

S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

BATS BXTR

Reference n°: 20150210 – 23291 – 25290



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FeedOS™ Feed Description: BATS BXTR
Reference 20150210 – 23291 – 25290
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TABLE OF CONTENTS

FeedOS™ BATS BXTR Feed Description	1
1. Referential Data	1
1.1. Available Markets and Branches	1
1.1.1. Markets	2
1.1.2. Branches	2
1.2. Types of Instruments	2
1.2.1. Equities	3
1.3. Referential Tags	3
1.3.1. Operating MIC and Segment MIC	3
2. Quotation Data	4
2.1. Quotation Values	5
2.2. Trading Status	5
2.3. Specific Quotation Tags	6
2.3.1. Trade Conditions	6
2.3.1.1. Buyer	6
2.3.1.2. Seller	7
2.3.1.3. TradeID	7
2.3.1.4. OriginFOSMarketIdOf_LastPrice	8
2.3.1.5. OriginOf_LastPrice	9
2.3.1.6. MMTFlagsV2	9
2.3.1.7. MARKET_BATS_TradeReportFlags	11
2.3.2. Other Values	12
2.3.2.1. InternalDailyClosingPriceType	12
3. Official Closing Price	13
4. Special Behavior	13
5. Finding the Latest Information	13



FEEDOS™ BATS BXTR FEED DESCRIPTION

As part of S&P Capital IQ Real-Time Solutions FeedOS™ documentation, this feed description provides you with details about the types of data broadcast on the BATS BXTR market data stream, their possible values and current FeedOS™ technical implementation.

The topics this feed description covers include^{*}:

- [1. Referential Data](#)
- [2. Quotation Data](#)
- [3. Official Closing Price](#)
- [4. Special Behavior](#)
- [5. Finding the Latest Information.](#)

1. Referential Data

The following sections describe the characteristics of the referential data on the BATS BXTR market data stream, in terms of:

- [1.1. Available Markets and Branches](#)
- [1.2. Types of Instruments](#)
- [1.3. Referential Tags.](#)

1.1. Available Markets and Branches

This section details the list of [Markets](#) and [Branches](#) available on the BATS BXTR market data stream.

^{*} The red bars in the left margin highlight content that has been added or changed since the previous release of this document.

1.1.1. Markets

The BATS BXTR market data stream broadcasts informations about the following markets:

Table 1 List of markets available on the BATS BXTR market data stream

FeedOS™ Market ID	Market
BOTC	BATS CHI-X EUROPE - OFF EXCHANGE REPORTS

The following example shows the complete list of markets available on the BATS BXTR market data stream and their IDs, returned by the dumps command:

```
MARKETS
market # 199      CC=GB/UNITED KINGDOM/LONDON,DESCR=BATS CHI-X EUROPE - OFF EXCHANGE REPORTS,
WEB=www.batstrading.co.uk,OLD=CETO,SEQNUM=1
MIC = BOTC
TimeZone = Europe/London
Country = GB
NbMaxInstruments = 2000000
```

1.1.2. Branches

The example below shows the complete list of branches available on the BATS BXTR market data stream for each market, returned by the dumps command. Each branch displays the following details: FOSMarketID, SecurityType, CFICode and Quantity (of instruments):

```
BRANCHES
{ BOTC CS  ESXXXX } qty: 6467
{ BOTC EUCD ESXXXXA } qty: 214
{ BOTC MF  EUXXXE } qty: 4055
```

1.2. Types of Instruments

The following sections describe the instruments available on the BATS BXTR market data stream, according to their type:

- [1.2.1. Equities.](#)

