



# **Bats Europe**

## **Risk Management**

### **Secure Web API**

Version 1.12

5 July 2017

Bats Trading Limited is a Recognised Investment Exchange regulated by the Financial Services Authority. Bats Trading Limited is an indirect wholly-owned subsidiary of Bats Global Markets, Inc. and is a company registered in England and Wales with Company Number 6547680 and registered office at 10 Lower Thames St, London EC3R 6AF. This document has been established for information purposes only. None of the information concerning the services or products described in this document constitutes advice or a recommendation of any product or service. To the extent that the information provided in this document constitutes a financial promotion as defined by section 21 of the Financial Services and Markets Act 2000, it is only directed at persons who qualify as a Professional Client or Eligible Counterparty. Persons who do not qualify should not act or rely upon it.

## Contents

<b>1</b>	<b>Introduction</b> .....	<b>3</b>
1.1	Overview.....	3
1.2	Requirements .....	3
1.3	Access.....	3
<b>2</b>	<b>Command Details</b> .....	<b>5</b>
2.1	viewClients.....	5
2.2	viewClient.....	6
2.3	setClient.....	7
2.4	setMarketMaxNotional .....	9
2.5	viewRestricted .....	10
2.6	uploadRestricted.....	11
2.7	removeRestricted .....	12
<b>3</b>	<b>Support</b> .....	<b>13</b>

# 1 Introduction

## 1.1 Overview

The Bats Europe (Bats) Risk Management Secure Web API is part of our Port Controls offering and can be used by a Participant to monitor and limit activity by users of their trading identifiers, whether they be Sponsored Participants, Service Bureaus or their own ports.

Only a single bank code is allowed on each port in a Sponsored Access relationship. However, it is possible to configure different ports to use different bank codes if your firm has more than one available. Other port types allow multiple bank codes to be used. Should this be done, the API requires you to specify the bank code you are configuring.

## 1.2 Requirements

You must be able to use the Bats Europe Secure Web API. General details on how to access this service is available in the [Specification Document](#).

## 1.3 Access

The API is accessed via a URL using the HTTPS protocol. The API is served from the api.batstrading.co.uk domain.

**BATS BXE Order Book (BXE)**

[https://api.batstrading.co.uk/bxe/account/port\\_controls/](https://api.batstrading.co.uk/bxe/account/port_controls/)

**Bats CXE Order Book (CXE)**

[https://api.batstrading.co.uk/cxe/account/port\\_controls/](https://api.batstrading.co.uk/cxe/account/port_controls/)

**Trade Reporting Facility (TRF)**

[https://api.batstrading.co.uk/trf/account/port\\_controls/](https://api.batstrading.co.uk/trf/account/port_controls/)

Access to the production environment is also available via private connectivity through the api.int.batstrading.co.uk domain.

**BATS BXE Order Book (BXE)**

[https://api.int.batstrading.co.uk/bxe/account/port\\_controls/](https://api.int.batstrading.co.uk/bxe/account/port_controls/)

**Bats CXE Order Book (CXE)**

[https://api.int.batstrading.co.uk/cxe/account/port\\_controls/](https://api.int.batstrading.co.uk/cxe/account/port_controls/)

**Trade Reporting Facility (TRF)**

[https://api.int.batstrading.co.uk/trf/account/port\\_controls/](https://api.int.batstrading.co.uk/trf/account/port_controls/)

Access to our UAT environment is through the api.certification.batstrading.co.uk domain.

**BATS BXE Order Book (BXE)**

[https://api.certification.batstrading.co.uk/bxe/account/port\\_controls/](https://api.certification.batstrading.co.uk/bxe/account/port_controls/)

**Bats CXE Order Book (CXE)**

[https://api.certification.batstrading.co.uk/cxe/account/port\\_controls/](https://api.certification.batstrading.co.uk/cxe/account/port_controls/)

**Trade Reporting Facility (TRF)**

[https://api.certification.batstrading.co.uk/trf/account/port\\_controls/](https://api.certification.batstrading.co.uk/trf/account/port_controls/)

## 2 Command Details

### 2.1 viewClients

Use this command to retrieve a list of your configured clients and their associated clearing identifier.

