
Technical Specifications

November 2019

FTP Services CurveGlobal Markets Reference Data File

Technical Specification

November 2019

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1.0 Document History

Version	Date	Reason for Change
1.0	November 2019	First Issue

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2.0 Introduction

2.1 Purpose

This scope of this document is to provide CurveGlobal® Markets' customers with detailed information regarding:

- the content of the new Reference Data files;
- contact details for setup of connection to access the FTP Services and website location to download CurveGlobal® Markets' Reference Data by market participants;
- record layout.

3.0 Readership

This document is particularly relevant to technical staff from CurveGlobal® Markets member firms, information vendors and other market participants interested in receiving CurveGlobal® Markets Reference Data via FTP, as an alternative solution to the current reference data messages disseminated directly by SOLA® market data feed HSVF.

When read in conjunction with the message specifications it is intended that the document provide all of the details for London Stock Exchange customers to develop to the reference data services.

Related documents can be found in the CurveGlobal Markets document library in the following link:

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

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4.0 Enquiries

Please contact Client Technology Services if you have any functional questions about the services outlined in this document. Client Technology Services can be contacted at:

Service-Desk (Incident Management)

- Toll Free: 0080026772000
- From Mobile: +39 0245411399
- Email: service-desk@borsaitaliana.it

Market-Access (Certification Testing & User / Connectivity Enablement)

- Telephone: +39 0272426668
- Email: market-access@borsaitaliana.it

Technical Account Management (Customer Onboarding)

- Telephone: +44 2077973939
- Email: londontam@lseg.com

CurveGlobal® Markets Product Development

- Telephone: +44 2077971055
- Email: products@curveglobalmarkets.com

5.0 Content

5.1 Calendar and Service hours

This service will provide daily reference data for the CurveGlobal® markets, as fully described in section 6.0. CurveGlobal® Market Reference data will be available in a single file, in csv format, with the following naming convention:

[INSTR_REFDATA_CGM_yyyymmdd.csv]

This file will be available on CurveGlobal® published trading days, starting from 06:00 a.m. local market time. No intraday updates of this file will be generated.

The .csv files are created in accordance with the following specifications:

Fields delimiter	; (semicolon)
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Decimal symbol	. (point)
Digit grouping symbol (thousands separator)	None
Date fields format	yyyymmdd

Fields length is variable, with maximum length as defined in the “Datatype” column of section 6.0

5.2 Content of the file

CurveGlobal® Markets Reference Data will include the list of all instruments that are available for trading for the current trading day₁ using the record layout described in section 7.0.

Please note that, since no intraday files containing updates affecting CurveGlobal® Markets Reference Data will be generated, potential intraday updates will not be available through this reference data file. However, these updates will still be disseminated in real-time via HSVF feed.

5.3 Access to the service

CurveGlobal® Markets Reference Data will be available through a SFTP repository, whose details (address, username and password) will be provided by the Exchange on request. Daily csv files are also available on the CurveGlobal® Markets web pages on the company web-site.

<https://www.lseg.com/markets-products-and-services/our-markets/london-stock-exchange/derivatives/statistics/interest-rate-derivatives-trading-statistics-reference-data>

Customers can access the SFTP server via Internet connection. It will not be possible to access the service via existing Extranex, CMC and Hosting connections. In order to be granted access to CurveGlobal® FTP Services, please contact the Technical Account Management Team (see section 4.0).

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6.0 Record Layout INSTR_REFDATA_CGM_yymmdd.csv

Field	Len	Type	Description	
1	Exchange ID	1	String	The internal code of the trading venues where the series is traded. For all CurveGlobal instruments, 'Exchange ID' is equal to 'R'.
2	MIC code	4	String	The MIC code for Curve ('XLOD').
3	ISIN	12	String	The ISIN code (ISO 6166) of the series. Not populated (blank) for strategies.
4	Group Instrument	2	String	The internal identifier of the SOLA Group to which the series belongs to.
5	Instrument	6	String	The internal identifier of the instrument (unique within a SOLA Group).
6	Symbol Root	6	String	Root code for the series. Examples (not exhaustive): <ul style="list-style-type: none"> 'EU': Three Month Euribor Future 'STL': Three Month Sterling Future 'SCH': Schatz Future 'BBL': Bobl Future 'BND': Bund Future 'GLT': Long Gilt Future 'SON': Three Month SONIA Future 'OSN': One Month SONIA Future Not populated (blank) for strategies
7	External Code	30	String	The SOLA external identifier for the series (unique across the whole trading venue)
8	Number of Legs		Numeric	Number of outright legs of the strategy. <i>Only relevant for strategies</i>
9	List of Legs	51	String	External Codes of the strategy instruments semi-colon separated
10	List of Ratios	10	String	Semi-colon separated list of legs coefficients (with sign)
11	Description	100	String	A text description of the instrument
12	First trading year/month/day (YYYYMMDD)	8	String	Indicates the first trading day for the instrument.
Trading Hours				
13	Opening Auction Start Time	6	String	Start time of the opening auction for the instrument. Format HH:MM:SS
14	Opening Auction End Time	6	String	End time of the opening auction for the instrument. Format HH:MM:SS
15	Continuous Trading Start Time	6	String	Start time of the Continuous Trading period for the instrument. Format HH:MM:SS
16	Continuous Trading End Time	6	String	End time of the Continuous Trading period for the instrument. Format HH:MM:SS
Type of instrument				
17	CFI	6	String	The CFI code (ISO 10962) for the instrument. Not populated for strategies
18	CFI code source	1	String	O Not populated for strategies
19	Instrument Type	1	String	Describes the type of derivatives contract: <ul style="list-style-type: none"> 'F': Futures contract 'X': Options contract 'S': Strategy
20	Delivery Type	1	String	Describes the settlement style: <ul style="list-style-type: none"> 'C': Cash settled 'P': Physically settled
Underlying				
21	Underlying External ISIN	12	String	Indicates the ISIN code (ISO 10962) of the underlying. Not populated for strategies

