

# London Stock Exchange Derivatives

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## MARKET NOTICE 2018-033

### **Launch of CurveGlobal<sup>®</sup> Three month SONIA Futures and accompanying Inter-Commodity Spreads between CurveGlobal<sup>®</sup> Three month SONIA Futures and Three month Sterling Futures confirmed as 30 April 2018**

London Stock Exchange Derivatives Market (LSEDM) confirms that CurveGlobal<sup>®</sup> Three month SONIA<sup>1</sup> Futures contract and accompanying Inter-Commodity Spread functionality will be available for trading starting on 30 April 2018.

Initially listed series will consist of 24 quarterly contracts, with the expiries reported in Annex 1.

On Thursday 21 June (the day after June IMM) the 25th quarterly contract will be also made available for trading.

Annex 1 also indicates the available Inter Commodity Spread (ICS) between CurveGlobal<sup>®</sup> Three month SONIA Futures and Three month Sterling Futures.

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

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<sup>1</sup> Sterling Over Night Index Average (SONIA), benchmark administered by the Bank of England.

#### **Disclaimer:**

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## Annex 1: Listed series expiry and accrual information

	CurveGlobal <sup>®</sup> Three month SONIA Futures			Inter Commodity Spread (ICS)		
	Series Name	Last trading day	First day of accrual period	Series Name	Three month Sterling Futures' leg	Last trading day (ICS and Three month Sterling Futures' leg)
1	SON8M	19-Sep-18	20-Jun-18	SON-STL_8M	STL8M	20-Jun-18
2	SON8U	19-Dec-18	19-Sep-18	SON-STL_8U	STL8U	19-Sep-18
3	SON8Z	20-Mar-19	19-Dec-18	SON-STL_8Z	STL8Z	19-Dec-18
4	SON9H	19-Jun-19	20-Mar-19	SON-STL_9H	STL9H	20-Mar-19
5	SON9M	18-Sep-19	19-Jun-19	SON-STL_9M	STL9M	19-Jun-19
6	SON9U	18-Dec-19	18-Sep-19	SON-STL_9U	STL9U	18-Sep-19
7	SON9Z	18-Mar-20	18-Dec-19	SON-STL_9Z	STL9Z	18-Dec-19
8	SON0H	17-Jun-20	18-Mar-20	SON-STL_0H	STL0H	18-Mar-20
9	SON0M	16-Sep-20	17-Jun-20	SON-STL_0M	STL0M	17-Jun-20
10	SON0U	16-Dec-20	16-Sep-20	SON-STL_0U	STL0U	16-Sep-20
11	SON0Z	17-Mar-21	16-Dec-20	SON-STL_0Z	STL0Z	16-Dec-20
12	SON1H	16-Jun-21	17-Mar-21	SON-STL_1H	STL1H	17-Mar-21
13	SON1M	15-Sep-21	16-Jun-21	SON-STL_1M	STL1M	16-Jun-21
14	SON1U	15-Dec-21	15-Sep-21	SON-STL_1U	STL1U	15-Sep-21
15	SON1Z	16-Mar-22	15-Dec-21	SON-STL_1Z	STL1Z	15-Dec-21
16	SON2H	15-Jun-22	16-Mar-22	SON-STL_2H	STL2H	16-Mar-22
17	SON2M	21-Sep-22	15-Jun-22	SON-STL_2M	STL2M	15-Jun-22
18	SON2U	21-Dec-22	21-Sep-22	SON-STL_2U	STL2U	21-Sep-22
19	SON2Z	15-Mar-23	21-Dec-22	SON-STL_2Z	STL2Z	21-Dec-22
20	SON3H	21-Jun-23	15-Mar-23	SON-STL_3H	STL3H	15-Mar-23
21	SON3M	20-Sep-23	21-Jun-23	SON-STL_3M	STL3M	21-Jun-23
22	SON3U	20-Dec-23	20-Sep-23	SON-STL_3U	STL3U	20-Sep-23
23	SON3Z	20-Mar-24	20-Dec-23	SON-STL_3Z	STL3Z	20-Dec-23
24	SON4H	19-Jun-24	20-Mar-24	SON-STL_4H	STL4H	20-Mar-24
25*	SON4M	18-Sep-24	19-Jun-24	SON-STL_4M	STL4M	19-Jun-24

\* Available for trading starting on 21 June 2024

