



Reminder: BATS Feature Release Available Effective October 3, 2014

Updates highlighted

Overview

As part of the [Direct Edge Integration](#) in accordance with the previously announced [platform change matrix](#) and [software roadmap](#), **effective Friday, October 3, 2014**, we will be releasing the following previously announced updates for TCP and Multicast PITCH on the BATS BYX Exchange, BZX Exchange and BATS Options Exchange. **Additionally on the effective date, BYX Exchange and BZX Exchange will begin to support the "Hidden Cancel Back" functionality described further below.**

TCP and Multicast PITCH

- Trading Status of 'H' will be implied at system startup.
- On BYX Exchange and BZX Exchange, an 'A' will be distributed when orders can be accepted for queuing in preparation for the market open (**effective Friday, October 31**).
- On BATS Options Exchange, a 'Q' will be distributed when orders can be queued for quoting in preparation for the market open.
- Trading Status of 'T' will be sent as securities are available for trading.
- Trading Status of 'S' will be used to indicate an Exchange specific suspension in trading.
- Add Order Expanded (Add Order Long in TCP PITCH) *ParticipantID* may indicate "RTAL" for retail specified orders on BYX Exchange and BZX Exchange.

Multicast PITCH

- The requirement of *Spin Request* sequence numbers to match *Spin Image Available* sequence numbers has been relaxed.
- Status 'O' (Out of range) will be deprecated on *Spin Response* messages (0x82).
- Trading Status of 'H' will be implied at system startup. Spins will include a Trading Status message for every symbol that has not been Halted ('H') since system startup.
- As a result of the scheduled implementation of the noted features, BYX Exchange, BZX Exchange and BATS Options Exchange will begin using the [integration specification](#) effective immediately.

Hidden Cancel Back

On the effective date, the BYX Exchange and BZX Exchange will begin offering support for hidden orders that will cancel back to the Member if they are unable to be booked without a price adjustment. To specify a Hidden order with Cancel Back capability, send *DisplayIndicator* (FIX Tag 9479) = "r".

Testing Opportunities

All noted features except for the Trading Status of 'A' are currently available for testing in the BATS certification environments. Trading Status of 'A' will be made available for testing in the BATS certification environments effective Tuesday, September 30.

More Information

For more information, refer to the following technical specifications:

US Equity Market Data Specifications

- [BATS US Equities TCP PITCH Specification](#)
- [BATS US Equity/Options Multicast PITCH Specification](#)

US Equity FIX Specifications

- [BATS BYX Exchange US Equities FIX v1 Specification](#)
- [BATS BZX Exchange US Equities FIX v1 Specification](#)
- [BATS US Equities FIX v2 Specification](#)

US Equity BOE Specifications

- [BATS BYX Exchange US Equities BOE v1 Specification](#)
- [BATS BZX Exchange US Equities BOE v1 Specification](#)
- [BATS US Equities BOE v2 Specification](#)

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.

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Learn more about the BATS/Direct Edge merger at bats.com/edgeintegration.