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22	Underlying Instrument name	14	String	Identifying code for the underlying. Example (not exhaustive): <ul style="list-style-type: none"> • Euribor • Short Sterling • Bund • Bobl • Schatz • Long Gilt • SONIA
Characteristics of the instrument				
23	Symbol date (Year)		Num	For SONIA based instruments, the symbol date is the date when the accrual period starts. For all other instruments, it is the same as the expiry date.
24	Symbol date (Month)		Num	
25	Symbol date (Day)		Num	
26	Expiry date (Year)		Num	The maturity (expiry) date for the instrument. It also represents the last trading date for the instrument.
27	Expiry date (Month)		Num	
28	Expiry date (Day)		Num	
29	Month Code	1	String	Decoding string for expiry/maturity month (letters from Jan to Dec). Not populated (blank) for strategies.
Contract size and currency				
30	Contract Size		Num	Number of underlying shares 1 lot
Currency				
31	Currency	3	String	ISO 4217 code. More generally, represents the currency in which the notional value for the instrument is expressed. For strategies, this field is populated according to the characteristics of the strategy legs.
Trading parameters (order book)				
32	Tick Increment		Num	For strategies only: indicates the tick size for order book trading.
33	Tick Value		Num	Tick value
34	Order Min Volume		Num	The minimum size for an order to be processed in the order book. Expressed in lots ('Order Min Volume') and notional value ('Order Min Value'). The more restrictive between 'Order Min Volume' and 'Order Min Value' will determine the acceptance or rejection of the order.
35	Order Min Value		Num	
36	Order Max Volume		Num	The maximum size for an order to be processed in the order book. Expressed in lots ('Order Max Volume') and notional value ('Order Max Value'). The more restrictive between 'Order Max Volume' and 'Order Max Value' will determine the acceptance or rejection of the order.
37	Order Max Value		Num	
38	Minimum Threshold Price		Num	Minimum allowed price for an order when entering the order book. Value not meaningful for strategy
39	Maximum Threshold Price		Num	Maximum allowed price for an order when entering the order book. Value not meaningful for strategy
40	Strategy Implied Allow	1	String	For strategies only: indicates whether an order on the strategy instrument will generate implied-out prices on the corresponding legs. <ul style="list-style-type: none"> • 'Y': Implied-out active • 'N': Implied-out not active Not populated (blank) for non-strategy instruments.
41	Strategy Pricing	1	String	For strategies only: indicates the algorithm in used to generate implied prices from the strategy instrument.
Trading parameters (BNTs) ⁽¹⁾				
42	Block Min Volume		Num	The minimum size for an order to execute a bilateral transaction. Expressed in lots ('Block Min Volume') and notional value ('Block Min Value'). The more restrictive between 'Block Min Volume' and 'Block Min Value' will determine the acceptance or rejection of the order.
43	Block Min Value		Num	Value not meaningful for strategy
44	Block Max Volume		Num	The maximum size for an order to execute a bilateral transaction. Expressed in lots ('Block Max Volume') and notional value ('Block Max Value'). The less restrictive between 'Block Max Volume' and 'Block Max Value' will determine the acceptance or rejection of the order. Value not meaningful for strategy

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45	Block Max Value		Num	Value not meaningful for strategy
46	Outside Spread Min Volume		Num	The minimum size for an order to execute a bilateral transaction at prices outside the available best bid-offer. Expressed in lots ('Outside Spread Min Volume') and notional value ('Outside Spread Min Value'). The more restrictive between 'Outside Spread Min Volume' and 'Outside Spread Min Value' will determine the acceptance or rejection of the order.
47	Outside Spread Min Value		Num	Value not meaningful for strategy
Post trade transparency				
48	Post Trade LIS Volume		Num	The minimum size for an order to execute a bilateral transaction that allows to require a deferral to the publication of trade details in market data. Expressed in lots ('Post trade LIS Volume') and notional value ('Post trade LIS Value'). The more restrictive between 'Post trade LIS Volume' and 'Post trade LIS Value' will determine whether the deferral request will be accepted or rejected.
49	Post Trade LIS Value		Num	
Regulatory				
50	Liquidity Status	1	String	Indicates whether the instrument is classified as liquid or not liquid by the European Securities Market Association, according to MiFIR/MiFID 2 rules. <ul style="list-style-type: none"> • 'L': Liquid • 'I': Not liquid Not populated (blank) for strategies.
51	Sub Asset Class of Derivatives	2	String	Code to indicate the MiFIR / MiFID 2 sub asset class of derivatives (i.e. for equity derivatives: index futures, index options etc.), as defined by RTS 2. Not populated (blank) for strategies.
52	Liquidity/Maturity Bucket	1	String	Indicated the MiFIR / MiFID 2 liquidity class (for equity derivatives) or maturity class (for commodity derivatives) to which the series belongs. Each class correspond to a specific MiFIR / MiFID 2 set of pre- and post-trade transparency thresholds. See the Appendix for the available codes. Not populated (blank) for strategies
53	Price Notation	1	String	Indicates the unit in which the price of an order/trade is expressed, according to MiFIR / MiFID 2 classifications. Not populated (blank) for index derivatives and related strategies (as the price is in index points)
54	Settlement Price		Num	Settlement Price calculated by the Clearing System
55	Previous Day Settlement Price	10	Num	Previous Day Settlement Price as calculated by the clearing systems

7.0 Connectivity

For information in how to connect to this service please contact your Technical Account Manager or the Technical Account Management team on +44 (0)20 7797 3939, or via londontam@lseg.com