

London Stock Exchange Derivatives

Transaction and Position files including UTI information for EMIR reporting under RTS Article 9

London Stock Exchange Derivatives Market (LSEDM) informs Members that Transaction and Position files will be made available, including UTIs on transaction and position level pursuant to Article 4a, 'Commission Implementing Regulation (EU) 2017/105 amending Implementing Regulation No 1247/2012'.

Effective 30 October 2017, two files will be made available for each Member registered in the capacity of a Clearing Member with LCH, including the transactions and end of day positions of all its Clients. These files will be available at 9:00pm London Time from 30 October 2017 for the same reporting day and held on FTP servers.

Members are required to contact their Technical Account Manager on +44 (0)20 7797 3939 or londontam@lseg.com, to connect to the service and are advised to test the service prior to 1 November 2017.

All files will have the following naming convention:

- Transaction files:
EMIR3_TRANSACTIONREPORT_<Member Code>_<Reporting Date>.csv
- Position files:
EMIR3_POSITIONS_<Member Code>_<Reporting Date>.csv

The structure of the reports and format of the UTIs are illustrated in the two example files attached to this Notice.

Please contact the Technical Account Management team on +44 (0)20 7797 3939 or londontam@lseg.com if you require further information about this notice.