
Market Notice

11 December 2019



London
Stock Exchange

CurveGlobal Markets

MARKET NOTICE 2019/062

CurveGlobal Markets Consultation on Libor transition

This Notice informs Member Firms that CurveGlobal Markets is today issuing a consultation on proposals to manage the impact of possible amendments to, and/or the cessation of, GBP Libor on the Three month Sterling Futures contract. Details are contained in the attached letter to Member Firms.

This consultation closes on 28 February 2020 and we actively welcome your feedback.

If you have any comments or would like to discuss any aspect of these proposals, Members should contact products@curveglobalmarkets.com or call 020 7797 1687. CurveGlobal Markets intends to share responses with LCH unless Member Firms indicate otherwise.

All responses to this consultation process will be carefully considered. Once this process has been concluded, CurveGlobal Markets will confirm the final approach in a Market Notice which will be binding upon all Member Firms.

Andy Ross
Head of CurveGlobal Markets



London
Stock Exchange Group