



FINAL REMINDER - BATS Announces Support for Attributed Quotes Effective May 7, 2012

Overview

BATS is pleased to announce support for attributed quotes will be made available to Members of BATS BYX Exchange, BZX Exchange and BATS Options effective Monday, May 7, 2012. On the effective date, Members will be allowed to opt-in to having their TCP and Multicast PITCH quotes attributed to their MPID on an order by order basis. Additionally, summarized quote and/or trade activity related to attributed quotes will be made available on the BATS public web site.

Members will have to execute an attribution addendum to their User Agreement in order to opt-in to attribution functionality. Executed addendums can be submitted to [BATS Membership Services](#).

BYX Exchange, BZX Exchange and BATS Options Members using TCP and/or Multicast PITCH must be prepared to support changes to both protocols on Monday, May 7, 2012. In preparation for the hard cut to the updated protocols, BATS has defined a testing schedule that is outlined below.

Order Attribution

On the effective date, Members that have executed an attribution addendum **and** requested that the [BATS Trade Desk](#) enable attribution on a firm or port level may have their PITCH quotes attributed on an order by order basis by setting BOE field *AttributedQuote* (FIX Tag 9732) = 'Y'. This field may be set to default to 'N' or 'Y' at the firm or port level.

TCP PITCH Specification Update

On the effective date, BYX Exchange and BZX Exchange Members using TCP PITCH must be prepared to support an additional 4 byte MPID on the Add Order (long) message as highlighted below.

| Add Order (long) | | | | |
|------------------|--------|--------|-----------------|---|
| Field Name | Offset | Length | Data Type | Description |
| Timestamp | 0 | 8 | Numeric | Timestamp |
| Message Type | 8 | 1 | "d" | Add Order message (long) |
| Order ID | 9 | 12 | Base 36 Numeric | Day-specific identifier assigned to this order |
| Side Indicator | 21 | 1 | Alpha | "B" = Buy Order "S" = Sell Order |
| Shares | 22 | 6 | Numeric | Number of shares being added to the book (may be less than the number of shares entered). |
| Stock Symbol | 28 | 8 | Alpha | Stock symbol right padded with spaces. |
| Price | 36 | 10 | Numeric | The limit order price |
| Display | 46 | 1 | Alpha | "Y" = Displayed in the SIP |
| ParticipantID | 47 | 4 | Alpha | <i>Optionally specified.</i> If specified, MPID (equities) of firm attributed to this quote. Space filled otherwise. |

Multicast PITCH Specification Update

On the effective date, BYX Exchange, BZX Exchange and BATS Options Members using Multicast PITCH must be prepared to support an additional 4 byte MPID on the Add Order (expanded) message as highlighted below.

| Add Order (expanded) | | | | |
|--------------------------------|---------------|---------------|---------------------|--|
| Field Name | Offset | Length | Type/(Value) | Description |
| Length | 0 | 1 | Binary | Length of this message including this field |
| Message Type | 1 | 1 | 0x2F | Add Order message (expanded) |
| Time offset | 2 | 4 | Binary | Nanosecond offset from last unit timestamp |
| Order Id | 6 | 8 | Binary | Day-specific identifier assigned to this order |
| Side Indicator | 14 | 1 | Alphanumeric | "B" = Buy Order "S" = Sell Order |
| Quantity | 15 | 4 | Binary | Number of shares/contracts being added to the book (may be less than the number entered). |
| Symbol | 19 | 8 | Alphanumeric | Symbol right padded with spaces. |
| Price | 27 | 8 | Binary Long Price | The limit order price |
| Add Flags | 35 | 1 | Bit Field | Bit 0 - Display 0 - Not displayed in SIP 1 - Displayed in SIP |
| ParticipantID | 36 | 4 | Alphanumeric | <i>Optionally specified.</i> <i>If specified, MPID (equities) or Executing Broker (options) of firm attributed to this quote. Space filled otherwise.</i> |
| Total Length = 40 bytes | | | | |

Test Schedule

Certification: Specification changes defined that follow are currently supported in the BYX Exchange Certification, BZX Exchange Certification, and BATS Options Certification environments.

Weekend Testing Opportunity: In preparation for the production format change for TCP and Multicast PITCH, BATS will provide Members with an opportunity to test required updates in production of BYX Exchange, BZX Exchange, and BATS Options on **Saturday, May 5, 2012 from 9AM to noon ET. All Members using TCP or Multicast PITCH are encouraged to participate in this test.**

For More Information

Refer to the appropriate specification:

- [BATS US Equities/Options Multicast PITCH Specification](#)
- [BATS US Equities TCP PITCH Specification](#)
- [BATS BYX Exchange US Equities BOE Specification](#)
- [BATS BZX Exchange US Equities BOE Specification](#)
- [BATS BYX Exchange US Equities FIX Specification](#)
- [BATS BZX Exchange US Equities FIX Specification](#)
- [BATS US Options BOE Specification](#)
- [BATS US Options FIX Specification](#)
- [BATS BYX Exchange Attribution Addendum](#)
- [BATS BZX Exchange Attribution Addendum](#)

Please contact the BATS Trade Desk or your Director of Sales with any questions. We appreciate your continued support of BATS and look forward to earning more of your business. As always, we are committed to our Members and to Making Markets Better.

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