

CurveGlobal Markets – Double notional Sterling and SONIA contracts launch

Further to the Market Notice [2020/007](#), the purpose of this Technical Notice is to inform customers of the key go-live dates for the launch of the new instruments.

The new instruments include:

- CurveGlobal® Three Month Sterling Futures with 1 million notional (STG)
- CurveGlobal® Three Month SONIA Futures with 1 million notional (SNA)
- CurveGlobal® One Month SONIA Futures with 3 million notional (OSA)

and accompanying Inter-Commodity Spreads:

- Cross Product ICS (SNA – STG)
- Yield Curve ICS (OSA – SNA)

The following table highlights the key dates for the new instruments launch.

Date	Description
17 August 2020	Customer Development Service (CDS) go-live
19 October 2020*	Production go-live

* Subject to regulatory non-objection

The latest CurveGlobal Technical Specifications can be found at the following link:

<https://www.lseg.com/derivatives/document-library>

No protocol changes, FIX, SAIL or HSVF, are being introduced as part of this launch and no mandatory software certification required. Certification will only be required if customers make changes to their software.

If you have any questions regarding this notice, please contact your Technical Customer Relationship Manager or the Technical Customer Relationship Management team on +44 (0)20 7797 3939, or via londontam@lseg.com.

