
Market Notice

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London
Stock Exchange

CurveGlobal Markets

MARKET NOTICE 2020/005

CurveGlobal® Three month Euribor Futures contract specification update (**Last Trading Day definition**)

CurveGlobal Markets informs Member Firms that the contract specification for CurveGlobal® Three month Euribor Futures has been amended to reflect a change to the definition of Last Trading Day, with relevant amendments marked in bold and underscored below:

Last Trading Day Second Trading Day before 3rd Wednesday of the contract month. **If such a day is not a Trading Day, the Last Trading Day will be the first Trading Day before 3rd Wednesday of the contract month.** Trading in expiring contracts terminates at 10:00 London time on the Last Trading Day.

This change is effective immediately.

An updated version of the contract specification is attached to this Market Notice and has been published on the [CurveGlobal Markets Document Library](#).

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

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