



**Trading Notice – 0184**

**Date:** 7<sup>th</sup> September 2009

**Priority:** Notification Bulletin

**Subject:** Chi-X UK Tick Size Change BP.L & LLOY.L

**Sent from:** Trading Operations

**Message:**

Effective for commencement of trading on Monday 21<sup>st</sup> September 2009, Chi-X Europe Ltd (Chi-X) will change the tick size for the UK stocks BP.L & LLOY.L to join FESE Table 1 dynamic tick size table in harmonisation with the updated tick policy of the London Stock Exchange.

Current Tick Size Information:

Name	Chi-X	RIC	Chi-X RIC	Bloomberg	Chi-X Bloomberg Code	UMTF Code	ISIN	Current Static Tick Size	New dynamic tick size table
BP ORD	BP.L	BP.L	BPI.CHI	BP/ LN	BP IX	BPI	GB0007980591	0.05	FESE Table 1
Lloyds Banking Group PLC	LLOY.L	LLOY.L	LLOYI.CHI	LLOY LN	LLOY IX	LLOYI	GB0008706128	0.01	FESE Table 1

FESE Table 1:

Price Range	Tick Size
0.0001 – 0.9999	0.0001
1.0000 – 4.9995	0.0005
5.000 – 9.999	0.001
10.000 – 49.995	0.005
50.00 – 99.99	0.01
100.00 – 499.95	0.05
500.00 – 999.90	0.10
1000.00 – 4999.50	0.50
5,000 – 9,999	1
10,000+	5

Stocks within FESE Table 1:

Name	Chi-X	RIC	Chi-X RIC	Bloomberg	Chi-X Bloomberg Code	UMTF Code	ISIN
Anglo American	AAL.L	AAL.L	AALI.CHI	AAL LN	AAL IX	AALI	GB00B1XZS820
Astrazeneca	AZN.L	AZN.L	AZNI.CHI	AZN LN	AZN IX	AZNI	GB0009895292
Barclays	BARC.L	BARC.L	BARCI.CHI	BARC LN	BARC IX	BARCI	GB0031348658
<b>BP ORD</b>	<b>BP.L</b>	<b>BP.L</b>	<b>BPI.CHI</b>	<b>BP/ LN</b>	<b>BP IX</b>	<b>BPI</b>	<b>GB0007980591</b>
Billiton	BLT.L	BLT.L	BLTI.CHI	BLT LN	BLT IX	BLTI	GB0000566504
BT Group	BT.L	BT.L	BTI.CHI	BT/A LN	BT IX	BTI	GB0030913577
GlaxoSmithKline	GSK.L	GSK.L	GSKI.CHI	GSK LN	GSK IX	GSKI	GB0009252882
HSBC Holdings	HSBA.L	HSBA.L	HSBAI.CHI	HSBA LN	HSBA IX	HSBAI	GB0005405286
<b>Lloyds Banking Group PLC</b>	<b>LLOY.L</b>	<b>LLOY.L</b>	<b>LLOYI.CHI</b>	<b>LLOY LN</b>	<b>LLOY IX</b>	<b>LLOYI</b>	<b>GB0008706128</b>
Rio Tinto	RIO.L	RIO.L	RIOI.CHI	RIO LN	RIO IX	RIOI	GB0007188757
Royal Dutch Shell A	RDSA.L	RDSa.L	RDSaI.CHI	RDSA LN	RDSA/L IX	RDSaI	GB00B03MLX29
Vodafone Group	VOD.L	VOD.L	VODI.CHI	VOD LN	VOD IX	VODI	GB00B16GWD56

All other FTSE 100 and FTSE 250 (UK) securities will continue to use their current FESE Table 2 dynamic tick size table below.

FESE Table 2:

Price Range	Tick Size
0.0001 – 0.4999	0.0001
0.5000 – 0.9995	0.0005
1.000 – 4.999	0.001
5.000 – 9.995	0.005
10.000 – 49.99	0.01
50.00 – 99.95	0.05
100.00 – 499.90	0.10
500.00 – 999.50	0.50
1000.00 – 4,999	1
5,000 – 9,995	5
10,000+	10

Please note: UK securities which fall outside of the FTSE 100 and FTSE 250 will continue to use their current dynamic tick size table below:

Price Range	Tick Size
0.01 – 9.99	0.01
10.00 – 499.75	0.25
500.00 – 999.50	0.50
1000.00	1.00

Any queries regarding this notice should be directed to:

Name	Telephone	Email
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