



Bats

a **CBOE** company

Bats Europe

Binary Order Entry Specification

Version 2.0.30

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1 Introduction

1.1 Overview

This document describes Bats Binary Order Entry (BOE), the Bats Europe (hereafter, “Bats”) proprietary order entry protocol.

Where applicable, the terminology (e.g., time in force) used in this document is similar to that used by the FIX protocol to allow those familiar with FIX to more easily understand BOE. This document assumes the reader has basic knowledge of the FIX protocol.

BOE fulfills the following requirements:

- *CPU and memory efficiency.* Message encoding, decoding, and parsing are simpler to code and can be optimized to use less CPU and memory at runtime.
- *Application level simplicity.* State transitions are simple and unambiguous. They are easy to apply to a Participant's representation of an order.
- *Session level simplicity.* The session level protocol (login, sequencing, replay of missed messages, logout) is simple to understand.

Whilst Bats has strived to preserve feature parity between FIX and BOE where possible, some features may only be available in one protocol or the other.

All binary values are in little Endian (used by Intel x86 processors), and *not* network byte order.

Each message is identified by a unique message type. Not all message types are used in all of Bats' trading environments globally. A listing of the supported message types is provided in **List of Message Types** (§ 9, p. 103).

All communication is via standard TCP/IP.

1.2 Motivation for Version 2

BOE Version 1 has a number of fixed size parts of messages which, while envisioned to be large enough for future growth, have been unable to accommodate Bats' growth into new service offerings. Version 2 allows greater opportunity for future expansion by eliminating those problems.

Version 2's goals are as follows:

- *Return bitfield expansion.* Messages from Bats to Participant no longer have a limited number of return bitfields. Participants may ignore newly added fields as before, but there is no longer a fixed limit to the number of possible fields returned.
- *Login message parameter groups.* In Version 2, the LOGIN REQUEST V2 message can have extendable parameter groups sent to modify behavior in a forward compatible manner.
- *Easy extension of messages from Participant to Bats to support more bitfields.* In Version 1, messages such as NEW ORDER supported a fixed number of bitfields. In Version 2, NEW ORDER V2 requires that the number of entered bitfields be specified. This supports, in a backwards compatible way, addition of new bitfields in the future.
- *Easier addition of new messages.* In Version 1, the return bitfields for *all* messages had to be represented in the LOGIN REQUEST. Addition of messages meant changes to the fundamental structure of the LOGIN REQUEST. In Version 2, repeatable parameter groups are used to specify which bitfields are to be sent for different message type. This allows the LOGIN REQUEST V2 to accommodate new message types without fundamental changes to the message structure.

- *Simplification of documentation.* Bats has reduced the complexity of this documentation to make BOE easier to understand.

If you are newly developing to the Bats BOE, you should implement to Version 2 of the specification. Newly added features (e.g., new message fields) *may* be implemented only in Version 2. You may migrate to Version 2 at any point, but you will be *required* to migrate to Version 2 if and when you require use of such features.

To the extent possible, Version 2 has a similar “look and feel” to Version 1. Session-level concepts such as sequencing and heartbeats are identical. Only messages documented in Version 2 are supported on a connection established with a LOGIN REQUEST V2. Data type encoding remains identical. A design goal for the evolution to Version 2 was to make it possible to upgrade Version 1 code to support Version 2 with a minimal amount of development effort.

1.3 Data Types

The following data types are used by BOE. The size of some data types varies by message. All data types have default values of binary zero, in both Participant to Bats and Bats to Participant contexts.

- *Binary:* Little Endian byte order, unsigned binary value. The number of bytes used depends on the context.
 - One byte: FE = 254
 - Four bytes: 64 00 00 00 = 100
- *Signed Binary:* Little Endian byte order, signed two’s complement, binary value. The number of bytes used depends on the context.
 - One byte: DF = -33
 - Four bytes: 64 00 00 00 = +100

- *Binary Price*: Little Endian byte order value, signed two's complement, eight bytes in size, with four implied decimal places. So, if the value is 123,400, the actual value taking into account implied decimal places is 12.34.

$$- 08 E2 01 00 00 00 00 00 = 123,400/10000 = 12.34$$

For negative prices, if the value is $-123,400$, the actual value taking into account implied decimal places is -12.34 .

$$- F8 1D FE FF FF FF FF FF = -123,400/10000 = -12.34$$

- *Short Binary Price*: Little Endian byte order value, signed two's complement, four bytes in size, with four implied decimal places. So, if the value is 12,300, the actual value taking into account implied decimal places is 1.23.

