LSEG GUIDELINES

DELAYED DATA AND AFTER MIDNIGHT DATA REPORTING

1.2.2020

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FOR DELAYED AND AFTER MIDNIGHT DATA REPORTING

1. Introduction

As explained in the notification sent to all London Stock Exchange and Borsa Italiana Customers dated 27th September 2019, effective from 1 January 2020 all Redistributors will be required to provide additional reporting with respect to Delayed Data and After Midnight Data. These Guidelines aim to clarify the additional reporting requirements.
Capitalised terms used in these Guidelines but not defined shall have the meaning given to them in the Real Time Market Data Agreement.

2. Reporting deadlines and requirements

- Monthly declarations are required from all Redistributors in respect of the usage of Delayed Data and After Midnight Data.
- Monthly data declarations must be uploaded to the Terminal Returns system within 30 days of the end of each calendar month.
- Declarations must either be submitted online through the LSEG Terminal Returns system at the following link: https://marketdatareporting.lseg.com or to RealTimeDataReturns@lseg.com.
- All Redistributors will be required to provide information related to End Customers capable of receiving Delayed Data and/or After Midnight London Stock Exchange and Borsa Italiana via a datafeed.
- In order to satisfactorily complete the online declaration Redistributors must include the following information to be submitted via Excel file:

Product: The level of data to be reported. Please see the list of product codes in the Excel file enclosed.

Subscriber Number: Unique reference for each location receiving data (applicable only for datafeed access).

Subscriber name: For Datafeed with access to Delayed Data and/ or After Midnight Data this should be the *End Customers* name.

Address 1, 2, 3, 4: For Datafeed with access to Delayed Data and/ or After Midnight Data this should be the *End Customers* Address.

Post Code: For for Datafeed with access to Delayed Data and/ or After Midnight Data this should be the *End Customers* post code/area code.

Country: For Datafeed with access to Delayed Data and/ or After Midnight Data this should be the *End Customers* Country.

Membership: professional user.

Quantity: For Datafeed with access to Delayed Data and/ or After Midnight Data the total number of enabled Datafeed should be submitted.

Standalone/Datafeed: The delivery mechanism for the way Delayed and/ or After Midnight Data is received (e.g. Standalone or Datafeed). In the Datafeed reporting should be reported as "DF".

Samples:

Product	Subscriber Number	Subscriber Name	Address 1	Address 2	Address 3	Address 4	Post Code	Country	Membership	Quantity	SA/DF	Product	Type of Data
UK Lvl 2 DD	123	Eiffel Bank SA	165 Avenue Matignon			Paris		France	Professional	1	DF	UK Lvl 2 DD	UK Level 2 Delayed Data
UK Lvl 1 DD	456CS	Credito Suisse Investment AG	Paradeplatz 750			Zurich		Switzerland	Professional	3	DF	UK Lvl 1 DD	UK Level 1 Delayed Data
Int Lvl 2 DD	POPEAM	Pope AM LLC	5100 Poplar Ave			Memphis		United States	Professional	1	DF	Int Lvl 2 DD	International Level 2 Delayed Data
Int Lvl 1 DD	RJA111	Raymond Smith Co Ltd	77 Cornhill Road			London		United Kingdom	Professional	2	DF	Int Lvl 1 DD	International Level 1 Delayed Data
UK Lvl 2 AM	222	BB Madrid SA	C/ SAuceda 28- Edificio Asia			Madrid		Spain	Professional	4	DF	UK Lvl 2 AM	UK Level 2 After Midnight
UK Lvl 1 AM	001.SAS	SA Managing Co Inc	The Firs Lane			Rosebank		South Africa	Professional	1	DF	UK Lvl 1 AM	UK Level 1 After Midnight
Int Lvl 2 AM	444	DAM Services AG	Am Albertussee 197			Duesseldorf		Germany	Professional	1	DF	Int Lvl 2 AM	International Level 2 After Midnight
Int Lvl 1 AM	456CS	Credito Suisse Investment AG	Paradeplatz 750			Zurich		Switzerland	Professional	3	DF	Int Lvl 1 AM	International Level 1 After Midnight

Product	Subscriber Number	Subscriber Name	Address 1	Address 2	Address 3	Address 4	Post Code	Country	Membership	Quantity	SA/DF	Product	Type of Data
Level A1 DD	123	Eiffel Bank SA	165 Avenue Matignon			Paris		France	Professional	2	DF	Level A1 DD	Level A1 Delayed Data
Level A2 DD	456CS	Credito Suisse Investment AG	Paradeplatz 750			Zurich		Switzerland	Professional	4	DF	Level A2 DD	Level A2 Delayed Data
Level A1 AM	POPEAM	Pope AM LLC	5100 Poplar Ave			Memphis		United States	Professional	3	DF	Level A1 AM	Level A1 After Midnight
Level A2 AM	RJA111	Raymond Smith Co Ltd	77 Cornhill Road			London		United Kingdom	Professional	1	DF	Level A2 AM	Level A2 After Midnight

4. Contacts

For further clarifications please contact: *RealTimeDataReturns@lseg.com*