Market Notice

07 March 2018

London Stock Exchange Derivatives

MARKET NOTICE 2018/017

Launch of CurveGlobal® Three month SONIA Futures and accompanying Inter-Commodity Spreads between CurveGlobal® Three month SONIA Futures and Three month Sterling Futures confirmed as 30 April 2018

Further to Market Notice 2018/012, London Stock Exchange Derivatives Market (LSEDM) confirms that CurveGlobal® Three month SONIA[1] Futures contract and accompanying Inter-Commodity Spread functionality will be admitted to trading on 30 April 2018[2].

The Contract and associated Inter-Commodity Spread functionality is now available for testing in the Customer Development Service (CDS) environment.

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

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[1] Sterling Over Night Index Average (SONIA), benchmark administered by the Bank of England.

[2] Subject to regulatory approval and successful deployment of SOLA 12 (please refer to Technical Notice on SOLA12 Functional Release).