



London Stock Exchange Derivatives

MARKET NOTICE 2016/060

Go live of CurveGlobal products on LSEDM on Monday 26 September 2016

London Stock Exchange Derivatives Market (LSEDM) announces the go live of CurveGlobal products on Monday 26 September 2016 (subject to the successful results of the ongoing Client Dress Rehearsals).

The following contracts will be available for trading:

Name	LSEDM Product code	Bloomberg Ticker
Three month Euribor® Futures	EUI	LEB Comdty <GO>
Three month Sterling Futures	STL	LSI Comdty <GO>
Schatz Futures	SCH	LZS Comdty <GO>
Bobl Futures	BBL	LBB Comdty <GO>
Bund Futures	BND	LBD Comdty <GO>
Long Gilt Futures	GLT	LGL Comdty <GO>

Trades in CurveGlobal products will be cleared by LCH.Clearnet Limited.

CurveGlobal products are traded on the London Stock Exchange Derivatives Market which operates under the MIC code of XLOD and LEI of London Stock Exchange plc, 213800D1EI4B9WTWWD28. The Exchange ID for CurveGlobal products is R; the Exchange ID for Equity Derivatives products remains unchanged as E.

Further information can be found in the updated LSEDM Trading Services Description, Trading Calendar, Contract Specifications, Product List and Tariff Schedule, which are attached to this Notice. In addition, two new documents are made available: i) Bilaterally Negotiated Trade Guidance that covers information on Block Trades, EFPs and EFSs; ii) Guide to LSEDM Pre-Trade Validation Service. All above-mentioned documents can also be found on the LSEDM website.

A number of proposed amendments to the LSEDM Rule Book were the subject of consultation as detailed under Market Notice 2016/043. The final version of the revised LSEDM Rule Book was issued under Market Notice 2016/054 on 31 August 2016.

Participants wishing to trade CurveGlobal products should contact membership@lseg.com to either extend their current LSE membership or to apply as a new Member.



LSEDM will be offering a Principal Trading Scheme. A Principal Trader will receive discounted rates for Proprietary Trading Flow in Qualifying Products. A Principal Trader is defined as follows:

- (1) a firm that trades against its own proprietary capital; or
- (2) a firm that facilitates trading for an individual that trades on a discretionary basis for his own account.

For the purposes of (2), a Principal Trader may qualify for the scheme on behalf of multiple individuals. A Principal Trader must be a Member or a client of a Member with Direct Market Access (DMA) that is subscribing to the Principal Trading Scheme through a Member.

For more information please refer to the London Stock Exchange Derivatives Market (LSEDM) Principal Trading Scheme document on the LSEDM website, and attached to this notice.

If you have any questions, please contact the LSEDM Sales Team on +44 (0) 20 7797 3833 or by email lseadm.sales@lseg.com

Derivatives Operations
London Stock Exchange
Client Technology Services, LSEG

Telephone: +44 (0)207 797 3617
ETD.operations@lseg.com

10 Paternoster Square, London, EC4M 7LS

www.lseg.com



London
Stock Exchange Group