

London Stock Exchange Derivatives

MARKET NOTICE 2017/079

Extension of LSEDM Interest Rate Derivatives (CurveGlobal products) Volume Discount for Principal Traders

Volume discount for Principal Traders* transacting LSEDM Interest Rate Derivatives (CurveGlobal products) is extended until 30 June 2018. In addition to discounted fees*, Principal Traders will continue to benefit from zero Trade fees for each lot exceeding 5,000 lots, as well as zero LCH Clearing fees for each lot exceeding 100,000 lots in each calendar month. These thresholds are based on aggregate traded volume across all qualified products.

The fee structure below will remain applicable to Principal Trader traded volume in excess of the aforementioned thresholds:

Fee Type	Short Term Interest Rate Futures		Medium / Long Term Interest Rate Futures			
	Three Month Euribor	Three Month Sterling	Schatz	Bobl	Bund	Long Gilt
Trade fee	0	0	0	0	0	0
Block trade & EFP Trade fee	EUR 0.17 per contract	GBP 0.13 per contract	EUR 0.09 per contract	EUR 0.09 per contract	EUR 0.09 per contract	GBP 0.10 per contract
LCH Clearing fee	0	0	0	0	0	0
Physical Delivery			EUR 3.00 per delivery transaction	EUR 3.00 per delivery transaction	EUR 3.00 per delivery transaction	GBP 2.75 per delivery transaction
Settlement	EUR 0.07 per lot	GBP 0.07 per lot				

* Please refer to [LSEDM Tariff Schedule](#) for the definition of Principal Trader and further details about fee structure.

If you have any questions, please contact the LSEDM Sales Team on +44 (0) 20 73827650.

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