$$- 0C 30 00 00 = 12,300/10000 = 1.23$$

- *Trade Price*: Little Endian byte order value, eight bytes in size, with seven implied decimal places. So, if the value is 123,400,000, the actual value taking into account implied decimal places is 12.34.

$$- 40 EF 5A 07 00 00 00 00 = 123,400,000/10000000 = 12.34$$

- *Signed Binary Fee*: Little Endian byte order value, signed two's complement, eight bytes in size, signed, with five implied decimal places. So, the value $-123,000$ is -1.23 after taking account for the five implied decimal places.

$$- 88 1F FE FF FF FF FF FF = -123,000/100000 = -1.23$$

- *Alpha*: Uppercase letters (A–Z) and lowercase letters (a–z) only. ASCII NUL (0x00) filled on the right, if necessary. The number of bytes used depends on the context.
- *Alphanumeric*: Uppercase letters (A–Z), lowercase letters (a–z) and numbers (0–9) only. ASCII NUL (0x00) filled on the right, if necessary.
- *Text*: Printable ASCII characters only. ASCII NUL (0x00) filled on the right, if necessary.
- *DateTime*: 8 bytes. The date and time, in UTC, represented as nanoseconds past the UNIX epoch (00:00:00 UTC on 1 January 1970). The nanoseconds portion is currently ignored and treated as 0 (i.e. the times are only accurate to microseconds) on input, and will always be set to 0 by Bats in outgoing messages. However, **Bats may begin populating the nanoseconds portion at any time without warning.** For example: 1,294,909,373,757,324,000 = 2011-01-13 09:02:53.757324 UTC.
- *Date*: Little Endian byte order, unsigned binary value, 4 bytes in size. The YYYYMMDD expressed as an integer.

1.4 Optional Fields and Bitfields

Some messages such as NEW ORDER V2 and MODIFY ORDER V2 have a number of optional fields. A count and number of bitfields in the message specify which optional fields will be present at the end of the message. If a bit is set, the field will be present. Fields are appended to the end of the message. There is no implicit framing between the optional fields. In order to decode the optional fields, they *must* be appended in a particular order to the end of the message. The fields of the first bitfield are appended first, lowest order bit first. Next, the fields of the next bitfield are appended, lowest order bit first. This continues for all bitfields. While certain *reserved* bits within a defined bitfield are used within another Bats market and will be ignored, bits that are reserved for future expansion must be set to 0 when noted in the bitfield description.

The size, data type, and values for each field are described in **List of Optional Fields** (§ 7, p. 90).

Note that the set of optional fields returned for each Bats to Participant message type is determined at session login (using the LOGIN REQUEST V2 message); hence, the exact size and layout of each message received by the client application can be known in advance. Any requested optional field which is irrelevant in a particular context will still be present in the returned message, but with all bytes set to binary zero (0x00).

Each return message from Bats to Participant indicates the optional fields which are present, even though the Participant indicated during login which optional fields are to be sent. The reason for the inclusion (and duplication) is so that each message can be interpreted on its own, without having to find the corresponding login request or response to know which optional fields are present. So, for example, in a log file, decoding a message requires only that single message.

Example messages are shown with each message type which should help to make this concept clear.

2 Session

2.1 Message Headers

Each message has a ten byte header. The two initial *StartOfMessage* bytes are present to aid in message reassembly for network capture purposes. The *MatchingUnit* field is only populated on sequenced non-session level messages sent from Bats to the Participant. Messages from Participant to Bats and all session level messages must always set this value to 0.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	Message type.
<i>MatchingUnit</i>	5	1	Binary	The matching unit which created this message. Matching units in BOE correspond to matching units on Multicast PITCH. For session level traffic, the unit is set to 0. For messages from Participant to Bats, the unit must be 0.
<i>SequenceNumber</i>	6	4	Binary	The sequence number for this message. Messages from Bats to Participant are sequenced distinctly per matching unit. Messages from Participant to Bats are sequenced across all matching units with a single sequence stream. Participant can optionally send a 0 sequence number on all messages from Participant to Bats. Bats highly recommends Participant to send sequence number on all inbound messages.

