

Contract Details and Minimum Thresholds

London Time

| Product | LSEDM Code | BLOOMBERG Codes | Months | Minimum 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 Dec19 would be LSIZ9 | Serial | 20 | 06:30 - 07:30 | 07:30 - 18:00 | 16:15 | 07:30 - 18:00 | 07:30 - 18:00 |
| | | | White | 20 | | | | | |
| | | | Red | 20 | | | | | |
| | | | Green | 20 | | | | | |
| | | | Blue | 20 | | | | | |
| | | | Gold | 20 | | | | | |
| Purple | 20 | | | | | | | | |
| Long Gilt | GLT | LGL + month code + year For example Dec18 would be LGLZ8 | ALL | 50 | 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 Dec19 is LEBZ9 | Serial | 10 | 06:30 - 07:00 | 07:00 - 21:00 | 16:15 | 07:00 - 20:30 | 07:00 - 21:00 |
| | | | White | 10 | | | | | |
| | | | Red | 10 | | | | | |
| | | | Green | 10 | | | | | |
| | | | Blue | 10 | | | | | |
| | | | Gold | 10 | | | | | |
| Purple | 10 | | | | | | | | |
| Schatz | SCH | LZS + month code + year For example Dec18 would be LZSZ8 | ALL | 50 | 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 Dec18 would be LBBZ8 | ALL | 50 | 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 18 would be LBDZ8 | ALL | 50 | 06:30 - 07:00 | 07:00 - 21:00 | 16:15:00 | 07:00 - 20:30 | 07:00 - 21:00 |

LSEDM Document Library

<https://www.lseg.com/derivatives/document-library>

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 3 Jan 2018

<https://www.lseg.com/sites/default/files/content/documents/LSEDM%20-%20Trading%20Service%20Description%207.0%20-%20%28effective%203%20January%202018%29.pdf>

Derivatives Trading Calendar 2018

https://www.lseg.com/sites/default/files/content/documents/2017%20Int%20Rate%20and%20Equity%20Trading%20Calendar%205_2_1.xlsx

LSEDM BNT Threshold Parameters

<https://www.lseg.com/sites/default/files/content/documents/LSEDM%20BNT%20Threshold%20Parameters%201.0%20-%282%20January%202017%29.xlsx>

Bilaterally Negotiated Trades - Validation Rules

| Rule | Block | EFS / Basis Trade |
|---|---|--|
| 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 electronically registered through front end platforms connected to SOLA |
| 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 15 minutes 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 | Product and expiry month dependent, see table |
| Price Validation | Block Trades must be traded at fair market value. These checks require the price to be between the BBO + 20% | EFS and Basis 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 non Futures 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%202020%20Feb%202017.xlsx | |

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