

London Stock Exchange Derivatives

MARKET NOTICE 2016/091

Correction of trading fees for Three Month Euribor Futures

London Stock Exchange Derivatives Market (LSEDM) informs Member Firms that trading fees for transactions in Three Month Euribor[®] Futures will be revised to correct an error in the tariff schedule as follows:

Standard Fees:

Short Term Interest Rates (STIR) Futures	Existing Trade fee	Corrected Trade fee	Existing Block trade & EFP fee	Corrected Block trade & EFP fee
Three month Euribor [®] Futures	EUR 0.13	EUR 0.17	EUR 0.13	EUR 0.17

Principal Trading Scheme Fees:

Short Term Interest Rates (STIR) Futures	Existing Trade fee	Corrected Trade fee	Existing Block trade & EFP fee	Corrected Block trade & EFP fee
Three month Euribor [®] Futures	EUR 0.065	EUR 0.085	EUR 0.13	EUR 0.17

The corrected fees will apply from **Wednesday, 1 February 2017**. Trading activity before this date will be billed according to the existing tariff schedule.

If you have any questions please call Derivatives Operations on +44 (0) 207 797 3617.

Derivatives Operations
London Stock Exchange

Client and Market Services, LSEG

Telephone: +44 (0)207 797 3617
ETD.operations@lseg.com

10 Paternoster Square, London, EC4M 7LS
www.lseg.com