1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 199/756235 = 418089483
  PriceCurrency      string{USD}
  Symbol             string{MAIL}
  Description         string{Mail.ru Group Ltd}
  SecurityType       string{EUCD}
  FOSMarketId        BOTC
  CFICode            string{ESXXXA}
  SecurityGroup      string{1}
  InternalCreationDate Timestamp{2014-02-10 13:23:51:112}
  InternalModificationDate Timestamp{2015-02-10 07:00:17:979}
  InternalSourceId   uint16{40}
  InternalEntitlementId int32{1007}
  InternalMagic       string{MAIL}
  LocalCodeStr        string{MAIL}
  ForeignFOSMarketId  XLON
  ForeignMarketId     string{XLON}
  ISIN                string{US5603172082}
  ReutersInstrumentCode string{MAIL.BCO}
  PriceIncrement_dynamic_TableId uint32{2621540}
  PrimaryReutersInstrumentCode string{MAILRq.L}
  UMTF                string{MAIL}
  OperatingMIC         string{BCXE}
  SegmentMIC           string{BOTC}
```

1.3. Referential Tags

The following sections describe additional, specific referential tags available on the BATS BXTR market data stream:

- [1.3.1. Operating MIC and Segment MIC](#)

1.3.1. Operating MIC and Segment MIC

The values of the referential tags **Operating MIC** and **Segment MIC** conveyed on the BATS BXTR market data stream are disseminated via FeedOS™ data stream in *Referential* to specify the parent and child MIC.

FeedOS™ implementation of the values currently available for the tag operatingMIC and segmentMIC is described in the table below:

Table 2 OperatingMIC and SegmentMIC – technical implementation in FeedOS™

Component	Value		Description
Tag Name	operatingMIC	SegmentMIC	FeedOS™ tag name.

Table 2 OperatingMIC and SegmentMIC – technical implementation in FeedOS™ (Continued)

Component	Value		Description
Numeric ID	9533	9534	FeedOS™ unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String	String data type.
Format	<i>[Exchange Specific value]</i>	<i>[Exchange Specific value]</i>	An <i>exchange specific value</i> , specifying the parent and child MICs.
Possible Values	BCXE	BOTC	Market places of BATS BXTR.

2. Quotation Data

The sections below describe the characteristics of the quotation data on the BATS BXTR market data stream, in terms of:

- [2.1. Quotation Values](#)
- [2.2. Trading Status](#)
- [2.3. Specific Quotation Tags.](#)

2.1. Quotation Values

The example below shows the possible values of an instrument on the BATS BXTR market data stream:

```
InstrumentStatusL1
-- 199/756235
    BID: 0 0      *NO ORDER*
    ASK: 0 0      *NO ORDER*
    LastPrice      float64{16.6508}
    LastTradeQty   float64{179}
    DailyHighPrice float64{16.7254}
    DailyLowPrice  float64{16.65}
    DailyTotalVolumeTraded float64{1761}
    DailyTotalAssetTraded float64{29385.226}
    LastTradePrice float64{16.6508}
    LastTradeTimestamp Timestamp{2015-02-10 12:41:19:256}
    InternalDailyOpenTimestamp Timestamp{2015-02-10 07:15:00:504}
    InternalDailyCloseTimestamp Timestamp{2015-02-09 17:15:00:479}
    InternalDailyHighTimestamp Timestamp{2015-02-10 12:20:14:724}
    InternalDailyLowTimestamp Timestamp{2015-02-10 10:48:58:861}
    InternalPriceActivityTimestamp Timestamp{2015-02-10 12:41:19:257}
    TradingStatus  17=ReadyToTrade
    DailyOpeningPrice float64{16.65}
    PreviousDailyTotalVolumeTraded float64{64667}
    PreviousDailyTotalAssetTraded float64{1116773.2839}
    PreviousDailyClosingPrice float64{16.9635}
    PreviousBusinessDay Timestamp{2015-02-09}
    CurrentBusinessDay Timestamp{2015-02-10}
    PreviousInternalDailyClosingPriceType char{d}
    PriceActivityMarketTimestamp Timestamp{2015-02-10 12:41:19:256}
    InternalDailyBusinessDayTimestamp Timestamp{2015-02-10 07:15:00:504}
```

For more details about the fields and tags available in quotation data type, and their possible values, see *FeedOS™ Quotation Tags Guide*.

2.2. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** in the BATS BXTR market data stream are disseminated via FeedOS™ data stream in *Other Values*:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

FeedOS™ implementation of the tag **Trading Status** is described in the table below:

Table 3 Trading Status of the BATS BXTR market data stream – technical implementation in FeedOS™

Component	Value	Description
Tag Name	TradingStatus	FeedOS™ tag name.
Numeric ID	9100	FeedOS™ unique ID broadcast on S&P Capital IQ Real-Time Solutions data stream. It is the numeric equivalent of the tag name.
Type	Enum	Enumeration data type.
Format	<i>[Exchange specific value]</i>	An exchange specific value , as described below, concerning the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	16	TradeDisseminationTime
	17	Ready to Trade
	18	Not Available for Trading

2.3. Specific Quotation Tags

The following sections describe the specific quotation tags available on the BATS BXTR market data stream:

- [2.3.1. Trade Conditions](#)
- [2.3.2. Other Values.](#)

2.3.1. Trade Conditions

The following subsections describe the trade conditions on the BATS BXTR market data stream:

- [2.3.1.1. Buyer](#)
- [2.3.1.2. Seller](#)
- [2.3.1.3. TradeID](#)
- [2.3.1.4. OriginFOSMarketIdOf_LastPrice](#)
- [2.3.1.5. OriginOf_LastPrice](#)
- [2.3.1.6. MMTFlagsV2](#)
- [2.3.1.7. MARKET_BATS_TradeReportFlags.](#)

2.3.1.1. Buyer

Each time a trade occurs, the values of the quotation context tag **Buyer** conveyed on the BATS BXTR market data stream are disseminated via FeedOS™ data stream in *Context* to identify the buyer side:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

FeedOS™ implementation of the values currently available for the tag **Buyer** is described in the table below:

Table 4 Buyer – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	Buyer	FeedOS™ tag name.
Numeric ID	288	FeedOS™ unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , detailing the value on the buyer side.

2.3.1.2. Seller

Each time a trade occurs, the values of the quotation context tag **Seller** conveyed on the BATS BXTR market data stream are disseminated via FeedOS™ data stream in *Context* to identify the seller side:

FeedOS™ implementation of the values currently available for the tag **Seller** is described in the table below:

Table 5 Seller – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	Seller	FeedOS™ tag name.
Numeric ID	289	FeedOS™ unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , detailing the value on the seller side.

Below is an example of the **Buyer** and **Seller** quotation context tags implementation (in **green**) in MBO Quotation Context data:

```

=== UTC_timestamps(srv=2014-03-31 10:41:49:866,mkt=2014-03-31 10:41:49:865.545)

*** BID
0    236 x      1 (453556444179328771 )      context: Buyer=UBSW

*** ASK
0    246.2 x    1 (453556444179328772 )      context: Seller=UBSW

```

2.3.1.3. TradeID

Each time a trade occurs, the values of the quotation context tag **Trade ID** conveyed on the BATS BXTR market data stream are disseminated via FeedOS™ data stream in *Context* to detail the unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

FeedOS™ implementation of the values currently available for the tag TradeID is described in the table below:

Table 6 TradeID – technical implementation in FeedOS™

Component	Value	Description
Tag Name	TradeID	FeedOS™ tag name.
Numeric ID	1003	FeedOS™ unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format / Possible Values	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty.

Below is an example of the TradeID quotation context tag implementation (in green) in Level 1 Quotation Context data:

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"
```

```
TE 07:30:10:269.682 418091444 * * * * 88.75 1@1
TE 07:30:10:269.682 418091444 * * * * 88 75@1
TE 07:31:23:995.089 418091444 87.9875 9 * * * *
TradeID=25644672707304
TE 07:31:32:984.013 418091444 87.928568 91 * * * *
TradeID=25644672707336
TE 07:32:10:458.990 418091444 * * 87.15 1@1 * *
TE 07:32:10:458.990 418091444 * * 87.9 75@1 * *
```

2.3.1.4. OriginFOSMarketIdOf_LastPrice

The values of the quotation tag **OriginFOSMarketIdOf_LastPrice** conveyed on the BATS BXTR market data stream are disseminated via FeedOS™ data stream in *Context* to identify the market from which the last price originates, if this market is recorded in the normalized inventory of S&P Capital IQ Real-Time Solutions:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

QuantFEED® implementation of the tag `OriginFOSMarketIdOf_LastPrice` is described in the table below:

Table 7 `OriginFOSMarketIdOf_LastPrice` – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>OriginFOSMarketIdOf_LastPrice</code>	FeedOS™ tag name.
Numeric ID	9350	FeedOS™ unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	UInt16	UInt16 data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , identifying the market from which the last price originates, if this market is recorded in the normalized inventory of S&P Capital IQ Real-Time Solutions. NOTE: This tag disseminates values only when the tag <code>OriginOf_LastPrice</code> is not conveyed on the BATS BXTR market data stream.

