
Technical Notice

6 December 2019



London
Stock Exchange

CurveGlobal Markets – Reference Data File

The purpose of this notice is to inform customers that CurveGlobal Markets will be offering a new Reference Data File service starting from 9 December 2019, in conjunction with the SOLA 14 Production Release.

This optional new service will be in addition to the reference data already disseminated via the HSVF market data feed, which will remain available.

The Reference Data File will be made available daily in a CSV format; it will contain the list of instruments that are available for trading for the current day, including strategies and their definitions, opening times for the day, trading parameters (including maximum and minimum order sizes), block trade parameters and previous day's settlement prices, etc.

The CurveGlobal Markets Reference Data File Technical Specifications can be found at the following link:

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

The Reference Data File will be available on the following link:

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

Alternatively, access to the service will also be available via SFTP.

To request SFTP access or if you have any questions regarding this notice, please contact your Technical Account Manager or the Technical Account Management team on +44 (0)20 7797 3939, or via londontam@lseg.com.