

London Stock Exchange Derivatives

MARKET NOTICE 2017/057

Reduced threshold of LSEDM Interest Rate Derivatives Volume Discount for Principal Traders

In recognition of CurveGlobal's one year anniversary, LSEDM is lowering the threshold (for Trading Fees only) on the Volume Discount for Principal Traders* scheme announced in Market Notice 2017/045. The threshold to qualify for zero Trading fees is now lowered from 100,000 lots to 5,000 lots. The threshold for Clearing fees remains at 100,000 lots. This will be effective from 2 October 2017.

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

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

LSEDM Sales
London Stock Exchange
Capital Markets, LSEG

Telephone: +44 (0) 20 7382 7650
LSEDM.sales@lseg.com
10 Paternoster Square, London, EC4M 7LS
www.lseg.com