



FeedOS Developer Notice

New tags for Nasdaq TotalView

Notice Reference	20110726
Scope	Level 1 Data
Exchanges	Nasdaq TotalView
Effective Date	2011-08-01
Impact	New quotation tags

Dear FeedOS developer,

Please be advised that starting the 2011-08-01, 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.

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

For additional support please contact support@quanthouse.com