QUANTHOUSE

FeedOS
Developer Notice

LIFFE Migration

Notice Reference	20101231
Scope	All LIFFE instruments
Exchanges	LIFFE
Effective Date	2011-01-03
Impact	Instruments Codes, Referential & Quotation Data

Dear FeedOS developer,

Please be advised that the exchange platform will migrate from Liffe Connect (TCP) to Liffe XDP (Multicast).
You must migrate to Liffe XDP before the 17th of January 2011, because the Liffe connect decommissioning is scheduled for the 28th of January 2011 by the exchange.

The following modifications will occur on the LIFFE Exchange feed:

Referential:

- **The Instrument Internal Code will change**
- The LocalCodeStr will change
- MaturityDay will be available on future and option contracts
- The CFICode will change
- The DatedDate containing the effective date of a new securities issue determined by its underwriters will be provided
- The MaturityYear, MaturityMonth, MaturityDay will contain the last trading date
- The StdMaturity still provides the standardized maturity date of the contact as"YYYYMM" (similar to the FIX tag 200 MaturityMonthYear)
- The FOSMarketId will change and can have the values below:

Before	**After**
XPAR	XMAT (*EURONEXT PARIS MATIF*), XMON (*EURONEXT PARIS MONEP*)
XAMS	XEUI (*Euronext Amsterdam – Financial Products (FIXED INCOME)*)
XAMS	XEUC (*Euronext Amsterdam – Commodity Products (Commodities)*)
XAMS	XEUE (*Euronext Amsterdam – Equity Products (EQUITY)*)
XLIF	XLIF (*NYSE EURONEXT LIFFE*)
XBRU	XBRD (*NYSE EURONEXT - EURONEXT BRUSSELS - DERIVATIVES*)
XLIS	MFOX (*EURONEXT PARIS MONEP*)

- The SecuritySubType will be provided for Multilegs instruments please refer to the annex 1 to see the values.

Quotation:

- The quotation tags LastAuctionPrice (9146, type: float64) and LastAuctionVolume (9147, type: float64) will contain the Auction Price and Volume

- The off book trades will be set among the content mask.

For further information regarding the off book trades, please refer to the FeedOS Quotation Tags User Guide available under www.quanthouse.com/download

- The quotation context tag MARKET_LIFFE_XDP_TradeTypeIndicator (15201, type String) will describe the trade type, please refer to the annex 2 to see the values

- The quotation tag MARKET_LIFFE_MarketMode (14650, type: uint32) will be added and will describe the trading status, please refer to annex 3 to see the values

Referential Data Evolution:

(in red: major modification, in green: minor modification)

- FTSE 250 INDEX FUTURES listed on XLIF

Before:

```
instr # 293/548521 = 615014057
    PriceCurrency               string{GBP}
    Symbol                      string{Y}
    Description                 string{Future 2011-03 on FTSE 250 INDEX FUTURES}
    SecurityType                string{FUT}
    StdMaturity                 string{201103}
    FOSMarketId                 XLIF
    ContractMultiplier          float64{1}
    CFICode                     string{FFIXXX}
    InternalCreationDate        Timestamp{2010-09-20 00:10:03:105}
    InternalModificationDate    Timestamp{2010-09-20 00:10:03:105}
    InternalSourceId            uint16{21}
    LocalCodeStr                string{LY0311}
    PriceIncrement_static       float64{0.5}
    MaturityYear                uint16{2011}
    MaturityMonth               uint8{3}
```

After:

```
instr # 293/5889 = 614471425
    PriceCurrency               string{GBP}
    Symbol                      string{Y}
    Description                 string{Future 2011-03 on FTSE 250 INDEX FUTURES}
    SecurityType                string{FUT}
    StdMaturity                 string{201103}
    FOSMarketId                 XLIF
    Factor                      float64{0.5}
    ContractMultiplier          float64{1}
    CFICode                     string{FFXPSX}
    DatedDate                   Timestamp{2010-09-20}
    InternalCreationDate        Timestamp{2010-12-17 08:58:48:046}
    InternalModificationDate    Timestamp{2010-12-17 08:58:48:046}
    InternalSourceId            uint16{160}
    LocalCodeStr                string{LFY__110300000F}
    PriceIncrement_static       float64{1}
    MaturityYear                uint16{2011}
    MaturityMonth               uint8{3}
    MaturityDay                 uint8{18}
```