2.2 Login, Replay and Sequencing

Session level messages, both inbound (Participant to Bats) and outbound (Bats to Participant) are unsequenced. Inbound (Participant to Bats) application messages are sequenced. Upon reconnection, Bats informs the Participant of the last processed sequence number; the Participant *may* choose to resend any messages with sequence numbers greater than this value. A gap forward in the Participant's incoming sequence number is permitted at any time and is ignored by Bats. Gaps backward in sequence number (including the same sequence number used twice) are never permitted and will always result in a LOGOUT message being sent and the connection being dropped.

Most (but not all) outbound (Bats to Participant) application messages are monotonically sequenced per matching unit. Each message's documentation will indicate whether it is sequenced or unsequenced. While matching units on BOE correspond directly to matching units on Multicast PITCH, sequence numbers do not.

Upon reconnection, a Participant sends the last received sequence number per matching unit in a LOGIN REQUEST V2 message. Bats will respond with any missed messages. However, when the LOGIN REQUEST V2 *NoUnspecifiedUnitReplay* flag is enabled, Bats will exclude messages from unspecified matching units during replay. Bats will send a REPLAY COMPLETE message when replay is finished. If there are no messages to replay, a

REPLAY COMPLETE message will be sent immediately after a LOGIN RESPONSE V2 message. **Bats will reject all orders during replay.**

Assuming Participant has requested replay messages using a properly formatted LOGIN REQUEST V2 after a disconnect, any unacknowledged orders remaining with the Participant after the REPLAY COMPLETE message is received should be assumed to be unknown to Bats.

Unsequenced messages will not be included during replay.

A session is identified by the username and session sub-identifier (both supplied by Bats). Only one concurrent connection per username and session sub-identifier is permitted.

If a login is rejected, an appropriate LOGIN RESPONSE V2 message will be sent and the connection will be terminated.

2.3 Sequence Reset

A reset sequence operation is not available for Binary Order Entry. However, a Participant can send a LOGIN REQUEST message with *NoUnspecifiedUnitReplay* field enabled, and *NumberOfUnits* field set to zero. Then, upon receiving a LOGIN RESPONSE V2 message from Bats, the Participant can use the field *LastReceivedSequenceNumber* as the sequence starting point for sending future messages.

2.4 Heartbeats

CLIENT HEARTBEAT messages are sent from Participant to Bats and SERVER HEARTBEAT messages are sent from Bats to Participant if no other data has been sent in that direction for one second. Like other session level messages, heartbeats from Bats to the Participant do *not* increment the sequence number. If Bats receives no inbound data or heartbeats for five seconds, a LOGOUT message will be sent and the connection will be terminated. **Participants are encouraged to have a one second heartbeat interval and to perform similar connection staleness logic.**

2.5 Logging Out

To gracefully log out of a session, a LOGOUT REQUEST message should be sent by the Participant. Bats will finish sending any queued data for that port and will then respond with its own LOGOUT message and close the connection. After receipt of a LOGOUT REQUEST message, Bats will ignore all other inbound (Participant to Bats) messages except for CLIENT HEARTBEAT.

3 Session Messages

3.1 Participant to Bats

3.1.1 Login Request V2

A LOGIN REQUEST V2 message must be sent as the first message upon connection.

A number of repeating parameter groups, some of which may be required, are sent at the end of the message. Ordering of parameter groups is not important. New parameter groups may be added in the future with no notice.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x37
<i>MatchingUnit</i>	5	1	Binary	Always 0 for inbound (Participant to Bats) messages.
<i>SequenceNumber</i>	6	4	Binary	Always 0 for session level messages.
<i>SessionSubID</i>	10	4	Alphanumeric	Session Sub ID supplied by Bats.
<i>Username</i>	14	4	Alphanumeric	Username supplied by Bats.
<i>Password</i>	18	10	Alphanumeric	Password supplied by Bats.
<i>NumberOfParam Groups</i>	28	1	Binary	A number, <i>n</i> (possibly 0), of parameter groups to follow.
<i>ParamGroup₁</i>				First parameter group.
⋮				
<i>ParamGroup_n</i>				Last parameter group.

Unit Sequences Parameter Group

This parameter group includes the last consumed sequence number per matching unit received by the Participant. Bats uses these sequence numbers to determine what outbound (Bats to Participant) traffic, if any, was missed by the Participant. If this parameter group is not sent, it's assumed the Participant has not received any messages (e.g., start of day).

The Participant does *not* need to include a sequence number for a unit if they have never received messages from it. For example, if the Participant has received responses from units 1, 3, and 4, the LOGIN REQUEST V2 message need not include unit 2. If the Participant wishes to send a value for unit 2 anyway, 0 would be the only allowed value.

