

Service Announcement

001/12032018



London Stock Exchange ETF & ETC/ETN Market Structure Changes

Opening auction price monitoring extension changes and introduction of new segments and sectors for ETFs - Euroclear Bank Trading Service.

Opening auction price monitoring extension changes:

This is to inform customers that the maximum possible number of opening auction price monitoring extensions will change from 1 to 2, for all ETF & ETC/ETN trading segments on SETS and ETFS - Euroclear Bank settlement trading services.

Change will go live in CDS on 16 March 2018 and go live in production on 9 April 2018.

Introduction of new segments and sectors for ETFs – Euroclear Bank Trading Service:

This is to inform customers that 10 new sectors will be added for ETFs – Euroclear Bank Trading Service.

Change will go live in CDS on 16 March 2018 and go live in production on 9 April 2018.

Segment Code	Segment Description	Sector Code	Sector Name
EUE2	ETFs – Euroclear Bank settlement (Multi-Currency)	UEA3	Euroclear (UCITS)) (Multi-Currency) ACTIVE ETF 5%
EUE2	ETFs – Euroclear Bank settlement (Multi-Currency)	UEA4	Euroclear (UCITS)) (Multi-Currency) ACTIVE ETF EU LISTED 5%
EUE3	ETFs – Euroclear Bank settlement (Multi-Currency3)	UEA5	Euroclear (UCITS)) (Multi-Currency3) ACTIVE ETF 5%
EUE3	ETFs – Euroclear Bank settlement (Multi-Currency3)	UEA6	Euroclear (UCITS)) (Multi-Currency3) ACTIVE ETF EU LISTED 5%
EUE3	ETFs – Euroclear Bank settlement (Multi-Currency3)	UE3A	Euroclear (UCITS) (Multi-Currency3) 5%
EUE3	ETFs – Euroclear Bank settlement (Multi-Currency3)	UE3B	Euroclear (UCITS) (Multi-Currency3) EU LISTED 5%

Service Announcement

001/12032018

London Stock Exchange ETF & ETC/ETN Market Structure Changes

Opening auction price monitoring extension changes and introduction of new segments and sectors for ETFs - Euroclear Bank Trading Service.

EUE3	ETFs – Euroclear Bank settlement (Multi-Currency3)	UE3C	Euroclear (UCITS) (Multi-Currency3) 3%
EUE3	ETFs – Euroclear Bank settlement (Multi-Currency3)	UE3D	Euroclear (UCITS) (Multi-Currency3) EU LISTED 3%
EUE3	ETFs – Euroclear Bank settlement (Multi-Currency3)	UE3E	Euroclear (UCITS) (Multi-Currency3) 1.5%
EUE3	ETFs – Euroclear Bank settlement (Multi-Currency3)	UE3F	Euroclear (UCITS) (Multi-Currency3) EU LISTED 1.5%

Relates to

Exchange(s)

- London Stock Exchange

Environment(s)

- CDS
- Production

Type

- ETF & ETC/ETN market structure changes

Product(s)

- Millennium Exchange

Additional Information

If you have any queries please contact your Technical Account Manager on +44(0)20 7797 3939 or londontam@lseg.com.

An archive of previously issued service announcements is available in the technical library section of London Stock Exchange's Internet site <http://www.londonstockexchange.com/techlib>

Customers are reminded that London Stock Exchange may broadcast test data from its Production environment at the weekends which should be discarded and not processed.

Customers are reminded that London Stock Exchange may extend or re-enter the Post Close session for instruments or segments in order to perform necessary end of day activities.