



## Trade Data

### Building an intricate historical trading data picture

**As volume and velocity of trading data continues to soar, staying ahead of the competition requires access to the right information at the right time.**

Being at the heart of the financial markets, the London Stock Exchange captures indispensable trade data and tailors it for professionals in financial services and corporate markets. Our information is trusted and is reputed for its robustness and accuracy, and is often used as the benchmark to drive decisions. We have developed a range of products to help meet your differing information and analytical needs.

#### Market Share

The Market Share service provides member firms with information to determine how they are performing against their competitors. The service provides detailed, flexible and timely market share statistics on trading volumes and associated market share rankings.

#### Named Market Share

In an increasingly competitive environment, access to accurate sell-side market share information is of key importance. Our Named Market Share service provides one of the most efficient methods of analysing sell-side trading volumes. The service benchmarks sell-side market share data as well as providing a range of analytical tools, helping to source liquidity, particularly in small to medium-cap securities.

#### Broking Ranking Service

Find out which brokers have been trading in your company's stock with the Broker Ranking Service, which provides companies listed on the Exchange with web-based reports detailing the most active brokers trading in their securities.

#### Participant Trading Data

The Participant Trading Data provides intraday, tick-by-tick trading data filtered specifically for individual member firms. The data, which is delivered at the end of each business day, details all of the trades that have been executed (for all UK listed securities traded on the London Stock Exchange) by the member firm for that day. This consolidated information not only reduces the costs and complexity of collecting and validating in-house trade data but also assists in end of day reconciliation and settlement processes.

#### Tick Data and Best Prices

Our Tick Data covers every UK security traded on the Exchange since September 1996, including price and volume information for every trade alongside the best prices.

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### Enhanced Best Prices

Best price information with additional information detailing volume and number of orders at the top of the order book.

### Rebuild Order Book

Provides an end of day download file of the day's Order Book activity, including all trades, orders and deletions in Order Book securities since October 1997. With the launch of the new enhanced trading system TradElect, data from 18 June 2007 is time-stamped to the millisecond. Rebuild Order Book provides the data necessary to understand the underlying liquidity in a security at any point in time and therefore allows a better measure of execution cost or "slippage".

### End Of Day Summary

Provides details of key daily trading data for each security, including opening price, closing price, trade high/low, price high/low and volume information for every security traded on the Exchange's markets. With this information it is possible to perform high-level analytics and also aids the formulation of trading strategies and algorithms.

### Customised Reports Service

A highly detailed, bespoke and cost effective information resource that includes opening and closing prices, high and low trades and trading volume on our markets after 1 April 2001.

### Electronic Data Services (EDS)

Provides historical turnover data for individual securities in a report format on a daily, weekly and ad hoc basis.

### Individual Turnover Report (ITR)

A comprehensive, historical trading volume report for individual stocks in an easy-to-follow format.

**For more information on any of our Trade Data services please contact Information Sales on:**

**Tel: +44 (0)20 7797 1220, STX 31220**

**Email: [datalect@londonstockexchange.com](mailto:datalect@londonstockexchange.com)**

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London Stock Exchange  
10 Paternoster Square  
London EC4M 7LS  
Telephone: +44 (0)20 7797 1000

[www.londonstockexchange.com](http://www.londonstockexchange.com)



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