S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

BATS EU Feed

Reference n°: 20150213 – 23290 – 25341

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Reference 20150213 – 23290 – 25341
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FEEDOS™ BATS EU 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 EU market data stream, their possible values and current FeedOS technical implementation.

The topics this feed description covers include:

1. Referential Data

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

1.1. Available Markets and Branches

This section details the list of markets and branches available on the BATS EU market data stream:

1.1.1. Markets

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

Table 1 List of markets available on BATS EU market data stream

FeedOS Market ID	Market
BATE	BATS Europe

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

```
MARKETS
market # 448    CC=GB/UNITED KINGDOM/LONDON,DESCR=BATS EUROPE, WEB=www.batstrading.co.uk
    MIC = BATE
    TimeZone =
    Country =
    NbMaxInstruments = 1000000
```

1.1.2. Branches

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

```
BRANCHES
    { BATE CS   ESXXXX } qty: 2795
    { BATE EUCD ESXXXA } qty: 95
    { BATE MF   EUXXXE } qty: 1049
    { BATE NONE EXXXXX } qty: 228
```

1.2. Types of Instruments

The following sections describe the instruments available on the BATS EU 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 # 448/754931 = 940279027
    PriceCurrency               string{EUR}
    Symbol                      string{ELISp}
    Description                 string{Elis SA}
    SecurityType                string{CS}
    FOSMarketId                 BATE
    CFICode                     string{ESXXXX}
    SecurityGroup               string{4}
    InternalCreationDate        Timestamp{2015-02-11 05:50:10:051}
    InternalModificationDate    Timestamp{2015-02-13 06:00:00:189}
    InternalSourceId            uint16{20}
    InternalAggregationId       uint16{20}
    InternalEntitlementId       int32{1007}
    DelayedFeedMin              uint16{15}
    LocalCodeStr                string{ELISp}
    ForeignFOSMarketId          XPAR
    ForeignMarketId             string{XPAR}
    ISIN                        string{FR0012435121}
    ReutersInstrumentCode       string{ELISp.BS}
    PriceIncrement_dynamic_TableId      uint32{1310834}
    PrimaryReutersInstrumentCode        string{ELIS.PA}
    UMTF                        string{ELISp}
    OperatingMIC                string{BCXE}
    SegmentMIC                  string{BATE}
```

1.3. Specific Referential Tags

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

1.3.1. MaxFloor

The values of the referential tag **MaxFloor** conveyed on the BATS EU market data stream are disseminated via FeedOS data stream in *Referential* to indicate the MiFid large in scale value. Orders with a notional value less than this value must be displayed (cannot be hidden). This value is expressed in the traded currency. For instance, for GBX, this value is in pence.

FeedOS implementation of the values currently available for the tag `MaxFloor` is described in the following table:

Table 2 DynamicVariationRange – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MaxFloor`	FeedOS tag name.
Numeric ID	`111`	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	`Float64`	Float64 data type.
Format / Possible Values	*`[Exchange Specific Value]`*	An ***exchange specific percentile value***, indicating the MiFid large in scale value.

1.3.2. SecurityGroup

The values of the referential tag **SecurityGroup** conveyed on the BATS EU market data stream are disseminated via FeedOS data stream in *Referential* to indicate when new details about the instruments are available.

FeedOS implementation of the values currently available for the tag `SecurityGroup` is described in the table below:

Table 3 SecurityGroup – technical implementation in FeedOS

Component	Value	Description
Tag Name	`SecurityGroup`	FeedOS tag name.
Numeric ID	`1151`	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 / Possible Values	*`[Exchange Specific Value]`*	An ***exchange specific percentile value***, indicating the security group including the instrument.

1.3.3. ReutersInstrumentCode

The values of the referential tag **ReutersInstrumentCode** conveyed on the BATS EU market data stream are disseminated via FeedOS data stream in *Referential* to detail the code used by Thomson Reuters to identify financial instruments.

FeedOS implementation of the values currently available for the tag `ReutersInstrumentCode` is described in the table below:

Table 4 ReutersInstrumentCode – technical implementation in FeedOS

Component	Value	Description
Tag Name	`ReutersInstrumentCode`	FeedOS tag name.
Numeric ID	`9508`	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 / Possible Values	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the code used by Thomson Reuters to identify financial instruments.

1.3.4. PrimaryReutersInstrumentCode

The values of the referential tag **PrimaryReutersInstrumentCode** conveyed on the BATS EU market data stream are disseminated via FeedOS data stream in *Referential* to detail the code used by Thomson Reuters to identify financial instruments on the primary listing market.

FeedOS implementation of the values currently available for the tag `PrimaryReutersInstrumentCode` is described in the table below:

Table 5 PrimaryReutersInstrumentCode – technical implementation in FeedOS

Component	Value	Description
Tag Name	`PrimaryReutersInstrumentCode`	FeedOS tag name.
Numeric ID	`9523`	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 / Possible Values	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the code used by Thomson Reuters to identify financial instruments on the primary listing market.

1.3.5. OperatingMIC

The values of the referential tag **OperatingMIC** conveyed on the BATS EU market data stream are disseminated via FeedOS data stream in *Referential* to specify the parent MIC.

FeedOS implementation of the values currently available for the tag `OperatingMIC` is described in the table below:

Table 6 OperatingMIC – technical implementation in FeedOS

Component	Value	Description
Tag Name	`OperatingMIC`	FeedOS tag name.
Numeric ID	`9533`	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	*`[Exchange Specific Value]`*	An ***exchange specific value***, specifying the parent MIC.
Possible Values	`BCXE`	Parent MIC for all BATS EU segment MICs.

1.3.6. SegmentMIC

The values of the referential tag **SegmentMIC** conveyed on the BATS EU market data stream are disseminated via FeedOS data stream in *Referential* to specify the child MIC of the market segment.

FeedOS implementation of the values currently available for the tag `SegmentMIC` is described in the table below:

Table 7 SegmentMIC – technical implementation in FeedOS

Component	Value	Description
Tag Name	`SegmentMIC`	FeedOS tag name.
Numeric ID	`9534`	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	*`[Exchange Specific Value]`*	An ***exchange specific value***, specifying the child MIC.
Possible Values	`BATD`	BATS CHI-X EUROPE – BXE DARK ORDER BOOK
	`BATE`	BATS CHI-X EUROPE – BXE ORDER BOOKS
	`BATF`	BATS CHI-X EUROPE – BATS OFF-BOOK
	`BOTC`	BATS CHI-X EUROPE – OFF EXCHANGE REPORTS
	`CHID`	BATS CHI-X EUROPE – CXE DARK ORDER BOOK
	`CHIO`	BATS CHI-X EUROPE – CXE OFF-BOOK
	`CHIX`	BATS CHI-X EUROPE – CXE ORDER BOOKS
	`CHIY`	BATS CHI-X EUROPE LIMITED – CHI-CLEAR

2. Quotation Data

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

2.1. Quotation Values

The examples below shows the possible values of an instrument on the BATS EU market data stream:

