

London Stock Exchange Derivatives

MARKET NOTICE 2018/011

Tick size change for CurveGlobal Three month Sterling Futures

LSEDM informs Member Firms that the tick size on CurveGlobal Three month Sterling Futures contract will be reduced to 0.005 and the tick value will be reduced to GBP 6.25 on 23 April 2018.

This change will align the contract tick size with the forthcoming launch of CurveGlobal[®] Three-month SONIA[®] Futures and accompanying functionality (subject to regulatory approval).

If you have any questions, please contact the LSEDM Sales Team on +44 (0) 20 7797 3833 or by email lse dm.sales@lseg.com

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