
Market Notice

16 January 2020



London
Stock Exchange

CurveGlobal Markets

MARKET NOTICE 2020/001

TRADE ADJUSTMENT NOTICE

Adjustment of Trade – One Month SONIA Futures

The purpose of this announcement is to inform members that the following trade on One Month SONIA Futures has been adjusted. Counterparties notified:

Instrument	Price	Size	Time (CET)	Adjusted to
OSN0G	99.395	100	08:37	99.42

Any comments or queries on this notice should be addressed to Gilles Clerc, CurveGlobal Market Services, telephone +44 (0) 207 797 2160 or email: gclerc@lseg.com or to Market Supervision, telephone +44 (0) 207 797 4632, email: CurveGlobalMarketsSupervision@lseg.com

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