

dxFeed Market Data April 26, 2018

Changes in Nasdaq QBBO, Nasdaq Basic and Nasdaq Level2 feeds – Postponement

To: Nasdaq QBBO, Nasdaq Basic and Nasdaq Level2 subscribers

Postponement: dxFeed have postponed the following change from April 30, 2018 until May 7, 2018.

Changes

Currently Nasdaq QBBO, Nasdaq Basic and Nasdaq Level2 feeds publish quotes with sizes in lots (1 lot = 100 shares) that causes issues when representing odd lot orders. To correctly represent bids and offers with odd lots, dxFeed will start publishing size in shares.

Effective date

This update will be implemented on May 7, 2018.

Please contact support@dxfeed.com if you have any questions concerning Nasdaq QBBO, Nasdaq Basic and Nasdaq Level2 feeds update.