



## BATS US Equities/Options Multicast Depth of Book (PITCH) Specification Update Effective Tuesday, March 1, 2016

### Overview

BATS will be extending the *Add Order (expanded)* message in the Multicast Depth of Book (PITCH) specification to include a new *Customer Indicator* field **effective Tuesday, March 1, 2016**. On the effective date, this new message will be present on the Multicast PITCH *Add Order (expanded)* messages on BYX Exchange, BZX Exchange, EDGA Exchange, EDGX Exchange, BZX Options and EDGX Options.

For both BZX Options (*pending filing with the SEC*) and EDGX Options, the message will be set to "N" for Non-Customer capacity orders and to "C" for Customer capacity orders. It will be space filled for all BATS US Equities Exchanges.

Please be advised that EDGX Options will no longer support the "CUST" identifier in the *ParticipantID* field of the same message on the effective date. EDGX Options Members currently utilizing that field to identify Customer capacity orders will need to be prepared to begin utilizing the new *Customer Indicator* field for this purpose on the effective date.

### Testing Opportunities

The Customer Indicator field will be made available in all BATS US certification environments effective **Tuesday, February 2, 2016**.

### More Information

For more information, refer to the following technical specifications:

- [BATS US Equities/Options Multicast Depth of Book \(PITCH\)](#)

BATS appreciates your continued business. Please call the BATS Trade Desk or your Director of Sales with any questions regarding this change.

#### **BATS Trade Desk**

913.815.7001

[tradedesk@bats.com](mailto:tradedesk@bats.com)