2.3.1.5. OriginOf_LastPrice

The values of the quotation tag `OriginOf_LastPrice` conveyed on the BATS BXTR market data stream are disseminated via FeedOS™ data stream in *Context* to identify the market from which the last price originates, if this market is not recorded in the normalized inventory of S&P Capital IQ Real-Time Solutions:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

QuantFEED® implementation of the tag `OriginOf_LastPrice` is described in the table below:

Table 8 `OriginOf_LastPrice` – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>OriginOf_LastPrice</code>	FeedOS™ tag name.
Numeric ID	9351	FeedOS™ unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , identifying the market from which the last price originates, if this market is not recorded in the normalized inventory of S&P Capital IQ Real-Time Solutions. NOTE: This tag disseminates values only when the tag <code>OriginFOSMarketIdOf_LastPrice</code> is not conveyed on the BATS BXTR market data stream.

2.3.1.6. MMTFlagsV2

The values of the quotation tag `MMTFlagsV2` conveyed on the BATS BXTR market data stream are disseminated via FeedOS™ data stream in *Context* to detail the Market Model Typology (version 2) applicable to the trade:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

QuantFEED® implementation of the tag MMTFlagsV2 is described in the table below:

Table 9 MMTFlagsV2 – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MMTFlagsV2	FeedOS™ tag name.
Numeric ID	9901	FeedOS™ unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange specific value] 10-character long</i>	An <i>exchange specific value</i> , detailing the Market Model Typology (version 2) applicable to the trade.
Possible Values	MMT Level 1 - MARKET MECHANISM – OFFSET 1	
	1	Central Limit Order Book
	2	Quote Driven Market
	3	Dark Order Book
	4	Off Book
	MMT Level 2 - TRADING MODE – OFFSET 2	
	1	Undefined Auction
	2	Continuous Trading
	3	At Market Close Trading
	4	Out of Main Session Trading
	5	Trade Reporting (On Exchange)
	6	Trade Reporting (Off Exchange)
	7	Trade Reporting (Systematic Internaliser)
	O	Scheduled Opening Auction
	K	Scheduled Closing Auction
	I	Scheduled Intraday Auction
	U	Unscheduled Auction
	MMT Level 3 - TRANSACTION TYPE	
	3.1. TRANSACTION CATEGORY – OFFSET 3	
	P	Plain-Vanilla Trade
	D	Dark Trade
	T	Technical Trade
	G	Give-up/Give-In Trade
	F	Trade with Conditions
	3.2. NEGOTIATED TRANSACTION INDICATOR – OFFSET 4	
	N	Negotiated Trade
	-	No Negotiated Trade
	3.3. CROSSING TRADE INDICATOR – OFFSET 5	
	X	Crossing Trade
	-	No Crossing Trade
	3.4. MODIFICATION INDICATOR – OFFSET 6	
	C	Trade Cancellation
	A	Trade Amendment

Table 9 MMTFlagsV2 – technical implementation in QuantFEED® (Continued)

Component	Value	Description
Possible Values	-	New Trade
	3.5. BENCHMARK INDICATOR – OFFSET 7	
	B	Benchmark Trade
	-	No Benchmark Trade
	3.6. EX/CUM DIVIDEND INDICATOR – OFFSET 8	
	E	Ex/cum dividend Trade
	-	No Ex/Cum Dividend Trade
	MMT Level 4 - PUBLICATION MODE – OFFSET 9	
	-	Immediate Publication
	1	Non Immediate Publication
	3.7. OFF BOOK AUTOMATED INDICATOR – OFFSET 10	
	Q	Automated
	M	Manual
	-	Not Specified