Only one instance of this parameter group may be included.

Field	Offset	Length	Data Type	Description
<i>ParamGroupLength</i>	0	2	Binary	Number of bytes for the parameter group, including this field.
<i>ParamGroupType</i>	2	1	Binary	0x80
<i>NoUnspecified UnitReplay</i>	3	1	Binary	Flag indicating whether to replay missed outgoing (Bats to Participant) messages for unspecified units. 0x00 = False (Replay Unspecified Units) 0x01 = True (Suppress Unspecified Units Replay)

<i>NumberOfUnits</i>	4	1	Binary	A number, <i>n</i> (possibly 0), of unit/sequence pairs to follow, one per unit from which the Participant has received messages.
<i>UnitNumber₁</i>		1	Binary	A unit number.
<i>UnitSequence₁</i>		4	Binary	Last received sequence number for the unit.
⋮				
<i>UnitNumber_n</i>		1	Binary	A unit number.
<i>UnitSequence_n</i>		4	Binary	Last received sequence number for the unit.

Return Bitfields Parameter Group

This parameter group, which may be repeated, indicates which attributes of a message will be returned by Bats for the remainder of the session. This allows Participants to tailor the echoed results to the needs of their system without paying for bandwidth or processing they do not need.

Listing of the return bitfields which are permitted per message is contained in **Return Bitfields Per Message** (§ 6, p. 51).

Field	Offset	Length	Data Type	Description
<i>ParamGroupLength</i>	0	2	Binary	Number of bytes for the parameter group, including this field.
<i>ParamGroupType</i>	2	1	Binary	0x81
<i>MessageType</i>	3	1	Binary	Return message type for which the bitfields are being specified (e.g., 0x25 for an ORDER ACKNOWLEDGMENT V2 message)
<i>NumberOfReturn Bitfields</i>	4	1	Binary	Number of bitfields to follow.
<i>ReturnBitfield₁</i>	5	1	Binary	Bitfield identifying fields to return.
⋮				
<i>ReturnBitfield_n</i>		1	Binary	Last bitfield.

Example Login Request V2 Message:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes.
<i>MessageLength</i>	43 00	67 bytes
<i>MessageType</i>	37	Login Request V2
<i>MatchingUnit</i>	00	Always 0 for inbound messages
<i>SequenceNumber</i>	00 00 00 00	Always 0 for session level messages
<i>SessionSubID</i>	30 30 30 31	0001
<i>Username</i>	54 45 53 54	TEST
<i>Password</i>	54 45 53 54 49 4E 47 00 00 00	TESTING
<i>NumberOfParam Groups</i>	03	3 parameter groups
<i>ParamGroupLength</i>	14 00	20 bytes for this parameter group
<i>ParamGroupType</i>	80	0x80 = Unit Sequences
<i>NoUnspecified UnitReplay</i>	01	True (replay only specified units)
<i>NumberOfUnits</i>	03	Three unit/sequence pairs to follow;
<i>UnitNumber₁</i>	01	Unit 1
<i>UnitSequence₁</i>	4A BB 01 00	Last received sequence of 113,482
<i>UnitNumber₂</i>	02	Unit 2
<i>UnitSequence₂</i>	00 00 00 00	Last received sequence of 0
<i>UnitNumber₃</i>	04	Unit 4
<i>UnitSequence₃</i>	79 A1 00 00	Last received sequence of 41,337
<i>ParamGroupLength</i>	08 00	8 bytes for this parameter group
<i>ParamGroupType</i>	81	0x81 = Return Bitfields
<i>MessageType</i>	25	0x25 = Order Acknowledgment V2
<i>NumberOfReturn Bitfields</i>	03	3 bitfields to follow
<i>ReturnBitfield₁</i>	00	No bitfields from byte 1
<i>ReturnBitfield₂</i>	41	<i>Symbol, Capacity</i>
<i>ReturnBitfield₃</i>	05	<i>Account, ClearingAccount</i>
<i>ParamGroupLength</i>	0C 00	12 bytes for this parameter group
<i>ParamGroupType</i>	81	0x81 = Return Bitfields
<i>MessageType</i>	2C	0x2C = Order Execution V2
<i>NumberOfReturn Bitfields</i>	07	7 bitfields to follow
<i>ReturnBitfield₁</i>	00	No bitfields from byte 1
<i>ReturnBitfield₂</i>	41	<i>Symbol, Capacity</i>
<i>ReturnBitfield₃</i>	07	<i>Account, ClearingFirm, ClearingAccount</i>
<i>ReturnBitfield₄</i>	00	No bitfields from byte 4
<i>ReturnBitfield₅</i>	40	<i>BaseLiquidityIndicator</i>
<i>ReturnBitfield₆</i>	00	No bitfields from byte 6
<i>ReturnBitfield₇</i>	01	<i>SubLiquidityIndicator</i>

3.1.2 Logout Request

To end the session, the Participant should send a LOGOUT REQUEST message. Bats will finish sending any queued data and finally respond with a LOGOUT message and close the connection.

