

London Stock Exchange Derivatives

MARKET NOTICE 2018/013

Invitation to apply for Designated Market Maker status in CurveGlobal[®] Three month SONIA[®] Futures and Inter-Commodity Spreads between CurveGlobal[®] Three month SONIA[®] Futures and Three month Sterling Futures

London Stock Exchange Derivatives Market (LSEDM) invites interested Member firms and prospective Member firms to submit competitive tenders to be appointed as a Designated Market Maker (DMM) in CurveGlobal[®] Three month SONIA[®] Futures and accompanying Inter-Commodity Spreads between CurveGlobal[®] Three month SONIA[®] Futures and Three month Sterling Futures that will be admitted to trading in the second quarter of 2018 (subject to regulatory approval).

The invitation is open to all Members, prospective Members and their clients. Competitive tenders should be submitted to LSE Membership (membership@lseg.com) by no later than 5pm London Time on 9 March 2017.

Prospective applicants who are not already participants of the current DMM Programme can also tender for market making in the following CurveGlobal products:

| Long Term Interest Rates (LTIR) Futures | Short Term Interest Rates (STIR) Futures |
|---|--|
| Schatz Futures | Three month Euribor [®] Futures |
| Bobl Futures | Three month Sterling Futures |
| Bund Futures | |
| Long Gilt Futures | |

Successful applicants will join the existing DMM Programme that expires on 02 October 2018 (subject to regulatory approval).

For further information, please refer to the attached Request For Proposal document and Application form. Additional information is available on www.lseg.com/areas-expertise/our-markets/derivatives/market-making.

If you have any questions, please contact the LSEDM Sales Team on +44 (0) 20 7797 3833.

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Disclaimers:

1. **Subject to Contract.**
2. The "SONIA" mark is used under licence 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.