



FeedOS Developer Notice

Enhancement in Handling the Auction Price on LSE

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| Notice Reference | 20100614 |
| Scope | Level 1 Data |
| Exchanges | LSE |
| Effective Date | 2010-06-21 |
| Impact | Data Enrichment |

Dear FeedOS developer,

Please be advised that starting the 2010-06-21, 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 sent before the modification.

For additional support please contact support@quanthouse.com