

GTP ANALYTICS SERVICE

New service providing valuable insight into London Stock Exchange and Turquoise order books directly from the source

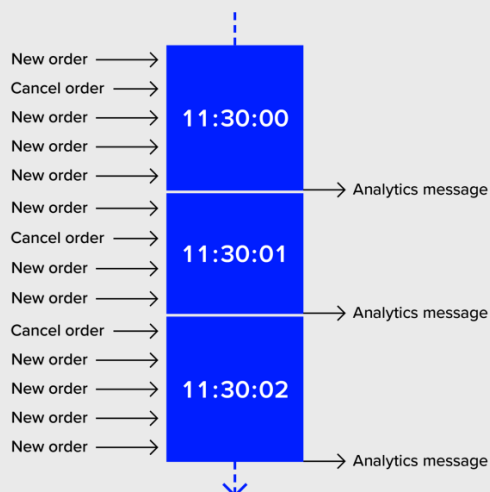


- Ready-to-use service providing detailed insight into the behaviour of London Stock Exchange and Turquoise order books, available direct from LSEG's Group Ticker Plant (GTP)
- Analytics based on the most granular order book data available
- Leverages existing GTP feed distribution, reducing time to market for customers
- Calculated and disseminated at source by LSEG
- Markets covered: London Stock Exchange and Turquoise (TGHL and Turquoise Europe)

Service

LSEG will calculate and publish various order book statistics on a regular one-second interval basis via a separate GTP multicast channel. A new message type 'a' – Analytics will be used.

Analytics messages are published at the end of the interval and will relate to order book activity at an instrument level during the preceding time interval (the 'calculation window').



Content

- Number of buy/sell orders received within the calculation window
- Cumulative quantity of all buy/sell orders received within the calculation window
- Number of buy/sell orders cancelled by clients within the calculation window
- Number of buy/sell limit orders cancelled by clients within the calculation window
- Number of buy/sell market orders cancelled by clients within the calculation window
- Most recent bid-ask spread at the time of publication of the message
- Volume-weighted average price (VWAP) for trades triggered by an aggressing buy/sell order within the calculation window

Additional releases – regular updates to analytics content planned annually.

Benefits

- Greater insight into order book dynamics to fuel trading strategies
- High-quality analytics to power customer offerings
- Direct access to key analytics without overheads of storing, analysing and processing order book data

Find out more

For more details on how to access this service and pricing, including a free trial period, please contact marketdata@lseg.com.

Technical specifications can be found on our website: lseg.com/areas-expertise/technology/group-technology/group-ticker-plant

This publication does not constitute an offer to buy or sell, or a solicitation of an offer to sell, any securities, or the solicitation of a proxy, by any person in any jurisdiction which is not qualified to do so, or to any person to whom it is unlawful to make such an offer or solicitation. Information in this publication is provided 'as is' and London Stock Exchange plc (the "Exchange") does not make any representations and disclaims to the extent permitted by law all express, implied and statutory warranties of any kind in relation to this publication, including warranties as to accuracy, timeliness, completeness, performance or fitness for a particular purpose. The Exchange does not undertake any liability for the results of any action taken or omitted on the basis of the information in this communication. Information is not offered as advice on any particular matter and must not be treated as a substitute for specific advice. In particular, information in this publication does not constitute legal, tax, regulatory, professional, financial or investment advice. Advice from a suitably qualified professional should always be sought in relation to any particular matter or circumstances. London Stock Exchange and the London Stock Exchange coat of arms device are registered trademarks of London Stock Exchange plc. Other logos, organisations and company names referred to may be the trademarks of their respective owners.



**LONDON
STOCK
EXCHANGE**