

London Stock Exchange Derivatives

MARKET NOTICE 2019/034

Invitation to apply for Liquidity Provider status in CurveGlobal® One month SONIA Futures and Inter-Commodity Spreads between CurveGlobal® One month SONIA Futures and Three month SONIA Futures

London Stock Exchange Derivatives Market (LSEDM) invites interested Member firms and prospective Member firms to submit competitive tenders to be appointed as a Liquidity Provider (LP) in CurveGlobal® One month SONIA Futures and accompanying Inter-Commodity Spreads between CurveGlobal® One month SONIA Futures and Three month SONIA Futures that will be admitted to trading on 29 July 2019 (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 2 July 2019.

Prospective applicants who are not already participants of the current LP 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	Three month SONIA Futures
Long Gilt Futures	

Successful applicants will join the existing LP Programme that expires on 01 October 2019 (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 Derivatives 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.



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