FeedOS
Developer Notice

New tags for Nasdaq OMX Nordic

Notice Reference	20110719
Scope	Level 1 Data
Exchanges	Nasdaq OMX Nordic
Effective Date	2011-07-25
Impact	New quotation tags

Dear FeedOS developer,

Please be advised that starting the 2011-07-25, the following quotation tags will be disseminated in Level 1 data:

1. 9151 = LastAuctionImbalanceSide (type: char)
    Contains the market side of the order imbalance and can have the following values:

Value	Description
B	buy imbalance
S	sell imbalance
N	no imbalance
O	Insufficient orders to calculate

2. 9152 = LastAuctionImbalanceVolume (type: float64)
    Indicates the number of shares not paired at the Current Reference Price. If the value exceeds 9 digits, the value will be set to 999 999 999.

These tags will be sent among "OtherValues" in the callback carrying Level1 event: notif_TradeEventExt()

For additional support please contact support@quanthouse.com