



FeedOS Developer Notice

New Quotation Tags for Bovespa

Notice Reference	20100625
Scope	Level 1
Exchanges	Bovespa
Effective Date	2010-06-28
Impact	Data enrichment

Dear FeedOS developer,

Please be advised that starting the 2010-06-28, the following quotation tags will be available on Bovespa.

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

Value	Description
B	Buy Imbalance
S	Sell Imbalance
N	No Imbalance

2. LastAuctionImbalanceVolume (9152, type: float64): it contains the total volume of orders that would remain unexecuted at the current reference price.

For additional support please contact support@quanthouse.com