- Vodafone PUT Option Listed on XLIF

Before:

```
instr # 293/444409 = 614909945
    PriceCurrency               string{GBP}
    Symbol                      string{VOD}
    Description                 string{P190 2011-01 on Vodafone Group plc STND OPT}
    SecurityType                string{OPT}
    StdMaturity                 string{201101}
    StrikePrice                 float64{190}
    FOSMarketId                 XLIF
    ContractMultiplier          float64{1000}
    CFICode                     string{OPAIXX}
    InternalCreationDate        Timestamp{2010-11-01 06:59:03:667}
    InternalModificationDate    Timestamp{2010-11-01 06:59:03:667}
    InternalSourceId            uint16{24}
    LocalCodeStr                string{OVOD0111P190}
    ISIN                        string{GB00B16GWD56}
    PriceIncrement_static       float64{0.25}
    MaturityYear                uint16{2011}
    MaturityMonth               uint8{1}
```

After:

```
instr # 293/16553 = 614482089
    PriceCurrency               string{GBP}
    Symbol                      string{VOD}
    Description                 string{Put 190 2011-01 on Vodafone Group plc
STND OPT}
    SecurityType                string{OPT}
    StdMaturity                 string{201101}
    StrikePrice                 float64{190}
    FOSMarketId                 XLIF
    Factor                      float64{0.01}
    ContractMultiplier          float64{1000}
    CFICode                     string{OPAXPS}
    DatedDate                   Timestamp{2010-10-18}
    InternalCreationDate        Timestamp{2010-12-17 08:50:35:701}
    InternalModificationDate    Timestamp{2010-12-17 08:50:35:701}
    InternalSourceId            uint16{160}
    LocalCodeStr                string{OOVOD110100190P}
    PriceIncrement_static       float64{0.25}
    MaturityYear                uint16{2011}
    MaturityMonth               uint8{1}
    MaturityDay                 uint8{21}
```

- France Telecom PUT Option listed on Euronext Paris

Before:

```
instr # 81/464104 = 170333416
    PriceCurrency                string{EUR}
    Symbol                       string{FT3}
    Description                  string{P13 2011-03 on France Telecom European}
    SecurityType                 string{OPT}
    StdMaturity                  string{201103}
    StrikePrice                  float64{13}
    FOSMarketId                  XPAR
    ContractMultiplier           float64{10}
    CFICode                      string{OPEIXX}
    InternalCreationDate         Timestamp{2010-07-01 04:37:53:214}
    InternalModificationDate     Timestamp{2010-07-01 04:37:53:214}
    InternalSourceId             uint16{25}
    LocalCodeStr                 string{PFT30311P1300}
    ISIN                         string{FR0000133308}
    PriceIncrement_static        float64{0.01}
    MaturityYear                 uint16{2011}
    MaturityMonth                uint8{3}
```

After:

```
instr # 80/10670 = 167782830
    PriceCurrency                string{EUR}
    Symbol                       string{FT3}
    Description                  string{Put 32 2011-03 on France Telecom European}
    SecurityType                 string{OPT}
    StdMaturity                  string{201103}
    StrikePrice                  float64{32}
    FOSMarketId                  XMON
    Factor                       float64{0.1}
    ContractMultiplier           float64{10}
    CFICode                      string{OPEXPS}
    DatedDate                    Timestamp{2006-03-20}
    InternalCreationDate         Timestamp{2010-12-17 08:58:45:063}
    InternalModificationDate     Timestamp{2010-12-17 08:58:45:063}
    InternalSourceId             uint16{160}
    LocalCodeStr                 string{POFT3110303200P}
    PriceIncrement_static        float64{0.01}
    MaturityYear                 uint16{2011}
    MaturityMonth                uint8{3}
    MaturityDay                  uint8{18}
```

- Future on Colza listed on Euronext Paris

Before:

```
instr # 81/502323 = 170371635
    PriceCurrency                string{EUR}
    Symbol                       string{ECO}
    Description                  string{Future 2011-02 on COLZA EN EURO}
    SecurityType                 string{FUT}
    StdMaturity                  string{201102}
    FOSMarketId                  XPAR
    Factor                       float64{1250}
    ContractMultiplier           float64{1}
    CFICode                      string{FFIXXX}
    InternalCreationDate         Timestamp{2010-03-23 05:42:21:555}
    InternalModificationDate     Timestamp{2010-03-23 05:42:21:555}
    InternalSourceId             uint16{22}
    LocalCodeStr                 string{YECO0211}
    ISIN                         string{}
    PriceIncrement_static        float64{0.25}
    MaturityYear                 uint16{2011}
    MaturityMonth                uint8{2}
```

