



Enhancement in Handling the Auction Price on JSE

Notice Reference	20100609
Scope	Level 1 Data
Exchanges	JSE
Effective Date	2010-06-14
Impact	Data Enrichment

Dear FeedOS developer,

Please be advised that starting the 2010-06-14, the following quotation tags will be disseminated in Level 1 data:

- 1. The tag LastAuctionPrice (9146, type float64): will contain the Auction price
- 2. The tag LastAuctionVolume (9147, type float64): will contain the Auction volume

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

N.B.: Please notice that in few months, the Auction price and Auction volume will be provided only by LastAuctionPrice & LastAuctionVolume.

The tag MARKET_LSE_UncrossingVolume will be removed and the LastPrice won't contain the Auction Price.

A developer notice will be send before the modification.

For additional support please contact support@quanthouse.com