
Market Notice

22nd July 2019



London
Stock Exchange

CurveGlobal Markets

MARKET NOTICE 2019/044

Launch of CurveGlobal® One month SONIA Futures, new serial contracts for CurveGlobal® Three month SONIA Futures and accompanying Inter-Commodity Spreads between CurveGlobal® One month and Three month SONIA Futures confirmed on 29 July 2019

CurveGlobal Markets today announces that CurveGlobal® One month SONIA Futures and new serial contracts for CurveGlobal® Three month SONIA Futures will be admitted to trading on 29 July 2019.

The listing of CurveGlobal® One month SONIA Futures, which will cash-settle on the Sterling Overnight Index Average (“SONIA”)¹ benchmark, will be accompanied by the launch of the Inter-Commodity Spread (ICS) between CurveGlobal® One month and Three month SONIA Futures (“Yield Curve ICS”).

In addition, the minimum price increment for both the new Yield Curve ICS and the existing Cross Product ICS will be set to 0.001 (currently 0.005). This may lead to implied finer tick improvements in the price of the constituent legs.

For more details on the new products and implied finer tick improvements please refer to the [Contract Specification](#) and [Release Notes](#) published on the [Document Library](#).

Annex 1 to this Market Notice lists all the new series to be admitted to trading on 29 July 2019.

If you have any questions, please contact the CurveGlobal Markets Sales Team on +44 (0) 20 7797 1055 or by email sales@curveglobalmarkets.com.

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¹ Sterling Over Night Index Average (SONIA®). The “SONIA” mark is used under license from the Bank of England (the benchmark administrator of SONIA), and the use of such mark does not imply or express any approval or endorsement by the Bank of England. “Bank of England” and “SONIA” are registered trade marks of the Bank of England.



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Annex 1: New series to be launched on 29 July 2019 - expiry and accrual information

CurveGlobal® One month SONIA Futures			CurveGlobal® Three month SONIA Futures Serials			Yield Curve Inter Commodity Spread		Cross Product Inter Commodity Spread	
Series Name	Last Trading Day	First day of accrual period	Series Name	Last Trading Day	First day of accrual period	Series Name	Last Trading Day	Series Name	Last Trading Day
OSN9Q	18/09/2019	21/08/2019	SON9Q	20/11/2019	21/08/2019	OSN-SON_9Q	18/09/2019	SON_STL_9Q	21/08/2019
OSN9U	16/10/2109	18/09/2019				OSN-SON_9U	16/10/2109		
OSN9V	20/11/2019	16/10/2109	SON9V	15/01/2020	16/10/2019	OSN-SON_9V	20/11/2019	SON_STL_9V	16/10/2019
OSN9X	18/12/2019	20/11/2019	SON9X*	19/02/2020	20/11/2019	OSN-SON_9X*	18/12/2019		
OSN9Z	15/01/2020	18/12/2019				OSN-SON_9Z	15/01/2020		
OSN0F	19/02/2020	15/01/2020	SON0F†	15/04/2020	15/01/2020	OSN-SON_0F†	19/02/2020		
OSN0G	18/03/2020	19/02/2020							
OSN0H	15/04/2020	18/03/2020				OSN-SON_0H	15/04/2020		
OSN0J	20/05/2020	15/04/2020							
OSN0K	17/06/2020	20/05/2020							
OSN0M	15/07/2020	17/06/2020				OSN-SON_0M	15/07/2020		
OSN0N	19/08/2020	15/07/2020							
OSN0Q*	16/09/2020	19/08/2020							

* Available for trading starting on 22/08/2019

† Available for trading starting on 17/10/2019