



FeedOS Developer Notice

LSE Migration

Notice Reference	20110128
Scope	All data
Exchanges	LSE
Effective Date	2011-02-14
Impact	Referential & Quotation data

Dear FeedOS developer,

Please be advised that the 14th of February 2011, the exchange platform will migrate from LSE Infolect to LSE Millennium.

NB: the instruments' internal code won't change

The following modifications will be present on the LSE Millennium:

Referential:

- The tag LocalCodeStr will change
- Regarding the tick size:
 - 1.The tag PriceIncrement_static won't be provided
 - 2.The tick size will be available under the table mentioned by the tag PriceIncrement_dynamic_TableId, you can export this table via the tool ref_varticksize_tables_export or the equivalent APIs' request
- The tag CountryOfIssue containing the code of the issuer country will be provided

NB: You need to reload the referential

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 managed differently, they will be flagged using the bit OffBookTrade in the ContentMask of the TradeEventExt notification.
For further information regarding the off book trades, please refer to the FeedOS Quotation Tags User Guide available under www.quanthouse.com/download

Market Specific Tags:

Deleted Tags:

1. The quotation tags MARKET_LSE_PeriodName & MARKET_LSE_PeriodStatus won't be provided
2. The quotation context tags MARKET_LSE_TradeTypeIndicator , MARKET_LSE_UncrossingVolume and MARKET_LSE_ConvertedPriceIndicator won't be provided

New Tags:

1. The quotation tag MARKET_LSE_MIT_HaltReason (14752, type: string) will be added.
For more details, please refer to the LSE Millennium Exchange Feed Description documentation
2. The quotation tag MARKET_LSE_MIT_TradingStatusDetails (14750, type: string) will be added.
For more details, please refer to the LSE Millennium Exchange Feed Description documentation
3. The quotation context tag MARKET_LSE_MIT_AuctionTypeIndicator (15951,type : string) will be added.
For more details, please refer to the LSE Millennium Exchange Feed Description documentation
4. The quotation context tag MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator (15950, type: string) will be added.
For more details, please refer to the LSE Millennium Exchange Feed Description documentation
5. The quotation context tag MARKET_LSE_TradeTimeIndicator (15000 ,type: string) will contain less values
For more details, please refer to the LSE Millennium Exchange Feed Description documentation

Referential Data Evolution:

- A Vodafone Stock

Before:

```
instr # 295/750273 = 619410113
  PriceCurrency      string{GBX}
  Symbol             string{VOD}
  Issuer             string{VODAFONE GROUP PLC}
  Description         string{VODAFONE GROUP PLC ORD USD0.11 3/7}
  SecurityType       string{NONE}
  FOSMarketId        XLON
  CFICode            string{EXXXXXX}
  RoundLot           float64{1}
  SecuritySubType    string{DE}
  InternalCreationDate Timestamp{2009-12-07 05:00:00:513}
  InternalModificationDate Timestamp{2011-01-24 05:04:56:827}
  InternalSourceId   uint16{33}
  LocalCodeStr       string{GB_GB00B16GWD56}
  ISIN               string{GB00B16GWD56}
  SEDOL              string{B16GWD5}
  PriceIncrement_dynamic_TableId uint32{2163209}
  MARKET_LSE_NormalMarketSize float64{35000}
  MARKET_LSE_SectorCode string{FE00}
  MARKET_LSE_SegmentCode string{SET0}
```

After:

```
instr # 295/750273 = 619410113
  PriceCurrency      string{GBX}
  Symbol             string{VOD}
  Issuer             string{VODAFONE GROUP PLC}
  Description         string{VODAFONE GROUP PLC ORD USD0.11 3/7}
  SecurityType       string{NONE}
  FOSMarketId        XLON
  CFICode            string{EXXXXXX}
  CountryOfIssue     string{GB}
  RoundLot           float64{1}
  MinTradeVol        float64{1}
  SecuritySubType    string{DE}
  InternalCreationDate Timestamp{2011-01-25 16:08:36:942}
  InternalModificationDate Timestamp{2011-01-25 16:08:36:942}
  InternalSourceId   uint16{4}
  LocalCodeStr       string{6147}
  ISIN               string{GB00B16GWD56}
  SEDOL              string{B16GWD5}
  PriceIncrement_dynamic_TableId uint32{262244}
  MARKET_LSE_NormalMarketSize float64{35000}
  MARKET_LSE_SectorCode string{FE00}
  MARKET_LSE_SegmentCode string{SET0}
```

