
Stock Exchange

London Stock Exchange Derivatives

Expiration price for LSEDM Interest Rate Derivatives

Please find below the expiration price for the January 2017 CurveGlobal Three month Sterling Futures expiring on Wednesday 18 January 2017:

Instrument	Contract Name	Expiry date	Expiration Price
STL7F	CurveGlobal Three month Sterling Futures	18 January 2017	99.644

Further Information

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

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