After

```
instr # 78/1023 = 163578879
    PriceCurrency                string{EUR}
    Symbol                       string{ECO}
    Description                  string{Future 2011-02 on Rapeseed / Colza}
    SecurityType                 string{FUT}
    StdMaturity                  string{201102}
    FOSMarketId                  XMAT
    Factor                       float64{1250}
    ContractMultiplier           float64{1}
    CFICode                      string{FCXPSX}
    DatedDate                    Timestamp{2009-08-03}
    InternalCreationDate         Timestamp{2010-12-17 08:58:48:848}
    InternalModificationDate     Timestamp{2010-12-17 08:58:48:848}
    InternalSourceId             uint16{160}
    LocalCodeStr                 string{YFECO110200000F}
    PriceIncrement_static        float64{12.5}
    MaturityYear                 uint16{2011}
    MaturityMonth                uint8{1}
    MaturityDay                  uint8{31}
```

Annex 1:
SecuritySubType values:

Value	Description
"A"	Jelly Roll
"B"	Butterfly
"C"	Call or Put Cabinet
"D"	Spread
"E"	Calendar Spread
"F"	Diagonal Calendar Spread
"G"	Guts
"H"	Two by One Ratio Spread
"I"	Iron Butterfly
"J"	Combo
"K"	Strangle
"L"	Ladder
"M"	Strip
"N"	Straddle Calendar Spread
"O"	Pack
"P"	Diagonal Straddle Calendar Spread
"Q"	Simple Inter Commodity Spread
"R"	Conversion / Reversal
"S"	Straddle
"U"	Inter Commodity Spread
"V"	Volatility Trade
"W"	Condor
"X"	Box
"Y"	Bundle
"Z"	Reduced Tick Spread
"a"	Ladder versus Underlying
"b"	Butterfly versus Underlying
"c"	Call Spread versus Put versus Underlying
"d"	Call or Put Spread versus Underlying
"e"	Call or Put Calendar Spread versus Underlying
"f"	Call/Put Diagonal Calendar Spread versus Underlying
"g"	Guts versus Underlying
"h"	Two by One Call or Put Ratio Spread versus Underlying
"i"	Iron Butterfly versus Underlying
"j"	Combo versus Underlying
"k"	Strangle versus Underlying
"n"	Straddle Calendar Spread versus Underlying
"p"	Put Spread versus Call versus Underlying
"q"	Diagonal Straddle Calendar Spread versus Underlying
"r"	Synthetic
"s"	Straddle versus Underlying
"t"	Condor versus Underlying
"u"	Buy Write
"v"	Iron Condor versus Underlying
"w"	Iron Condor
"x"	Call Spread versus Sell a Put
"y"	Put Spread versus Sell a Call
"z"	Put Straddle versus Sell a Call or a Put

Annex 2:
MARKET_LIFFE_XDP_TradeTypeIndicator values

Value	Description
‘6’	**Conventional Trade (default value, not sent)**
‘7’	Block Trade
‘8’	Basis Trade
‘9’	Prof Trade
’10’	Guaranteed Cross Trade
‘11’	Against Actual Trade
‘12’	Asset Allocation Trade
‘13’	External Match Trade
‘14’	Exchange For Swap Trade
‘15’	Exchange For Physical Trade
‘29’	Strategy Leg Conventional Trade
‘30’	Strategy Leg Block Trade
‘31’	Strategy Leg Basis Trade
‘33’	Strategy Leg Guaranteed Cross Trade
‘34’	Strategy Leg Against Actual Trade
‘35’	Strategy Leg Asset Allocation Trade
‘36’	Strategy Leg External Match Trade
‘37’	Strategy Leg Exchange For Swap Trade
‘38’	Strategy Leg Exchange For Physical Trade

Annex 3:
MARKET_LIFFE_MarketMode values

Value	Description
'1'	Closed
'4'	ExPit Extend Open
'6'	Halted
'7'	Open
'8'	Pre Closed
'9'	Pre Open
'10'	Price Limits Enabled
'11'	Price Limits Disabled
'12'	Restricted Open
'13'	Session 1
'14'	Session 2
'15'	Session 3
'23'	Quote Width Exemption 1
'24'	Quote Width Exemption 2
'25'	Quote Width Exemption 3
'28'	Dark Series
'29'	Light Series
'30'	Trading Unhalt
'31'	Terminate
'32'	Un-Terminate
'39'	Expire
'40'	Pre-Expiry
'41'	Hold
'42'	Unhold

For additional support please contact support@quanthouse.com