

LSE Historical data

The entire data from October 1997 till November 2008 is available on DVDs in txt format. This data includes trades, best bid and ask quotes (BBA) and order book data on all listed London Stock Exchange securities to the nearest second. DVDs are grouped by year; the DVD marked with ROB provides information about the order book (ROB hereafter) whereas the one with tick data on it, provide information the best prices and the tick data.

Filing includes:

1. Description of the tick data in a brochure entitled Tick Data Services
2. In 2 drawers, DVDs are filed described as follows:
 - a. Oct 97– Dec 98=> 1 DVD for ROB and 4 for tick data
 - b. Jan 99 – Dec 99 => 1 DVD for ROB
 - c. Jan 00 – Dec 00 => 2 DVDs for ROB and 20 for tick data
 - d. Jan 01 – Dec 01 => 3 DVDs for ROB and 23 for tick data
 - e. Jan 02 – Dec 02 => 4 DVDs for ROB and 2 for tick data
 - f. Apr 03 – Dec 03 => 9 DVDs for ROB and 2 for tick data
 - g. Jan 04 – Dec 04 => 11 DVDs for ROB and 1 for tick data
 - h. Jan 05 – Dec 05 => 12 DVDs for ROB and 3 for tick data
 - i. Jan 06 – Dec 06 => 19 DVDs for ROB and 1 for tick data
 - j. Jan 07 – Dec 07 => 17 DVDs for ROB and 1 for tick data
 - k. Jan 08- Dec 08 => 27 DVD for ROB and 2 for tick data