

CurveGlobal Markets

MARKET NOTICE 2019/050

Notification of changes to CurveGlobal Markets circuit breaker settings

CurveGlobal Markets informs Members that, effective from Monday 23 September 2019, the circuit breaker settings for the below products are to be changed:

- Three Month Euribor Futures
- Three Month Sterling Futures
- CurveGlobal[®] Three month SONIA Futures
- CurveGlobal[®] One month SONIA Futures

The changes will be applied to the Y validation (trade price Vs static control price) Order Book price control setting, as follows:

- The limits for Serials and Whites contracts will be widened up from 10 to 20 minimum price increments
- The limits for all other maturities will be narrowed down to 20 minimum price increments

Expiry Group	Current Setting [Minimum Price Increments]	New Setting [Minimum Price Increments]
Serials	10	20
Whites	10	20
Reds	24	20
Greens	30	20
Blues	34	20
Golds	40	20
Purples	70	20

All Price and Quantity control information is provided in the [Trading Services Description](#)

CurveGlobal Markets contract specifications, showing Minimum Price Increments are available on the CurveGlobal Markets [document library](#).

For further information, please contact the CurveGlobal Markets Products Team on +44 (0) 20 7797 1055 or by email: products@curveglobalmarkets.com.

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