



FeedOS Developer Notice

New Tags for BATS US

Notice Reference	20111129
Scope	Level 1 Data
Exchanges	BATS US
Effective Date	2011-12-02
Impact	New quotation tags

Dear FeedOS developer,

Please be advised that starting the 2011-12-02, the following quotation tags will be disseminated in Level 1 data.

- 9146 = LastAuctionPrice (type: float64)
- 9147 = LastAuctionVolume (type: float64)
- 14850 = MARKET_BATS_AuctionType (type: Char)
Contains the auction type, and can have the following values:

Value	Description
O	Opening Auction
C	Closing Auction
H	Halt Auction
I	IPO Auction

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

For additional support please contact support@quanthouse.com