FeedOS
Developer Notice

Oslo Migration

Notice Reference	20100330
Scope	All data
Exchanges	Oslo Exchange
Effective Date	2010-04-12
Impact	Migration

Dear FeedOS developer,

Please be advised that starting the 2010-04-12, the Oslo Exchange will migrate from SAXESS to LSE TradElect platform.

Please notice that the instrument Internal Code will not change for On Book Equities under XOSL market.

<u>These major modifications will occur to the Oslo Exchange feed:</u>

- The LocalCodeStr will change for all the instruments, it will have the following format:
    1. For index: "INDEX_ISIN" (example: INDEX_NO0000000021)
    2. For all the others instruments "SEGMENT_CountryCode_ISIN" (example: OBX_NO_NO0010096985)
- The markets XOAM (ABM) & XOAS (Axess) will become XOSL market segments and they will be specified under the referential tag MARKET_LSE_SegmentCode.
  This will imply the modification of their instruments identification codes (internal code & local code)
- The OTC instruments will no longer exist. (OTC trades will be sent within the On Book instruments)

Referential:

- The CFICode will be more precise.
- The tags MARKET_LSE_NormalMarketSize (11000, type float64), MARKET_LSE_SectorCode (11001, type string) and MARKET_LSE_SegmentCode (11002, type string) will be added.
- The Variable Tick Size tables will be supported.
- The tags PriceIncrement_dynamic_TableId (9522, type uint32) and PriceIncrement_static (9506, type float64) will be added.
- The tags Market_OMX_SubSegmentName (11200, type string) and Market_OMX_SegmentName (11201, type string) will be removed.

Quotation:

- The trade type will be available under MARKET_LSE_TradeTypeIndicator (15000, type string), and it can have the following values:

Trade type	Description
AT	Automatic trade (default value, not sent)
UT	Uncrossing Trade
O	Ordinary trade
ON	Non-standard settlement
OR	Repo
OU	Outside of opening hours
OE	Exchange granted trade
OH	Other
OL	Odd lot
OK	Ordinary trade delayed publication
DN	Non-standard settlement delayed publication
DR	Repo delayed publication
DU	Outside of opening hours delayed publication
DE	Exchange granted trade delayed publication
DH	Other delayed publication
DL	Odd lot delayed publication

- The tags MARKET_LSE_PeriodName (14600, type string) will be sent under Other Values, to have the values, please refer to the market configuration matrix available under http://www.oslobors.no/ob_eng/Oslo-Boers/Trade/Delta/TradElect-for-cash-markets/Technical-documentation

- MARKET_LSE_PeriodStatus (14601, type string) will be sent under Other Values and it can have the following values:

Period Status	Description
A	Auction Call/Match
C	Continuous Trading
H	Halt
X	No action
M	MO Extension
P	PM Extension
S	Suspended
I	Indicative

- The Fix Trading Status Pre Open (value: 21) will be replaced by the Fix trading status PriceIndication (value: 5)
- The Auction price will be available under LastAuctionPrice (9146 , type float64) and the Auction volume will be available under LastAuctionVolume (9147, type float64)
- The OTC trades will be identified with OffBookTrade flag of the content mask.

For further information regarding the Auction phase and the Off Book trades, please refer to the FeedOS Quotation Tags User Guide available under www.quanthouse.com/download

Please find bellow an example about OTC and On Book instrument evolution

Before:

```
instr # 439/1160 = 920650888
    PriceCurrency                string{NOK}
    Symbol                       string{STL OTC}
    Description                  string{Statoil}
    SecurityType                 string{NONE}
    FOSMarketId                  XOAS
    CFICode                      string{EXXXXX}
    RoundLot                     float64{1}
    MinTradeVol                  float64{1}
    LocalCodeStr                 string{49248}
    ISIN                         string{NO0010096985}
    MARKET_OMX_SubSegmentName    string{Oslo OTC Publication - Listed}
    MARKET_OMX_SegmentName       string{Oslo OTC Publication}

instr # 187/1115 = 392168539
    PriceCurrency                string{NOK}
    Symbol                       string{STL}
    Description                  string{Statoil}
    SecurityType                 string{NONE}
    FOSMarketId                  XOSL
    CFICode                      string{EXXXXX}
    RoundLot                     float64{50}
    MinTradeVol                  float64{1}
    LocalCodeStr                 string{16794}
    ISIN                         string{NO0010096985}
    MARKET_OMX_SubSegmentName      string{OSE  Shares  and  Primary  Capital
Cert.}
    MARKET_OMX_SegmentName       string{OSE Equities and related}
```

After:

```
instr # 187/1115 = 392168539
    PriceCurrency                string{NOK}
    Symbol                       string{STL}
    Issuer                       string{STATOIL ASA}
    Description                  string{STATOIL ASA STATOIL}
    SecurityType                 string{NONE}
    FOSMarketId                  XOSL
    CFICode                      string{ESXXXX}
    RoundLot                     float64{1}
    MinTradeVol                  float64{1}
    SecuritySubType              string{SH}
    LocalCodeStr                 string{OBX_NO_NO0010096985}
    ISIN                         string{NO0010096985}
    PriceIncrement_dynamic_TableId       uint32{65647}
    MARKET_LSE_NormalMarketSize  float64{5000}
    MARKET_LSE_SectorCode        string{OBX1}
    MARKET_LSE_SegmentCode       string{OBX}
```

Please find bellow the evolution occurred on a Sparebanken Telemark bond (XOAM => XOSL)

Before:

```
instr # 437/1622 = 916457046
    PriceCurrency                string{NOK}
    Symbol                       string{SBTE05 PRO}
    Description                  string{Spb 1 Telemark 10/13 4,25%}
    SecurityType                 string{GO}
    FOSMarketId                  XOAM
    CFICode                      string{DBXXXX}
    RoundLot                     float64{500000}
    MinTradeVol                  float64{500000}
    LocalCodeStr                 string{72987}
    ISIN                         string{NO0010564669}
    MARKET_OMX_SubSegmentName    string{OAM FI PROFESSIONAL}
    MARKET_OMX_SegmentName       string{ABM-Oslo ABM}
```

After:

```
instr # 187/751427 = 392918851
    PriceCurrency                string{NOK}
    Symbol                       string{SBTE05 PRO}
    Issuer                       string{SPAREBANKEN TELEMARK}
    Description                  string{SPAREBANKEN TELEMARK SPB 1 TELEMARK
10/13 4,25%}
    SecurityType                 string{GO}
    FOSMarketId                  XOSL
    CFICode                      string{DBXXXX}
    RoundLot                     float64{500000}
    MinTradeVol                  float64{500000}
    SecuritySubType              string{BO}
    LocalCodeStr                 string{OABM_NO_NO0010564669}
    ISIN                         string{NO0010564669}
    PriceIncrement_static        float64{0.01}
    MaturityYear                 uint16{2013}
    MaturityMonth                uint8{8}
    MaturityDay                  uint8{8}
    MARKET_LSE_NormalMarketSize  float64{500000}
    MARKET_LSE_SectorCode        string{OAB1}
    MARKET_LSE_SegmentCode       string{OABM}
```

For additional support please contact support@quanthouse.com