```
InstrumentStatusL1
-- 448/754931
        BID: 13.75      114     @1
        ASK: 14.33      3295    @1
        LastPrice                       float64{13.78}
        LastTradeQty                    float64{182}
        DailyHighPrice                  float64{13.785}
        DailyLowPrice                   float64{13.7}
        DailyTotalVolumeTraded          float64{15790}
        DailyTotalAssetTraded           float64{217115.75}
        LastTradePrice                  float64{13.78}
        LastTradeTimestamp              Timestamp{2015-02-13 13:34:29:365}
        InternalDailyOpenTimestamp      Timestamp{2015-02-13 08:00:00:001}
        InternalDailyCloseTimestamp     Timestamp{2015-02-12 16:30:00:003}
        InternalDailyHighTimestamp      Timestamp{2015-02-13 08:39:45:664}
        InternalDailyLowTimestamp       Timestamp{2015-02-13 08:00:16:490}
        InternalPriceActivityTimestamp  Timestamp{2015-02-13 13:41:34:409}
        TradingStatus                   17=ReadyToTrade
        LastOffBookTradePrice           float64{13.76}
        LastOffBookTradeQty             float64{67}
        LastOffBookTradeTimestamp       Timestamp{2015-02-13 13:02:42:592}
        DailyOpeningPrice               float64{13.7}
        PreviousDailyTotalVolumeTraded  float64{11496}
        PreviousDailyTotalAssetTraded   float64{155194.01}
        PreviousDailyClosingPrice       float64{13.5}
        PreviousBusinessDay             Timestamp{2015-02-12}
        CurrentBusinessDay              Timestamp{2015-02-13}
        DailyTotalOffBookVolumeTraded   float64{1443}
        DailyTotalOffBookAssetTraded    float64{19847.315}
        PreviousInternalDailyClosingPriceType   char{a}
        PriceActivityMarketTimestamp    Timestamp{2015-02-13 13:41:34:409}
        InternalDailyBusinessDayTimestamp       Timestamp{2015-02-13 08:00:00:001}
```

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** conveyed on the BATS EU 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 `TradingStatus` is described in the following table:

Table 8 TradingStatus – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`TradingStatus`	FeedOS tag name.
Numeric ID	9100	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	`Enum`	Enum data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the characteristics of the trading status.
Possible Values	2	Instrument Halted
	16	Trade Dissemination Time – 16:30 London Local Time
	17	Ready to Trade – 08:00 London Local Time
	18	Not Available for Trading – 16:50 London Local Time

2.3. Specific Quotation Tags

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

- 2.3.1.1. TradeID
- 2.3.1.2. OriginFOSMarketIdOf_LastPrice
- 2.3.1.3. Aggressor Side
- 2.3.1.4. MMTFlagsV2
- 2.3.1.5. MARKET_BATS_TradeReportFlags.

2.3.1.1. TradeID

Each time a trade occurs, the values of the quotation tag **TradeID** conveyed on the BATS EU 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 9 TradeID – technical implementation in FeedOS

Component	Value	Description
Tag Name	`TradeID`	FeedOS tag name.
Numeric ID	`1003`	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 / Possible Values	*`[Exchange Specific Value]`*	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 Level1 Quotation Context data:

```
EV 448/750778          2013-09-18 09:26:44:024.033 /ServerUTCTime: 2013-09-18 09:26:44:024
content: Ask LastPrice LastTradeQty High OCHL_daily Context
        BestAsk       = 435.4   100     @1
        LastTradeQty  = 10
        LastPrice     = 435.3
CONTEXT:
TradeID:        882080578542
```

2.3.1.2. OriginFOSMarketIdOf_LastPrice

The values of the quotation tag **OriginFOSMarketIdOf_LastPrice** conveyed on the BATS EU 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 10 OriginFOSMarketIdOf_LastPrice – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`OriginFOSMarketIdOf_LastPrice`	FeedOS tag name.
Numeric ID	`9350`	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 / Possible Values	*`[Exchange Specific Value]`*	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.

Below is an example of the `OriginFOSMarketIdOf_LastPrice` quotation context tag implementation (in `green`) in Level1 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"

Off Book Trade without Venue
TE  07:50:21:999.888  940274960  329.875 93      *       *       *       *       f
TradeID=14987630119429,OriginFOSMarketIdOf_LastPrice=BATE, MMTFlagsV2=45PN-----,
MARKET_BATS_TradeReportFlags=uint16{11565}
```

2.3.1.3. Aggressor Side

Each time a trade occurs, the values of the quotation context tag **Aggressor Side** conveyed on the BATS EU market data stream are disseminated via FeedOS data stream in *Context*, to indicate whether the aggressor is a buyer or a seller:

- 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 `AggressorSide` is described in the following table:

Table 11 AggressorSide – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`AggressorSide`	FeedOS tag name.
Numeric ID	`9356`	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	`Char`	Char data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, indicating whether the aggressor is a buyer or a seller.
Possible Values	`Space`	No aggressor
	`1`	Buy Side
	`2`	Seller Side

Below is an example of the `AggressorSide` quotation context tag implementation (in `green`) in Level1 Quotation Context data:

```
EV 448/750079          2013-04-18 07:00:12:788.782 /ServerUTCTime: 2013-04-18 16:08:01:280
content: Bid LastPrice LastTradeQty Context
        BestBid       = 328.8   600     @1
        LastTradeQty  = 600
        LastPrice     = 328.8
CONTEXT:
        AggressorSide:  '2'=Sell
```

2.3.1.4. MMTFlagsV2

The values of the quotation tag **MMTFlagsV2** conveyed on the BATS EU 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 12 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	*`[Exchange Specific Value] 10-character long`*	An ***exchange specific value***, 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

Table 12 MMTFlagsV2 – technical implementation in QuantFEED® (Continued)

Component	Value	Description
Possible Values	***3.4. MODIFICATION INDICATOR – OFFSET 6***	
	C	Trade Cancellation
	A	Trade Amendment
	-	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

2.3.1.5. MARKET_BATS_TradeReportFlags

The values of the quotation tag **MARKET_BATS_TradeReportFlags** conveyed on the BATS EU market data stream are disseminated via FeedOS data stream in *Context* to identify the trade timing indicator and BATS Transaction Sub-Category:

- 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 13 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	*`[Exchange Specific Value]`*	**BATS Trade Timing Indicator**	An ***exchange specific value***, 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 MMTFlagsV2 and MARKET_BATS_TradeReportFlags quotation context tags implementation (in green) in Level1 Quotation Context data:

```
Off Book Trade without Venue
TE  07:50:21:999.888  940274960  329.875 93      *       *       *       *       f
TradeID=14987630119429,OriginFOSMarketIdOf_LastPrice=BATE, MMTFlagsV2=45PN-----,
MARKET_BATS_TradeReportFlags=uint16{45}

Off Book Trade with Venue
TE  07:08:50:127.007  940274833       3138.75 93      *       *       *       *       f
TradeID=36851231896206, MMTFlagsV2=32D------, MARKET_BATS_ExecutionType=D

On Book Trade
TE  07:13:15:259.148  940275382  18.655  100     18.65   156@2   *       *
TradeID=490259755385, AggressorSide='2'=Sell, MMTFlagsV2=12-------
```

2.3.2. Other Values

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

- 2.3.2.1. InternalDailyClosingPriceType

2.3.2.1. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the BATS EU 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 14 InternalDailyClosingPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	InternalDailyClosingPriceType	FeedOS tag name.
Numeric ID	9155	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	Char	Char data type.
Format	*[Internal Specific Value]*	An ***internal specific value***, detailing the type of daily closing price.

Table 14 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

On the BATS EU market, the last trade price provided by the market is the closing price. 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. 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.