A Participant may simply close the connection without logging out, but may lose any queued messages by doing so.

LOGOUT REQUEST remains unchanged between Versions 1 and 2.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x02
<i>MatchingUnit</i>	5	1	Binary	Always 0 for inbound (Participant to Bats) messages.
<i>SequenceNumber</i>	6	4	Binary	Always 0 for session level messages.

Example Logout Request Message:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes.
<i>MessageLength</i>	08 00	8 bytes
<i>MessageType</i>	02	Logout Request
<i>MatchingUnit</i>	00	Always 0 for inbound messages
<i>SequenceNumber</i>	00 00 00 00	Always 0 for session level messages

3.1.3 Client Heartbeat

See **Heartbeats** (§ 2.4, p. 9) for more information about heartbeats and the session level protocol.

CLIENT HEARTBEAT remains unchanged between Versions 1 and 2.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x03
<i>MatchingUnit</i>	5	1	Binary	Always 0 for inbound (Participant to Bats) messages.
<i>SequenceNumber</i>	6	4	Binary	Always 0 for session level messages.

Example Client Heartbeat Message:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes.
<i>MessageLength</i>	08 00	8 bytes
<i>MessageType</i>	03	Client Heartbeat
<i>MatchingUnit</i>	00	Always 0 for inbound messages
<i>SequenceNumber</i>	00 00 00 00	Always 0 for session level messages

3.2 Bats to Participant

3.2.1 Login Response V2

A LOGIN RESPONSE V2 message is sent in response to a LOGIN REQUEST V2 message. On a successful login, the *LoginResponseStatus* will be set to A. On a failed login, *LoginResponseStatus* will be set to a value other than A, and *LoginResponseText* will be set to an appropriate failure description.

Bats will verify Return Bitfields at login time. If the Return Bitfields in a Return Bitfields Parameter Group are invalid, *LoginResponseStatus* will be set to F, and *LoginResponseText* will include a description of which byte and bit are invalid. This is done to ensure that reserved fields are not used, and only options that apply to the local market are set. See **Return Bitfields Per Message** (§ 6, p. 51) for additional information.

Note that two sets of sequence numbers are available on the LOGIN RESPONSE V2. The set of sequence numbers in the body are the actual Bats to Participant sequence numbers indicating the highest sequence numbers available per matching unit. If specified during login, the Unit Sequences Parameter Group will also be returned which is an echo of the sequence numbers the Participant presented during login as the highest received. If these are different, it indicates a gap which will be filled by Bats.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x24
<i>MatchingUnit</i>	5	1	Binary	Always 0 for session level messages.
<i>SequenceNumber</i>	6	4	Binary	Always 0 for session level messages.
<i>LoginResponseStatus</i>	10	1	Alphanumeric	Accepted, or the reason for the rejection. A = Login Accepted N = Not authorized (invalid username/password) D = Session is disabled B = Session in use S = Invalid session Q = Sequence ahead in Login message I = Invalid unit given in Login message F = Invalid return bitfield in login message M = Invalid Login Request message structure
<i>LoginResponseText</i>	11	60	Text	Human-readable text with additional information about the reason for rejection. For successful logins, this is empty. ASCII NUL (0x00) filled on the right, if necessary.
<i>NoUnspecifiedUnitReplay</i>	71	1	Binary	Echoed back from the original LOGIN REQUEST V2 message.
<i>LastReceivedSequenceNumber</i>	72	4	Binary	Last inbound (Participant to Bats) message sequence number processed by Bats.
<i>NumberOfUnits</i>	76	1	Binary	A number, <i>n</i> , of unit/sequence pairs to follow, one per unit. A pair for every unit will be sent, even if no messages have been sent to this port today. For unsuccessful logins, this will be 0.
<i>UnitNumber₁</i>		1	Binary	A unit number.
<i>UnitSequence₁</i>		4	Binary	Highest available Bats to Participant sequence number for the unit.
⋮				

<i>UnitNumber_n</i>		1	Binary	A unit number.
<i>UnitSequence_n</i>		4	Binary	Highest available Bats to Participant sequence number for the unit.
<i>NumberOfParam Groups</i>		1	Binary	Echoed back from the original LOGIN REQUEST V2 message.
<i>ParamGroup₁</i>				Echoed back from the original LOGIN REQUEST V2 message.
⋮				
<i>ParamGroup_n</i>				Echoed back from the original LOGIN REQUEST V2 message.