2.3.1.7. MARKET_BATS_TradeReportFlags

The values of the quotation tag **MARKET_BATS_TradeReportFlags** conveyed on the BATS BXTR market data stream are disseminated via FeedOS™ data stream in *Context* to identify the trade timing indicator:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

QuantFEED® implementation of the tag **MARKET_BATS_TradeReportFlags** is described in the table below:

Table 10 MARKET_BATS_TradeReportFlags – technical implementation in QuantFEED®

Component	Value	Description	
Tag Name	MARKET_BATS_TradeReportFlags	FeedOS™ tag name.	
Numeric ID	16151	FeedOS™ unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.	
Type	UInt16	UInt16 data type.	
Format	<i>[Exchange Specific Value]</i>	BATS Trade Timing Indicator	An <i>exchange specific value</i> , indicating the trade timing indicator.
Possible Values	45	-	Otherwise
	49	1	Traded reported as "late"
	50	2	Traded reported as "out of the Main Session"

Below is an example of the `OriginFOSMarketIdOf_LastPrice`, `OriginOf_LastPrice`, `MMTFlagsV2`, `MARKET_BATS_TradeReportFlags` quotation context tags implementation (in green) in Level 1 Quotation Context data:

```
EV 199/751766          2014-07-18 09:16:37:773.094 /ServerUTCTime: 2014-07-18 09:16:37:774
content: LastPrice LastTradeQty Context
      LastTradeQty = 2000
      LastPrice    = 506.3
CONTEXT:
TradeID:          19845724605193
      OriginOf_LastPrice:  BLOX
      MMTFlagsV2:       32D-----
      MARKET_BATS_TradeReportFlags=uint16{45}

***

EV 199/753082          2014-07-18 11:50:41:917.156 /ServerUTCTime: 2014-07-18 11:50:41:918
content: LastPrice LastTradeQty Context
      LastTradeQty = 3029
      LastPrice    = 1875
CONTEXT:
TradeID:          19845724649659
      OriginFOSMarketIdOf_LastPrice:  LIQU
      MMTFlagsV2:       32D-----
      MARKET_BATS_TradeReportFlags:  uint16{11565}
```

2.3.2. Other Values

The following subsections describe the other values available on the BATS BXTR market data stream:

- [2.3.2.1. InternalDailyClosingPriceType](#).

2.3.2.1. InternalDailyClosingPriceType

The values of the quotation tag **Internal Daily Closing Price Type** conveyed on the BATS BXTR market data stream are disseminated via FeedOS™ data stream in *Other Values* to indicate the type of the internal daily closing price:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

FeedOS™ implementation of the values currently available for the tag `InternalDailyClosingPriceType` is described in the table below (currently disseminated values are in green):

Table 11 InternalDailyClosingPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	InternalDailyClosingPriceType	FeedOS™ tag name.
Numeric ID	9155	FeedOS™ unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Char	Char data type.
Format	<i>[Internal specific value]</i>	An <i>internal specific value</i> , detailing the type of daily closing price.

Table 11 InternalDailyClosingPriceType – technical implementation in QuantFEED® (Continued)

Component	Value	Description
Possible Values	0	Undefined
	a	Official Close – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	b	Official Indicative – Exchange has provided an indicative price and marked it as indicative, however no trading activity is observed.
	c	Official Carry Over – Explicit Closing price value from a previous trading day carried forward by the exchange to the given trading day.
	d	Last Price – Final price disseminated by the exchange for the main trading session or dissemination period of a given trading day (for indices).
	e	Last Eligible Price – Execution price of the final trade (subject to trade qualifiers) accepted by the exchange for the main trading session of a given trading day.
	z	Manual – Price disseminated manually (in case of production correction).

3. Official Closing Price

The closing price is the last trade price upon close, as provided by the exchange. If the instrument has an auction phase, the market sends the last auction price, which becomes the closing price. There is no correction or settlement price.

4. Special Behavior

S&P Capital IQ Real-Time Solutions flags all the Off Book trades as On Book trades in order to set the Open-High-Low-Close Prices.

5. Finding the Latest Information

For the latest documentation and product updates, additional support and training, please contact our support services one of the following ways:

- E-mail: rts-support@spcapitaliq.com
- Web: <http://support.quanthouse.com>.