



Trading Notice – 0178

Date: 07th August 2009
Priority: Notification Bulletin
Subject: Chi-X UK Tick Size Change LLOY.L
Sent from: Trading Operations

Message:

Effective for commencement of trading on Monday 10th August 2009, Chi-X Europe Ltd (Chi-X) will change the tick size for the UK stock LLOY.L to a static tick size of 0.01 in harmonisation with the static tick policy of the London Stock Exchange.

LLOY.L Tick Size Information:

Name	Chi-X	RIC	Chi-X RIC	Bloomberg	Chi-X Bloomberg Code	UMTF Code	ISIN	Current Tick Size	New static tick size
Lloyds Banking Group PLC	LLOY.L	LLOY.L	LLOYI.CHI	LLOY LN	LLOY IX	LLOYI	GB0008706128	Dynamic	0.01

As detailed in Trading Notice 0176, BP.L has been placed on a static tick size as shown below:

Name	Chi-X	RIC	Chi-X RIC	Bloomberg	Chi-X Bloomberg Code	UMTF Code	ISIN	Current Tick Size
BP	BP.L	BP.L	BPI.CHI	BP/ LN	BP IX	BPI	GB0007980591	0.05

All other FTSE 100 and FTSE 250 (UK) securities will continue to use the FESE Table 2 dynamic tick size table with the exception of the securities set out below which will use the FESE Table 1 dynamic tick size.

Exceptions:

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
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
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

FESE Table 1 (applied to the above exceptions):

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

FESE Table 2 (applied to FTSE 100 and FTSE 250):

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:

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