Example Login Response V2 Message:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes.
<i>MessageLength</i>	88 00	136 bytes
<i>MessageType</i>	24	Login Response V2
<i>MatchingUnit</i>	00	Always 0 for session messages
<i>SequenceNumber</i>	00 00 00 00	Always 0 for session level messages
<i>LoginResponseStatus</i>	41	A = Login Accepted
<i>LoginResponseText</i>	41 63 63 65 70 74 65 64 00	Accepted (padding) (padding) (padding) (padding) (padding)
<i>NoUnspecified</i>	01	True (replay only specified units)
<i>UnitReplay</i>		
<i>Last Received Sequence Number</i>	54 4A 02 00	Last sequence Bats received of 150,100
<i>NumberOfUnits</i>	04	Four unit/sequence pairs to follow.
<i>UnitNumber₁</i>	01	Unit 1
<i>UnitSequence₁</i>	4A BB 01 00	Actual last sequence of 113,482
<i>UnitNumber₂</i>	02	Unit 2
<i>UnitSequence₂</i>	00 00 00 00	Actual last sequence of 0
<i>UnitNumber₃</i>	03	Unit 3
<i>UnitSequence₃</i>	00 00 00 00	Actual last sequence of 0
<i>UnitNumber₄</i>	04	Unit 4
<i>UnitSequence₄</i>	79 A1 00 00	Actual last sequence of 41,337
<i>NumberOfParam Groups</i>	03	3 parameter groups
<i>ParamGroupLength</i>	14 00	20 bytes for this parameter group
<i>ParamGroupType</i>	80	0x80 = Unit Sequences
<i>NoUnspecified</i>	01	True (replay unspecified units)
<i>UnitReplay</i>		
<i>NumberOfUnits</i>	03	Three unit/sequence pairs to follow
<i>UnitNumber₁</i>	01	Unit 1
<i>UnitSequence₁</i>	4A BB 01 00	Last received sequence of 113,482
<i>UnitNumber₂</i>	02	Unit 2
<i>UnitSequence₂</i>	00 00 00 00	Last received sequence of 0
<i>UnitNumber₃</i>	04	Unit 4
<i>UnitSequence₃</i>	79 A1 00 00	Last received sequence of 41,337
<i>ParamGroupLength</i>	08 00	8 bytes for this parameter group

<i>ParamGroupType</i>	81	0x81 = Return Bitfields
<i>MessageType</i>	25	0x25 = Order Acknowledgment V2
<i>NumberOfReturn</i>	03	3 bitfields to follow
<i>Bitfields</i>		
<i>ReturnBitfield₁</i>	00	No bitfields from byte 1
<i>ReturnBitfield₂</i>	41	<i>Symbol, Capacity</i>
<i>ReturnBitfield₃</i>	05	<i>Account, ClearingAccount</i>
<i>ParamGroupLength</i>	0C 00	12 bytes for this parameter group
<i>ParamGroupType</i>	81	0x81 = Return Bitfields
<i>MessageType</i>	2C	0x2C = Order Execution V2
<i>NumberOfReturn</i>	07	7 bitfields to follow
<i>Bitfields</i>		
<i>ReturnBitfield₁</i>	00	No bitfields from byte 1
<i>ReturnBitfield₂</i>	41	<i>Symbol, Capacity</i>
<i>ReturnBitfield₃</i>	07	<i>Account, ClearingFirm, ClearingAccount</i>
<i>ReturnBitfield₄</i>	00	No bitfields from byte 4
<i>ReturnBitfield₅</i>	40	<i>BaseLiquidityIndicator</i>
<i>ReturnBitfield₆</i>	00	No bitfields from byte 6
<i>ReturnBitfield₇</i>	01	<i>SubLiquidityIndicator</i>

3.2.2 Logout

A LOGOUT is usually sent in response to a LOGOUT REQUEST. Any queued data is transmitted, a LOGOUT is sent, and Bats will close the connection. However, a LOGOUT may also be sent if the Participant violates the protocol specification (e.g., by moving backwards in sequence number).

