Real Time Market Data

Schedule C: Reporting

Version 4.0

01 February 2021

London Stock Exchange

SCHEDULE C: REPORTING

ANNEX TO THE GENERAL TERMS AND CONDITIONS OF THE LONDON STOCK EXCHANGEREAL TIME MARKET DATA AGREEMENT

Version 4.0
01/02/2021

London
Stock Exchange

Definitions

All Definitions below relate to this Schedule only, please refer to the Terms and Conditions, Order Form and the other Schedules for other defined terms:

Terminal Returns System	means the online reporting tool available via the LSE website for clients to declare Data usage in line with this Agreement.

2. Introduction

2.1 Monthly Data Charge declarations are required from all Customers that receive Data directly from the Group.

2.2 Monthly Data Declarations are also required from all Redistributors of Data. Please note that this requirement for monthly declarations applies to all Redistributors of Data whether sourced directly from LSE or from a third party.

3. Reporting deadlines

3.1 Customers who are not Redistributors:

Monthly Data declarations from Customers who are not Redistributors but receive Data directly from LSE must be uploaded to the Terminal Returns System within 14 days of the end of each calendar month.

3.2 Redistributors:

Monthly data declarations from Redistributors must be uploaded to the Terminal Returns System within 30 days of the end of each calendar month.

3.3 Direct Reporting Customers

Monthly Data declarations from Direct Reporting Customers must be uploaded to the Terminals Returns System within 14 days of the end of each calendar month. See Schedule D for further details regarding the requirements for Direct Reporting Customers.

4. Reporting format

4.1 All declarations must be submitted online to the Terminal Returns System at the LSE website:

https://marketdatareporting.lseg.com

4.2 In order to satisfactorily complete your online declaration you must include the following information:

End Customer name:	details of each customer capable of viewing the Data (for a Customer who is not a Redistributor the End Customer name is

	the Customer or Subsidiary name).
Subscriber Number:	a unique identifier to indicate each End Customer for each location.
Address:	the full address where Devices are located.
Country:	the country in which the Devices are located.
Customer type:	whether the End Customer is a member, non-member, streaming (push), snapshot (pull) or Private Investor.
Quantity of Devices:	number of Devices capable of viewing each level of Data.
Delivery type:	whether the Devices are fed by a datafeed (DF) or are standalone (SA).
Product:	the type of Data received by the End Customer, to be reported to the level of detail illustrated below.

Data

Products	Reporting Codes
UK market Data Level 2	UK Lvl 2
UK market Data Level 1	UK Lvl 1
UK Post -trade data	UKPT Lvl 1
UK market Data Level 2 Real Time Datafeed	RT UK Lvl 2 DF
UK market Data Level 1 Real Time Datafeed	RT UK Lvl 1 DF
UK market Data Level 2 Delayed Data	UK Lvl 2 DD
UK market Data Level 1 Delayed Data	UK Lvl 1 DD
UK market Data Level 2 After Midnight	UK Lvl 2 AM
UK market Data Level 1 After Midnight	UK Lvl 1 AM
International market Data Level 2	Int Lvl 2
International market Data Level 1	Int Lvl 1
European market Data Level 2	Euro Lvl 2
European market Data Level 1	Euro Lvl 1
International Post -trade data	IPT Lvl 1
European Post -trade data	EPT Lvl 1
International market Data Level 2 Real Time Datafeed	RT Int Lvl 2 DF
International market Data Level 1 Real Time Datafeed	RT Int Lvl 1 DF
International market Data Level 2 Delayed Data	Int Lvl 2 DD
International market Data Level 1 Delayed Data	Int Lvl 1 DD
International market Data Level 2 After Midnight	Int Lvl 2 AM
International market Data Level 1 After Midnight	Int Lvl 1 AM
ETF / ETP Level 2	ETF Lvl 2
ETF / ETP Level 1	ETF Lvl 1
TRADEcho	TRADEcho
Non-Chargeable Terminals	Non Chargeable
UK market Data Level 2 (Direct Market Access Only)	UK Lvl 2DMA
Per Price Request Level 1	PPR Lvl 1
PDAs over GPRS NetworksPer Price Request Level 1	PDAsPPR Lvl 1

Products	Reporting Codes
TV TickerPDAs over GPRS Networks	TV TickerPDAs
Live Ticker for IssuersTV Ticker	Live TickTV Ticker
Live Ticker for Issuers	Live Tick

5. Reporting Requirements for Member devices

5.1 Where a Redistributor is reporting member firm devices in respect of Data it is the responsibility of the Redistributor to ensure that locations entitled to member firm Data Charge rate are correctly reported as part of the monthly Data declarations (please see Schedule A for details of the qualification criteria for London Stock Exchange member firm Data Charges).

6. Private Investor Reporting Requirements

6.1 It is the responsibility of the Redistributor to ensure that they have obtained reasonable proof that an End Customer meets the criteria for a Private Investor (as set out in Schedule A) before declaring Devices as Private Investors.

6.2 Private Investors may be reported on various media: terminals, pagers, PDA's, mobile phones etc.

7. Non Terminal Based Reporting Requirements

7.1 Per Price Requests (PPR)

The total number of requests made throughout the month should be reported. A single price request can constitute one or all service components: e.g. all Level 1 components including Best Bid/Offer Mid etc. or just one component, the last price for example.

The dissemination of a single PPR to multiple users is not permitted unless the Redistributor has the facility to correctly record and report the number of recipients of each PPR. One price disseminated to 150 users should be reported as 150 requests.

7.2 TV Ticker

The number of televisions receiving Data should be reported to LSE each month.

7.3 Live Ticker for issuers

The number of issuers to which the Redistributor supplies a Live Ticker service should be reported to LSE each month.

7.4 Last Trade Price

The number of Websites on which Last Trade Price Data is displayed for public consumption.

8. APAC Promotion Reporting Requirements

8.1 Redistributors joining the APAC promotion are required to submit the following information:

- Enabled users vs. Active users
- Number of trading customers (for brokerage clients)
- Top 20 most viewed securities and numbers of views
- On a monthly basis, the numbers of trades and turnover

Please contact LSE for more details about the above requirements.

9. Terminal Returns System

9.1 For further guidance on using the Terminal Returns System please refer to the Terminal Returns User Guide for uploading a monthly Data usage declaration, which can be found on the London Stock Exchange website (www.londonstockexchange.com) or alternatively please contact us at marketdatareporting@lseg.com.

10. Non-Display and Other Applications Usage

10.1 Each quarter, the Customer agrees to provide to LSE a list of its End Customers with the indication of the relevant contact person and address to allow LSE to contact End Customers in relation to the Non-display usage and the Other Applications Usage.

10.2 The End Customer in receipt of LSE data for the purpose of Non-Display and Other Applications Usage, as set out in 4.5 of Schedule A, agrees that the charges applicable to the above mentioned usage types shall be billed by LSE directly to the Customer and paid by the Customer directly to LSE. The End Customer undertakes, inter alia, to promptly inform LSE at marketdatareporting@lseg.com of any changes to the information given in these regards

Contact Details

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