



FeedOS Developer Notice

New Tag for BATS Europe

Notice Reference	20111003
Scope	Level 1 Data
Exchanges	BATS EU
Effective Date	2011-10-10
Impact	New quotation context tag

Dear FeedOS developer,

Please be advised that starting the 2011-10-10, the following quotation context tag will be disseminated in Level 1 data.

16150 = MARKET_BATS_ExecutionType (type: String)

Contains the execution type and send with the trades, and can have the following values:

Value	Description
0	BATS Integrated Book, default value not sent
D	BATS Dark Pool
C	BATS Closing Cross or Trading At Last
R	Negotiated Transaction

This tag will be sent among “Context” in the callback carrying Level1 event:
notif_TradeEventExt()

For additional support please contact support@quanthouse.com