The LOGOUT contains the last transmitted sequence number for each unit, allowing the Participant to check that their last received sequence number matches.

LOGOUT remains unchanged between Versions 1 and 2.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x08
<i>MatchingUnit</i>	5	1	Binary	Always 0 for session level messages.
<i>SequenceNumber</i>	6	4	Binary	Always 0 for session level messages.
<i>LogoutReason</i>	10	1	Alphanumeric	The reason why the LOGOUT message was sent. U = User Requested E = End of Day A = Administrative ! = Protocol Violation
<i>LogoutReason</i> <i>Text</i>	11	60	Text	Human-readable text with additional information about the reason for logout. Particularly useful if <i>LogoutReason</i> = ! (Protocol Violation).
<i>LastReceived</i> <i>SequenceNumber</i>	71	4	Binary	Last inbound (Participant to Bats) message sequence number processed by Bats.
<i>NumberOfUnits</i>	75	1	Binary	A number, <i>n</i> (possibly 0), of unit/sequence pairs to follow, one per unit from which the client has received messages.

<i>UnitNumber</i> ₁		1	Binary	A unit number.
<i>UnitSequence</i> ₁		4	Binary	Highest available sequence number for the unit.
⋮				
<i>UnitNumber</i> _n		1	Binary	A unit number.
<i>UnitSequence</i> _n		4	Binary	Highest available sequence number for the unit.

Example Logout Message:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes.
<i>MessageLength</i>	55 00	85 bytes
<i>MessageType</i>	08	Logout
<i>MatchingUnit</i>	00	Always 0 for session level messages
<i>SequenceNumber</i>	00 00 00 00	Always 0 for session level messages
<i>LogoutReason</i>	55	U = User Requested
<i>LogoutReason</i>	55 73 65 72 00 00 00 00 00 00	User
<i>Text</i>	00 00	
<i>LastReceived</i>	54 5A 02 00	Last Bats received sequence of 150,100
<i>SequenceNumber</i>		
<i>NumberOfUnits</i>	03	Three unit/sequence pairs to follow.
<i>UnitNumber</i> ₁	01	Unit 1
<i>UnitSequence</i> ₁	4A BB 01 00	Last sent sequence of 113,482
<i>UnitNumber</i> ₂	02	Unit 2
<i>UnitSequence</i> ₂	00 00 00 00	Last sent sequence of 0
<i>UnitNumber</i> ₃	04	Unit 4
<i>UnitSequence</i> ₃	79 A1 00 00	Last sent sequence of 41,337

3.2.3 Server Heartbeat

See **Heartbeats** (§ 2.4, p. 9) for more information about heartbeats and the session level protocol.

SERVER HEARTBEAT remains unchanged between Versions 1 and 2.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x09
<i>MatchingUnit</i>	5	1	Binary	Always 0 for session level messages.
<i>SequenceNumber</i>	6	4	Binary	Always 0 for session level messages.

Example Server Heartbeat Message:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes.
<i>MessageLength</i>	08 00	8 bytes
<i>MessageType</i>	09	Server Heartbeat
<i>MatchingUnit</i>	00	Always 0 for session level messages

SequenceNumber 00 00 00 00

Always 0 for session level messages

3.2.4 Replay Complete

See **Login, Replay and Sequencing** (§ 2.2, p. 8) for more information on Login, sequencing and replay.

REPLAY COMPLETE remains unchanged between Versions 1 and 2.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x13
<i>MatchingUnit</i>	5	1	Binary	Always 0 for session level messages.
<i>SequenceNumber</i>	6	4	Binary	Always 0 for session level messages.

Example Replay Complete Message:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes.
<i>MessageLength</i>	08 00	8 bytes
<i>MessageType</i>	13	Replay Complete
<i>MatchingUnit</i>	00	Always 0 for session level messages
<i>SequenceNumber</i>	00 00 00 00	Always 0 for session level messages

