

# Appendix 1

## Designated Liquidity Provider Application for CurveGlobal Products



**London**  
Stock Exchange

### Introduction

This form should be completed by London Stock Exchange member firms seeking to either:

- (i) become a Designated Liquidity Provider (DLP) in CurveGlobal® One month SONIA Futures products trading on the London Stock Exchange Derivatives Market (LSEDM); or
- (ii) where already a DLP, increase the number of CurveGlobal products in which they act as a DLP.

Member firms should read the *Designated Liquidity Provider Programme: Request for Proposal* document before completing this application form. If you have any questions on completing the form, please contact the LSEDM Sales Team on +44 (0) 20 7797 3833.

### 1. Applicant Details

Member firm name	
Head Office Address	

Application Contact Name	
Job Title	
Telephone Number	
Email Address	

### Delegation of DLP Responsibilities

The member firm may delegate its DLP responsibilities to a client but will remain responsible for the fulfilment of DLP obligations and all trading activities under its trading codes.

Is the member firm applying for DLP status on behalf of a client?

*Where applicable, please complete client details below:*

Client Company Name:

Head Office Address:	
Client Contact Name:	
Job Title:	
Telephone Number:	
Email Address:	



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## 2. Proposed DLP Obligations

Please indicate in the table below the parameters of the DLP proposal against each related product:

OUTRIGHTS - CurveGlobal® One month SONIA <sup>1</sup> Futures <sup>2</sup>					
Delivery Month		Tier	Quotes (bps)	Session Presence (%)	Minimum Order Size (lots)
Accrual Month	Aqua	Tier 1			
		Tier 2			
		Tier 3			
Front 2 Serial Months	Front 2 Serials	Tier 1			
		Tier 2			
		Tier 3			
Q1 – Q2	Front Whites	Tier 1			
		Tier 2			
		Tier 3			
Remainder White Months	Back Whites (incl Q3 -Q4)	Tier 1			
		Tier 2			
		Tier 3			

YIELD CURVE INTER-COMMODITY SPREADS					
CurveGlobal® One month SONIA / Three month SONIA Futures					
Delivery Month		Tier	Quotes (bps)	Session Presence (%)	Minimum Order Size (lots)
Accrual Month	Aqua	Tier 1			
		Tier 2			
		Tier 3			
Front 2 Serial Months	Front 2 Serials	Tier 1			
		Tier 2			
		Tier 3			
Q1 – Q2	Front Whites	Tier 1			
		Tier 2			
		Tier 3			
Q3 – Q4	Back Whites	Tier 1			
		Tier 2			
		Tier 3			

\* Continuous trading session on Normal Trading Day for CurveGlobal® One month SONIA Futures runs from 07:30 – 18:00 (London Time)

\* Continuous trading session on Half Trading Day for CurveGlobal® One month SONIA Futures runs from 07:30 – 12:00 (London Time)

<sup>1</sup> SONIA is a registered trade mark of the Bank of England.

<sup>2</sup> Subject to licence and other necessary approvals.



**Notes:**

- The quote spreads are defined in Price Basis Points, defined as 0.01.
- Tiered quotes up to a spread of 3 price basis points will be recognised for the purposes of quoting obligations.

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**3. Cost Recovery**

**Direct Costs Attributable to DLP Proposal**

Applicants can request the recovery of costs that are directly attributable to the market making commitments in their DLP proposal via a monthly payment for the duration of the agreement. LSE may require the applicant to provide further information and/ or evidence of the costs supporting the monthly cost recovery payment request.

Monthly cost to provide DLP Proposal: £\_\_\_\_\_ per calendar month

We will provide further details of directly attributable costs and/or evidence upon request

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**4. Compliance**

The applicant should ensure that its compliance officer is aware of the commitments and obligations under this DLP proposal. Please provide contact details of member firm compliance contact below.

<b>Compliance Contact Name</b>	
<b>Telephone Number</b>	
<b>Email Address</b>	

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**5. Publication of DLP information**

Details of all DLP obligations will be published in the Designated Liquidity Provider Obligations Document. Applicants can request that their company name is not published alongside the related DLP obligations.

Do **not** publish Designated Liquidity Provider name

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**6. Data Protection and Confidentiality**

Each party shall comply with its obligations as a data controller under applicable laws relating to the processing of personal data, including, without limitation, the Data Protection Act 2018 and the EU General Data Protection Regulation 2016/679, as amended, replaced or superseded from time to time.



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## 7. Authorisation

For and behalf of:	
Name:	
Position:	
Date:	
Signature:	

Completed forms can be scanned and returned via email but an original signed copy of this form should follow by mail to:

Membership Team  
London Stock Exchange  
10 Paternoster Square  
London  
EC4M 7LS  
United Kingdom

*e-mail:* [membership@lseg.com](mailto:membership@lseg.com)  
*Telephone:* +44 (0)20 7797 1900

**Disclaimer:**

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