LIFFE Migration

Notice Reference	20101217
Scope	All LIFFE instruments
Exchanges	LIFFE
Effective Date	2011-01-17
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 schedule 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 FOSMarketId will change and can have the values below:

Before	After
XPAR	XMAT (*EURONEXT PARIS MATIF*), XMON (*EURONEXT PARIS MONEP*)
XAMS	XEUI *(Euronext Amesterdam – Financial Products (FIXED INCOME))*
XAMS	XEUC *(Euronext Amesterdam – Commodity Products (Commodities))*
XAMS	XEUE *(Euronext Amesterdam – 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_TradeTypeIndicator (15200, 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}
```

Annex 1:

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:

Value	Description
'6'	Conventional Trade
'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:

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