Parameter	Description
command	viewClients

#### Example Request (GET)

```
?command=viewClients
```

#### Example Response

```
{'code': '200', 'msg': '',
  'data': [[
    {'display': 'FIRM/MMMM: Your Firm (direct using MMMM)',
      'client': 'FIRM',
      'firm_name': 'Your Firm',
      'clearing': 'MMMM'},
    {}], [
    {'display': 'SPON/MMMM: Sponsored Firm (sponsored using MMMM)',
      'client': 'SPON',
      'firm_name': 'Sponsored Firm',
      'clearing': 'MMMM'},
    {}]]
}
```

## 2.2 viewClient

Use this command to retrieve current settings for a specific client.

Parameter	Description
command	<b>viewClient</b>
client	Bats ID of the client using your trading identifier
<i>clearing</i>	The bank code used in the relationship <small>(required when multiple bank codes are in use)</small>

### Example Request (GET)

```
?command=viewClient&client=ABCD
```

### Example Response

```
{'code': '200', 'msg': '',  
'data': {'blockNewOrders': 0, 'blockTradeCaptures': 0,  
  'dailyLimitCutoff': '250000000 EUR', 'dailyLimitEmails': '',  
  'dailyLimitNetCutoff': '250000 EUR', 'dailyLimitNetWarnPct': '75',  
  'dailyLimitWarnPct': '75',  
  'dailyMktCutoff': '100000000 EUR', 'dailyMktNetCutoff': '',  
  'dailyMktNetWarnPct': '', 'dailyMkttWarnPct': '75',  
  'dupOrderAction': 'R', 'dupOrderCount': '100', 'dupOrderSeconds': '3',  
  'markets': {'amsterdam': {'enabled': 1, 'maxNotional': '', 'maxTcrNotional': ''},  
    'frankfurt': {'enabled': 0, 'maxNotional': '', 'maxTcrNotional': ''}},  
  'maxShareSize': 50000, 'maxTcrSize': 500000,  
  'portThreshold': 2000, 'maxTcrCount': '', 'percentAdtWarning': '',  
  'stockLists': {'restricted': {'unknownCount': 0, 'validCount': 1}},  
  'symbolThreshold': '30000'}}
```

## 2.3 setClient

Use this command to update settings for a specific client.

Parameter	Description
command	<b>setClient</b>
client	Bats ID of the client using your trading identifier
<i>blockNewOrders</i>	0=do not block, 1=block
<i>blockTradeCaptures</i>	0=do not block, 1=block
<i>cancelOpenOrders</i>	0=do not cancel, 1=cancel
<i>maxShareSize</i>	An integer, non-zero
<i>maxTcrSize</i>	An integer, non-zero
<i>maxTcrCount</i>	An integer, non-zero. Use empty string to clear
<i>portThreshold</i>	An integer
<i>symbolThreshold</i>	An integer
<i>permittedMarkets</i>	A comma separated list of acceptable market names in lowercase
<i>percentAdtWarning</i>	An integer from 5 to 10,000 representing the percentage point of Average Daily Turnover at which trade reports shall start generating surveillance warnings
<i>executionCollar</i>	An integer from 1 to 20
<i>dailyLimitCutoff</i>	A string with the following form: XXXXX YYY  Where: X is a number between 1 and 1,000,000,000 Y is one of the <a href="#">Bats supported currencies</a>  eg.1000000 USD
<i>dailyLimitWarnPct</i>	An integer from 1 to 100 representing the percentage point at which a warning email should be sent
<i>dailyLimitNetCutoff</i>	A string with the following form: XXXXX YYY  Where: X is a number between 1 and 1,000,000,000 Y is the same currency used for your <i>dailyLimitCutoff</i>
<i>dailyLimitNetWarnPct</i>	An integer from 1 to 100 representing the percentage point at which a warning email should be sent

<i>dailyMktCutoff</i>	A string with the following form: XXXXX YYY Where: X is a number between 1 and 1,000,000,000 Y is the same currency used for your <i>dailyLimitCutoff</i>
<i>dailyMktWarnPct</i>	An integer from 1 to 100 representing the percentage point at which a warning email should be sent
<i>dailyMktNetCutoff</i>	A string with the following form: XXXXX YYY Where: X is a number between 1 and 1,000,000,000 Y is the same currency used for your <i>dailyLimitCutoff</i>
<i>dailyMktNetWarnPct</i>	An integer from 1 to 100 representing the percentage point at which a warning email should be sent
<i>dailyLimitEmails</i>	A comma separated list of email addresses
<i>dupOrderAction</i>	Action When Duplicative Orders are Encountered: O=Off (no action), R=Reject Orders, D=Disable Port  Note the key for duplicative order checks are: Clearing MPID, Symbol, Price, Size and Side (i.e. Buy or not)
<i>dupOrderCount</i>	Order Count Threshold
<i>dupOrderSeconds</i>	Time Threshold in seconds
<i>clearing</i>	The bank code used in the relationship <small>(required when multiple bank codes are in use)</small>

