

LONDON NOTICE NO. 3681

Issue Date: 24 January 2013

Effective Date: 30 January 2013

CHANGE TO THE DAILY SETTLEMENT PRICE MOVEMENT IN SHORT STERLING FUTURES

Executive Summary

This Notice informs Members of a change to the Daily Settlement Price movement for the Short Sterling Futures Contract, effective on and from 30 January 2013.

1. In response to feedback from Members, the Exchange has determined to change the Daily Settlement Price ("DSP") movement for Short Sterling Futures. With effect from 30 January 2013 the DSP movement will be:

Contract	Contract Code	Daily Settlement Price	
		Old price movement (value)	New price movement (value)
Short Sterling Future	801	0.01 (£12.50)	0.005 (£6.25)

2. For the avoidance of doubt, the trading and EDSP tick sizes remain unchanged.

For further information in relation to this Notice, Members should contact:

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