# London Stock Exchange

**HISTORICAL DATA PRODUCTS: END OF DAY SUMMARY**

Technical Specifications

LSEG

# Contents

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# Introduction

## PURPOSE

This document provides detailed information for the End of Day Summary 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 End of Day Summary 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 end of day summary service provides summarised trading activity for instruments listed on the London Stock Exchange at the close of each trading day. It covers daily statistics, volume data and yearly cumulative figures including opening prices, closing prices, daily and yearly mid-price high/low, daily and yearly trade price high/low, cumulative volumes and value traded.

The key benefits of the End of Day Summary service are:

- Provides a comprehensive summary of trading activity in London Stock Exchange tradable instruments;
- Collates a range of official values and pulls this data together in to one accessible product;
- 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 End of Day Summary product covers all instruments traded on LSE cash market.

## FILE AVAILABILITY

### File Publication

The End of Summary 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 End of Summary file will be made available by 19:00 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 End of Day Summary 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

The End of Day Summary files shall have the following format:

      LSE_ EODSUMMARY _<YYYYMMDD>.CSV

For example:

      LSE_ EODSUMMARY _20211026.CSV is the End of Day Summary 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 |
| 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

The following data fields are included in the End of Day Summary file.

| Field | Type | Description |
|---|---|---|
| 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). |
| Tradable Instrument Display Mnemonic | Char(4) | The mnemonic code is allocated by the Exchange and used to identify a tradable instrument. |
| Issuer Name | Char(35) | The full name of the issuer of a tradable instrument. |
| Country of Register | Char(2) | This specifies the Country of Register for a specific tradable instrument. This is an ISO country code (ISO 3166). |
| 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 Segment Code | Char(4) | A code which uniquely identifies a specific trading area as defined by the London Stock Exchange. |
| Market Sector Code | Char(4 | This code identifies a division of the market within Market Segment. |
| Reserved | | Reserved for future use |
| Opening Price | Float | The Opening Price for a tradable instrument. For order based segments the Opening Price is defined by first Automatic Trade in a trading day. For quote based segments the Opening Price is defined by Mid Price of the Best Bid and Offer at the start of a designated period. |
| Closing Bid Price | Float | The Closing Bid Price for a Tradable Instrument. This can be zero if the closing price is derived from a Trade and not a quote |
| Closing Mid Trade Price | Float | The Closing Price for a Tradable Instrument. This will be either the closing auction price, a period based VWAP price, the last automatic trade price or the average of the closing best bid and offer. |
| Closing Offer Price | Float | The Closing Offer Price for a Tradable Instrument. This can be zero if the closing price is derived from a Trade and not a quote |
| Cumulative Volume | Integer | The Cumulative trading volume for a tradable instrument for a trading day. |
| Value Traded | Float | The total value of all trades for a tradable instrument for a trading day. |
| Number of Trades | Integer | The daily cumulative number of trades for a tradable instrument. |
| Day Automatic Trade High | Float | The Highest Automatic Trade for a tradable instrument in a trading day. |
| Day Automatic Trade Low | Float | The Lowest Automatic Trade for a tradable instrument in a trading day. |

| Day Non-Automatic Trade High | Float | The Highest Non- Automatic Trade for a tradable instrument in a trading day. |
|---|---|---|
| Day Non-Automatic Trade Low | Float | The Lowest Non - Automatic Trade for a tradable instrument in a trading day. |
| Year Automatic Trade High | Float | The Highest Automatic Trade for a tradable instrument in a year. |
| Date of Year Automatic Trade High | Date | The date on which the Highest Automatic Trade in a year for a tradable instrument occurred. |
| Year Automatic Trade Low | Float | The Lowest Automatic Trade for a tradable instrument in a year. |
| Date of Year Automatic Trade Low | Date | The date on which the Lowest Automatic Trade in a year for a tradable instrument occurred. |
| Year Non-Automatic Trade High | Float | The Highest Non-Automatic Trade for a tradable instrument in a year. |
| Date Year Non-Automatic Trade High | Date | The date on which the Highest Non-Automatic Trade in a year for a tradable instrument occurred. |
| Year Non-Automatic Trade Low | Float | The Lowest Non-Automatic Trade for a tradable instrument in a year. |
| Date Year Non-Automatic Trade Low | Date | The date on which the Lowest Non-Automatic Trade in a year for a tradable instrument occurred. |
| VWAP | Float | The volume Weighted average price for the instrument for the day |