*\*Optional parameters in italic. Note that at least one of the optional parameters must be specified. You may supply one or multiple optional parameters in a single request.*

#### **Example Request Body (POST)**

```
command=setClient&client=ABCD&maxShareSize=50000
```

#### **Example Response**

```
{"code": "200"}
```



## 2.4 setMarketMaxNotional

Use this command to set the maximum per order notional limit for a specific client on a per primary listing market basis.

Parameter	Description
command	<b>setMarketMaxNotional</b>
client	Bats ID of the client using your trading identifier
market	Any acceptable market name in lowercase
<i>maxNotional</i>	A string with the following form: XXXXX YYY  Where: X is a number between 1 and 1,000,000,000 Y is one of the <a href="#">Bats supported currencies</a>  eg.1000000 USD Use an empty string to remove the limit
<i>maxTcrNotional</i>	A string with the following form: XXXXX YYY  Where: X is a number between 1 and 1,000,000,000 Y is one of the <a href="#">Bats supported currencies</a>  eg.1000000 USD Use an empty string to remove the limit
clearing	The bank code used in the relationship <small>(required when multiple bank codes are in use)</small>

### Example Request Body (POST)

```
command=setMarketMaxNotional&client=ABCD&market=london&maxNotional=1000000+GBP
```

### Example Response

```
{"code": "200"}
```

## 2.5 viewRestricted

Use this command to view the Restricted Symbols list for a specific client.

Parameter	Description
command	<b>viewRestricted</b>
client	Bats ID of the client using your trading identifier
clearing	The bank code used in the relationship <small>(required when multiple bank codes are in use)</small>

### Example Request (GET)

```
?command=viewRestricted&client=ABCD
```

### Example Response

```
{'code': '200',  
  'data': {'known': ['VODI'],  
           'knownCount': 1,  
           'unknown': [],  
           'unknownCount': 0},  
  'msg': ''}
```

## 2.6 uploadRestricted

Use this command to change the Restricted Symbols list for a specific client.

Parameter	Description
command	<b>uploadRestricted</b>
client	Bats ID of the client using your trading identifier
symbols	Comma separated list of Bats symbol names
clearing	The bank code used in the relationship <small>(required when multiple bank codes are in use)</small>

### Example Request Body (POST)

```
command=uploadRestricted&client=ABCD&symbols=VODI,CACp,NOK1Vh
```

### Example Response

```
{'code': '200',  
  'data': {'invalid': [],  
           'invalidCount': 0,  
           'knownCount': 2,  
           'unknown': [],  
           'unknownCount': 0},  
  'msg': '2 valid symbols were applied.'}
```

## 2.7 removeRestricted

Use this command to remove the Restricted Symbols list for a specific client.

Parameter	Description
command	<b>removeRestricted</b>
client	Bats ID of the client using your trading identifier
clearing	The bank code used in the relationship <small>(required when multiple bank codes are in use)</small>

### Example Request Body (POST)

```
command=removeRestricted&client=ABCD
```

### Example Response

```
{"code": "200"}
```

### 3 Support

Please e-mail questions or comments regarding this specification to [tradedeskeurope@bats.com](mailto:tradedeskeurope@bats.com).

#### Revision History

Protocol Version	Date	Description
1.0	24/03/2010	Release 1.0 distributed.
1.1	04/10/2011	Removed support for Allow MOC
1.2	01/12/2011	Added support for net aggregation and market orders
1.3	14/02/2012	Removed net aggregation option and added support for simultaneous use of net and gross limits and added BATS Chi-X Europe language
1.4	17/05/2012	Added support for sponsored relationships utilising multiple bank codes.
1.5	18/09/2012	Made available to all participants
1.6	19/02/2013	Additional Trade Capture Report controls
1.7	18/10/2013	Add TRF Service URL and additional Trade Capture control
1.8	09/04/2014	Added details about access via private connectivity
1.9	10/02/2015	Added support for configurable ADT warning percentage
1.10	16/03/2015	Added support for the viewClients API command and duplicative order detection controls.
1.11	19/02/2016	Updated for new branding.
1.12	05/07/2017	Clarify POST request examples.