- A Vodafone Medium Term Note

Before:

```
instr # 295/784133 = 619443973
  PriceCurrency      string{EUR}
  Symbol             string{47AW}
  Issuer             string{VODAFONE GROUP PLC}
  Description         string{VODAFONE GROUP PLC 4.65% NTS
20/01/22}
  SecurityType       string{MTN}
  FOSMarketId        XLON
  CFICode            string{DTXXXX}
  RoundLot           float64{1}
  MinTradeVol        float64{1}
  SecuritySubType    string{ML}
  InternalCreationDate Timestamp{2010-01-19 18:05:44:180}
  InternalModificationDate Timestamp{2011-01-24 05:08:37:699}
  InternalSourceId   uint16{33}
  LocalCodeStr       string{ZZ_XS0479869744}
  ISIN               string{XS0479869744}
  SEDOL              string{B60XLT6}
  PriceIncrement_static float64{0.0625}
  MARKET_LSE_NormalMarketSize float64{1000}
  MARKET_LSE_SectorCode string{UIDW}
  MARKET_LSE_SegmentCode string{CWTR}
```

After:

```
instr # 295/784133 = 619443973
  PriceCurrency      string{EUR}
  Symbol             string{47AW}
  Issuer             string{VODAFONE GROUP PLC}
  Description         string{VODAFONE GROUP PLC 4.65% NTS
20/01/22}
  SecurityType       string{MTN}
  FOSMarketId        XLON
  CFICode            string{DTXXXX}
  CountryOfIssue     string{ZZ}
  RoundLot           float64{1}
  MinTradeVol        float64{1}
  SecuritySubType    string{ML}
  InternalCreationDate Timestamp{2011-01-25 16:08:38:500}
  InternalModificationDate Timestamp{2011-01-25 16:08:38:500}
  InternalSourceId   uint16{4}
  LocalCodeStr       string{91235}
  ISIN               string{XS0479869744}
  SEDOL              string{B60XLT6}
  PriceIncrement_dynamic_TableId uint32{262280}
  MARKET_LSE_NormalMarketSize float64{1000}
  MARKET_LSE_SectorCode string{UIDW}
  MARKET_LSE_SegmentCode string{CWTR}
```

- A Sony Stock listed on Xloi

Before:

```
instr # 296/950126 = 621707118
  PriceCurrency      string{EUR}
  Symbol             string{SONJ}
  Issuer             string{SONY CORPORATION}
  Description         string{SONY CORPORATION EDR (REPR 1 SHR OF
Y50-ISSD BY M.G.)}
  SecurityType       string{NONE}
  FOSMarketId        Xloi
  CFICode            string{ESXXXX}
  RoundLot           float64{1}
  MinTradeVol        float64{1}
  SecuritySubType    string{DR}
  InternalCreationDate Timestamp{2010-04-19 04:00:15:618}
  InternalModificationDate Timestamp{2011-01-26 05:00:18:778}
  InternalSourceId   uint16{32}
  LocalCodeStr       string{GB_GB0008217068}
  ISIN               string{GB0008217068}
  SEDOL              string{0821706}
  PriceIncrement_dynamic_TableId uint32{2097263}
  MARKET_LSE_NormalMarketSize float64{500}
  MARKET_LSE_SectorCode string{LLLN}
  MARKET_LSE_SegmentCode string{IOBU}
```

After:

```
instr # 296/950126 = 621707118
  PriceCurrency      string{EUR}
  Symbol             string{SONJ}
  Issuer             string{SONY CORPORATION}
  Description         string{SONY CORPORATION EDR (REPR 1 SHR OF
Y50-ISSD BY M.G.)}
  SecurityType       string{NONE}
  FOSMarketId        Xloi
  CFICode            string{ESXXXX}
  CountryOfIssue     string{GB}
  RoundLot           float64{1}
  MinTradeVol        float64{1}
  SecuritySubType    string{DR}
  InternalCreationDate Timestamp{2011-01-25 16:08:36:913}
  InternalModificationDate Timestamp{2011-01-26 06:03:31:181}
  InternalSourceId   uint16{4}
  LocalCodeStr       string{4251}
  ISIN               string{GB0008217068}
  SEDOL              string{0821706}
  PriceIncrement_dynamic_TableId uint32{262255}
  MARKET_LSE_NormalMarketSize float64{500}
  MARKET_LSE_SectorCode string{LLLN}
  MARKET_LSE_SegmentCode string{IOBU}
```

For additional support please contact support@quanthouse.com