

London Stock Exchange

HISTORICAL DATA PRODUCTS: DAILY OFFICIAL LIST

Technical Specifications



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For further information, please contact your usual London Stock Exchange Group contact.

Introduction

PURPOSE

This document provides detailed information for the Daily Official List product including:

- Overview of the service
- Criteria for data inclusion in the service
- Format of the files
- Detailed description of service contents
- Availability of the service
- Other information

It will be updated and reissued when appropriate to do so.

READERSHIP

This document is relevant to both technical and non-technical teams within member firms, information vendors and other market participants who currently have access to, or are interested in accessing, historical data products from London Stock Exchange Group (LSEG).

It is intended to provide all required information to access and interpret Daily Official List files, one of our historical data product offerings.

DOCUMENT HISTORY

This document has been subject to the following iterations:

Issue	Date	Description
1.0	20 June 2022	Initial version

In subsequent issues of this document, where amendments have been made, these changes are indicated through the use of **red text**.

ENQUIRIES

For further information on London Stock Exchange Historical Data products, please contact the LSEG market data team at marketdata@lseg.com.

Further information on London Stock Exchange market data products can be found on our website:

<https://www.lseg.com/markets-products-and-services/market-information/market-data>

Service Overview

SERVICE DESCRIPTION

The Daily Official List service is a daily publication of official quotations for all securities traded on the London Stock Exchange. It is published at the close of each trading day and is presented in a bid and ask format.

The key benefits of the Daily Official List service are:

- Provides official quotations for all London Stock Exchange tradable instruments;
- Can be used in a variety of calculations including pension portfolio valuations and for probate, as recommended by HM Revenue and Customs;
- Increases confidence in decision making through receiving officially badged data from a trusted source.

The service can be accessed either for:

- One-off historical data purchases, or;
- Ongoing daily subscriptions

CRITERIA FOR INCLUSION IN THE SERVICE

The Daily Official List product covers all instruments traded on the London Stock Exchange.

FILE AVAILABILITY

File Publication

The Daily Official List file will be published on LSEG's Managed File Transfer (MFT) service.

Customers should refer to the separate Managed File Transfer Connectivity Customer Guide for instructions on how to get access to this service.

Note that the MFT service may not be available during weekend maintenance windows.

File Publication Time

The Daily Official List file will be made available by 17:00 London time every business day.

The data will contain information relating to the current business day's data.

The Exchange will take all reasonable steps to meet the above delivery times and dates, but such times and dates shall be estimates only and the Exchange shall not be liable for failure to meet them. In certain circumstances the publication of files will be delayed, for example on an extremely busy trading day. If a problem is encountered with the extraction process the Exchange will produce the files on a best endeavours basis.

OTHER NOTES

Rebased Data

The data in the tick data service is not rebased and has not been adjusted for corporate actions. If you would like to subscribe to the London Stock Exchange's SSN service which allows you to monitor corporate actions on an ongoing basis please contact Product Management.

Previous File Formats

This specification sets out the **current** file and field format for Daily Official List files. The file and field format for these files changed in Q2 2022. Please contact the LSEG market data team for the file and field formats for data prior to this date.

Technical Specification

FILE FORMAT

Files are created in accordance with the following specifications:

Attribute	Description
File format	csv
Fields delimiter	, (comma)
Field enclosing	Fields may optionally be enclosed by double quotes
Null fields	Will be empty (i.e. contain no data)
Decimal symbol	. (point)
Digit grouping symbol (thousands separator)	None
End of line	\n
Character encoding standard	UTF8

Files will be compressed using gzip and will be published with a .GZ extension. Clients should use widely available software such as 7-Zip or WinZip to access the file contents.

FILE NAME

LSEG publishes three types of Daily Official List files, as follows:

- DOL file – provides the daily high and low price for all instruments
- DOLPRICES file – provides the daily high and low price for all instruments plus a flag to indicate whether a Panel of Takeovers levy is payable for each instrument
- DOLPRODUCT file – provides the mid price and 'quarter up' price for all instruments. Also known as the DOL VALUATION file.

