

Contract Details and Block Thresholds

London Time

Product	LSEDM Code	BLOOMBERG Codes	Months	Block Threshold	Opening Auction	Continuous Trading	Daily Settlement	Manual Trade Reporting (Block /EFP/EFS Trades)	Electronic Trade Reporting (Block Trades only)
3 Month Sterling	STL	LSI + month code + year For example Dec18 would be LSIZ8	Serial	30	06:30 - 07:30	07:30 - 18:00	16:15	07:30 - 18:00	07:30 - 18:00
			White	200					
			Red	100					
			Green	75					
			Blue	50					
			Gold	40					
			Purple	20					
Long Gilt	GLT	LGL + month code + year For example Dec17 would be LGLZ7	ALL	10	06:30 - 08:00	08:00 - 18:00	16:15	08:00 - 18:00	08:00 - 18:00
3 Month Euribor®	EUI	LEB + month code + year For example Dec18 is LEBZ8	Serial	50	06:30 - 07:00	07:00 - 21:00	16:15	07:00 - 20:30	07:00 - 21:00
			White	300					
			Red	150					
			Green	100					
			Blue	50					
			Gold	40					
			Purple	20					
Schatz	SCH	LZS + month code + year For example Dec17 would be LZSZ7	ALL	150	06:30 - 07:00	07:00 - 21:00	16:15:00	07:00 - 20:30	07:00 - 21:00
Bobl	BBL	LBB + month code + year For example Dec17 would be LBBZ7	ALL	100	06:30 - 07:00	07:00 - 21:00	16:15:00	07:00 - 20:30	07:00 - 21:00
Bund	BND	LBD + month code + year For example Dec 17 would be LBDZ7	ALL	50	06:30 - 07:00	07:00 - 21:00	16:15:00	07:00 - 20:30	07:00 - 21:00

CurveGlobal Contract Specifications:

<http://www.lseg.com/sites/default/files/content/documents/LSEDM%20-%20CurveGlobal%20Contract%20Specification%20Document%20%20%2815%20May%202017%29.pdf>

LSEDM Trading Services Description:

<http://www.lseg.com/sites/default/files/content/documents/LSEDM%20-%20Trading%20Service%20Description%206.7%20%2824%20Apr%202017%29.pdf>

Derivatives Trading Calendar 2017

<http://www.lseg.com/markets-products-and-services/our-markets/london-stock-exchange/derivatives/products-and-services/interest-rate-derivatives-2>

Bilaterally Negotiated Trades - Validation Rules

Rule	Block	EFS / EFP
Reporting method choice	e-mail completed Trade Reporting Template to etd.tradereporting@lseg.com electronically registered through front end platforms connected to SOLA	e-mail completed Trade Reporting Template to: etd.tradereporting@lseg.com
Reporting Time limit	Must be reported (and confirmed) within 5 minutes or outright trades and 15 minutes for strategy trades. Must be reported before the last 1 hour of trading on the Last Trading Day of any delivery / expiry month.	Must be reported (and confirmed) within one hour from the counterparties agreeing the terms of the deal. Must be reported before the last hour of trading on the Last Trading Day of any delivery / expiry month.
Minimum Volume requirement	Product and expiry month dependent, see table	No minimum volume requirement
Price Validation	Block Trades must be traded at fair market value. These checks require the price to be between the BBO + 20%	EFS and EFP trade prices must be reasonable in light of the commercial circumstances of the buyer and the seller. These checks require the price to be between the BBO + 20%
Underlying leg details	Not Applicable	Not required to be reported with the BNT. Records of the underlying leg must be retained and presented to the exchange in the event of an audit.

LSEDM Derivative Trade Reporting:	http://www.lseg.com/derivatives/lse-dm-trade-reporting	T: +44 (0) 20 7797 4632
LSEDM Bilaterally Negotiated Trade Guidance:	http://www.lseg.com/sites/default/files/content/documents/LSEDM%20-%20Bilaterally%20Negotiated%20Trade%20Guidance%201.4%20%2824%20Apr%202017%29.pdf	etd.tradereporting@lseg.com
Interest Rate Derivatives Products - BNT Trade Reporting Template:	http://www.lseg.com/sites/default/files/content/documents/CURVE%20Trade%20ReportingTemplate%2020%20Feb%202017.xlsx	