
Technical Notice

01 November 2018



London Stock Exchange Derivatives – CurveGlobal Tick Size Reduction

The purpose of this notice is to inform customers that the tick sizes and tick values on the CurveGlobal Long Term Interest Rate (LTIR) Futures will be reduced as per the table below. The reduction will become effective on 19 November 2018 (subject to the successful results of the ongoing member tests).

Contract Name	Current Tick Size	Reduced Tick Size	Current Tick Value	Reduced Tick Value
Schatz Futures	0.005	0.0025	EUR 5	EUR 2.5
Bobl Futures	0.01	0.005	EUR 10	EUR 5
Bund Futures	0.01	0.005	EUR 10	EUR 5
Long Gilt Futures	0.01	0.005	GBP 10	GBP 5

Customers can now test the revised tick sizes and values on the Customer Development Service (CDS).

The revised HSVF Market Data Technical Specification document is available under the “Future Documentaton - CurveGlobal Tick Size Change” section, at the following link:

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

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

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