The Daily Official List files shall have the following format:

LSE_<productname>_<YYYYMMDD>.CSV

For example:

LSE_DOL_20211026.CSV is the DOL file for 26 October 2021

LSE_DOLPRICES_20211026.CSV is the DOLPRICES file for 26 October 2021

LSE_DOLPRODUCT_20211026.CSV is the DOLPRODUCT file for 26 October 2021

TYPE DEFINITIONS

Definitions of the types of data fields are listed below:

Type Definition	Description
Integer	whole number
Float	real number field including a decimal point
Date	format YYYY-MM-DD

Time	format HH24:MI:SS
Char(n)	indicates an alpha-numeric field of maximum length n

ISO Cross References

Country	ISO3166
Currency	ISO4217 plus GBX (GB pence) and USX (US cents)
ISIN	ISO6166

FIELD FORMAT

Header Record

The header record contains the column headings (comma delimited).

Trailer Record

There is no trailer record.

Data Fields – DOL File

The following data fields are included in the DOL file.

Field	Type	Description
Instrument ID	Integer	The Instrument Identifier allocated by the Millennium Trading system
Tradable Instrument Code	Char(12)	Together with the Country Of Register, Currency Code and Market Segment, this will uniquely identify a tradable instrument. This will be the International Security Identification Number (ISIN).
Country of Register	Char(2)	This specifies the Country of Register for a specific tradable instrument. This is an ISO country code (ISO 3166).
Market Segment Code	Char(4)	A code which uniquely identifies a specific trading area as defined by the London Stock Exchange.
Currency Code	Char(3)	The currency in which prices for a tradable instrument are most frequently expressed. This is an ISO currency code (ISO 4217 plus GBX and USX).
Market Sector Code	Char(4)	This code identifies a division of the market within Market Segment.
DOL Low Price	Float	Daily Low Price for the instrument calculated by London Stock Exchange
DOL High Price	Float	Daily High Price for the instrument calculated by London Stock Exchange
DOL Last Update Date	Date	Date of last update for the instrument
DOL Last Update Time	Time	Time of last update for the instrument
Received Date	Date	Date when the file was produced

Data Fields – DOLPRICES File

The following data fields are included in the DOLPRICES file.

Field	Type	Description
Instrument ID	Integer	The Instrument Identifier allocated by the Millennium Trading system
Tradable Instrument Code	Char(12)	Tradable Instrument Code. Together with the Country Of Register, Currency Code and Market Segment, this will uniquely identify a tradable instrument. This will be the International Security Identification Number (ISIN).
Country of Register	Char(2)	This specifies the Country of Register for a specific tradable instrument. This is an ISO country code (ISO 3166).
Market Segment Code	Char(4)	A code which uniquely identifies a specific trading area as defined by the London Stock Exchange.
Currency Code	Char(3)	The currency in which prices for a tradable instrument are most frequently expressed. This is an ISO currency code (ISO 4217 plus GBX and USX).
Market Sector Code	Char(4)	This code identifies a division of the market within Market Segment.
DOL Low Price	Float	Daily Low Price for the instrument calculated by London Stock Exchange
DOL High Price	Float	Daily High Price for the instrument calculated by London Stock Exchange
DOL Last Update Date	Date	Date of last update for the instrument
DOL Last Update Time	Time	Time of last update for the instrument
Received Date	Date	Date when the file was produced
PTM Flag	Char(1)	Panel of Takeovers and Mergers flag 'Y' - PTM Levy payable 'N' - PTM Levy not payable

Data Fields – DOLPRODUCT File

The DOL Product file contains an entry for all instruments included in the DOL. For each instrument the DOL Quarter Up Price and the DOL Mid Price are included.

The following data fields are included in the DOLPRODUCT file.

Field	Type	Description
Issuer Name	Char(35)	The full name of the issuer of a tradable instrument.
Instrument Name	Char(40)	The full name of the tradable instrument.
Tradable Instrument Code	Char(12)	Tradable Instrument Code. Together with the Country Of Register, Currency Code and Market Segment, this will uniquely identify a tradable instrument. This will be the International Security Identification Number (ISIN).
Currency Code	Char(3)	The currency in which prices for a tradable instrument are most frequently expressed. This is an ISO currency code (ISO 4217 plus GBX and USX).
Quarter Up Price	Float	The 'Quarter Up Price' is a quarter of the difference between the DOL bid and offer price, added to the bid price. For example, if the DOL price is 100p - 200p, the difference is 100, multiplied by .25 is 25, so the Quarter Up Price is 125p.
DOL Mid Price No SP	Float	The DOL Mid Price is half the difference between the highest and lowest trade price on the day, excluding any 'special prices'. For example if the highest trade was 200p and the lowest was 100p, the DOL mid price would be 150p. Trade prices are taken from both Manual and Automatic trades.