

# London Stock Exchange

## DATASYNC REFERENCE DATA SERVICE

### Technical Specifications



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# Introduction

## PURPOSE

This document provides detailed information for the Datasync service including:

- Overview of the service
- Format of the files
- 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 the Datasync product, one of our historical and reference data product offerings.

## DOCUMENT HISTORY

This document has been subject to the following iterations:

Issue	Date	Description
1.0	15 September 2023	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 and Reference Data products, please contact the LSEG market data team at [marketdata@lseg.com](mailto:marketdata@lseg.com).

For operational issues affecting the receipt of Datasync e-mails, please contact the Market Operations team at [MktSrvsMarketOperations@lseg.com](mailto:MktSrvsMarketOperations@lseg.com) or 020 7797 3775.

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 Datasync service is a reference data product that supports customers who are trading on London Stock Exchange market.

The service provides daily reference data files, which customers can use to ensure their databases are up to date in readiness for the next day's trading. The service aids efficient trading and minimises the risk of missing crucial trades due to inaccurate trading data.

The key benefits of the Datasync service are:

- Provides pre-warning to register in new securities
- Provides stock events affecting the securities you are registered in
- Provides reliable and accurate information for efficient database management

Subscribers to the service will receive daily updates via e-mail to registered e-mail addresses.

## CRITERIA FOR INCLUSION IN THE SERVICE

The Datasync product covers instruments traded on London Stock Exchange cash market.

Please note, all market maker registrations are now processed via Member Portal. Registration information is no longer be disseminated via the Datasync service.

## FILE AVAILABILITY

Subscribers to the Datasync service will receive information by e-mail to registered e-mail addresses.

Hourly from 10:00 to 18:00 London time, Datasync subscribers receive an e-mail detailing updates to the trading system, which are effective the following trading day.

# Technical Specification

## FILE FORMAT

Files are created in Excel format.

## FILE NAME

All Datasync files will be named Trading.xls

## 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 DD/MM/YYYY
Char	indicates an alpha-numeric field

### ISO Cross References

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

## FIELD FORMAT

### Data Fields

The following data fields are included in the SEDOL File.

Field	Type	Description
Calendar Date	Date	Date of following business day
Action	Char	Action associated with the instrument: ADD – Instrument to be added DELETE – instrument to be removed EDIT – change to existing instrument details
Symbol	Char	The mnemonic code is allocated by the Exchange and used to identify a tradable instrument.
Issuer Name	Char	The full name of the issuer of a tradable instrument.
ISIN	Char	The International Security Identification Number (ISIN).

SEDOL	Char	The SEDOL Code for the instrument. This field is assigned by the Exchange to uniquely identify a tradable instrument.
Country of Register	Char	This specifies the Country of Register for a specific tradable instrument. This is an ISO country code (ISO 3166) and can also feature the following values: 'ZZ' or 'ZY' - Multi Currency and Bearer Instruments 'ZZ' - Unknown Country of Register Instruments 'DI' - Depository Interest Instruments
Segment Code	Char	A code which uniquely identifies a specific trading area as defined by the London Stock Exchange.
Sector Code	Char	This code identifies a division of the market within Market Segment
Instr. Description	Char	The full name of the tradable instrument.
Instr. short description	Char	Populated with the short name of the instrument.
Security Type	Char	Text field providing more granular groupings of instruments. Possible values: AUTOMATED INPUT FACILITY NOTIFICN ALLOTMENT LETTERS BONDS BULLDOGS BOND CLOSED FUNDS CONVERTIBLE COMMERCIAL PAPER COVERED WARRANTS Debenture UK Equity DEPOSITORY RECEIPTS EQUITY WARRANTS FOREIGN GOVERNMENT BONDS FINANCIAL CERTIFICATES FULLY PAID LETTER FLOATING RATE FOREIGN SHARES FOREIGN UNIT TRUSTS FUND UNITS FIX RATE GILTS GILT WARRANTS International Equity INVESTMENT PRODUCTS ITALIAN EQUITY KRUGER RAND GROUP LEVERAGE PRODUCTS BULL

		LEVERAGE PRODUCTS EXOTIC LEVERAGE PRODUCTS BEAR LOAN STOCK MULTI COUPON MEDIUM TERM LOANS NEWS ANNOUNCEMENT NIL PAID LETTER ONE COUPON Provisional JSE Ordinary Share PRIMARY CAPITAL CERTIFICATES PARTLY PAID LETTER PORTFOLIO NOTIFICATION PREFERENCE SHARES PREFERENCES SHARE PACKAGE UNITS RIGHTS REVERSE STEP COUPON SHARE STRUCTURED PRODUCTS STAPLED UNIT TRADABLE DURING AUCTION TRADABLE COMMODITIES TRADABLE FUND TRADABLE IN REGULATED SEGMENT UNIT TRUST WARRANTS LEVERAGE PRODUCTS COVERED WARRANT CALL LEVERAGE PRODUCTS COVERED WARRANT PUT WARRANTS ZERO COUPON BONDS ZERO COUPON COMMERCIAL PAPER
ADT EUR	Integer	Defines the average daily turnover of the instrument specified in Euros
Trading CCY code	Char	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).
First trading date	Date	The date that the instrument started trading.
Instrument ID	Char	The Instrument Identifier allocated by the Millennium Trading system
Lot size	Integer	This field defines the size increment of an order entered by a participant. Orders may be entered only in multiples of the Lot Size for a particular instrument ID
Clearing type code	Integer	Indicates whether the instrument is cleared or not:



		0 = Not Cleared 1 = Cleared
Exchange market size	Integer	The Exchange Market Size (EMS) is set to show the minimum size a market maker must quote in an individual security for all executable and firm quotes. This value may also be used in conjunction with a multiplier to determine other parameters.
Max spread floor	Float	This field defines the maximum spread allowed based on a monetary value.
Max spread perc.	Float	This field defines the maximum spread allowed based on a percentage value. The max spread floor value is used when a greater spread can be achieved by using the spread floor
Min res order value	Float	Minimum reserve order value
Min order size	Float	Minimum order size allowed for that instrument.
Market code	Char	Market code, possible values are: 'LSE' 'EUROPEAN EQS AND ITR'
Dsync notes	Char	Text field providing additional commentary on the instrument add/delete/edit action