4 Application Messages

4.1 Participant to Bats

4.1.1 New Order V2

A NEW ORDER V2 message consists of a number of required fields followed by a number of optional fields. The optional fields used are specified by setting bits in the *NewOrderBitfields*. Fields must be appended at the end of the message, starting with the lowest order enabled bit in the first bitfield first.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x38
<i>MatchingUnit</i>	5	1	Binary	Always 0 for inbound (Participant to Bats) messages.
<i>SequenceNumber</i>	6	4	Binary	The sequence number for this message.
<i>CIOrdID</i>	10	20	Text	Corresponds to <i>CIOrdID</i> (11) in Bats FIX. Day-unique ID chosen by the client. Characters in the ASCII range 33–126 are allowed, except for comma, semicolon, and pipe. If the <i>CIOrdID</i> matches a live order, the order will be rejected as duplicate. Note: Bats only enforces uniqueness of <i>CIOrdID</i> values among currently live orders. However, we strongly recommend that you keep your <i>CIOrdID</i> values day-unique.
<i>Side</i>	30	1	Alphanumeric	Corresponds to <i>Side</i> (54) in Bats FIX. 1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt H = Sell Undisclosed
<i>OrderQty</i>	31	4	Binary	Corresponds to <i>OrderQty</i> (38) in Bats FIX. Order quantity. System limit is 99,999,999 shares.
<i>NumberOfNewOrderBitfields</i>	35	1	Binary	Bitfield identifying which bitfields are set. Field values must be appended to the end of the message.
<i>NewOrderBitfield₁</i>	36	1	Binary	Bitfield identifying fields to follow.
⋮				
<i>NewOrderBitfield_n</i>		1	Binary	Last bitfield.
<i>Optional fields...</i>				

Required Order Attributes:

The following are required to be sent on new orders:

- some form of symbology (see **Symbology** below); and,

- a *Price* only (limit orders) or a *Price* and/or *OrdType* (limit, market, or peg orders.)

All other values have defaults. See the table in **List of Optional Fields** (§ 7, p. 90) for additional information about each optional field, including its default value.

Symbology:

Bats accepts three symbologies: Uniform Symbology, RIC, and ISIN. Different symbologies may be used on different orders, but it is recommended that Participants use the same symbology for all orders.

If using Uniform Symbology to identify a stock, the Participant:

- **must** set *Symbol* to the Uniform Symbology symbol;
- *may optionally* set the *SecurityExchange*; and,
- *may optionally* set the *Currency*.

If using ISIN to identify a stock, the Participant:

- **must** set *IDSource* to ISIN (4);
- **must** set *SecurityID* to the ISIN;
- **must** set *SecurityExchange* to note the market in which the ISIN trades;
- **must** set the *Currency* field to identify the currency in which the stock is traded; and,
- *may optionally* set the *Symbol* to the Uniform Symbology symbol or to the *SecurityID*.

If using RIC to identify a stock, the Participant:

- **must** set *IDSource* to RIC (5);
- **must** set *SecurityID* to the RIC;
- *may optionally* set the *SecurityExchange*;
- *may optionally* set the *Currency* field; and,
- *may optionally* set the *Symbol* to the Uniform Symbology symbol or to the *SecurityID*.

When specifying an optional value as noted above, the value specified must match the value in Bats' symbol database. Otherwise, the order will be rejected.

MiFID II Short Code Identifier Ranges

Bats supports six separate ranges of short codes listed below. A range is provided for each valid combination of id and qualified role.

- *ClientID* and *ClientQualifiedRole* = Natural Person (24)
- *ClientID* and *ClientQualifiedRole* = Firm or LEI (23)
- *InvestorID* and *InvestorQualifiedRole* = Natural Person (24)
- *InvestorID* and *InvestorQualifiedRole* = Algorithm (22)
- *ExecutorID* and *ExecutorQualifiedRole* = Natural Person (24)
- *ExecutorID* and *ExecutorQualifiedRole* = Algorithm (22)

Each range is four bytes in length. Participants can use numbers 4 through to 4,294,967,295 as short codes. Values 0, 1, 2 and 3 are reserved.

MiFID II Mandatory Fields

Whilst *AlgorithmicIndicator* (for orders only), *Capacity*, *ClientID*, *ClientQualifiedRole*, *ExecutorID*, *ExecutorQualifiedRole*, *InvestorID*, *InvestorQualifiedRole*, *LiquidityProvision* and *OrderOrigination* are optional from a BOE bitfield perspective, correctly providing data associated with these fields may be mandatory from a MiFID II regulatory perspective. Participants should assess which of these fields are required on each order according to the Bats Rulebook and their MiFID II obligations.

Example New Order V2 Message:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes.
<i>MessageLength</i>	4A 00	74 bytes
<i>MessageType</i>	38	New Order V2
<i>MatchingUnit</i>	00	Always 0 for inbound messages
<i>SequenceNumber</i>	64 00 00 00	Sequence number 100
<i>CIOrdID</i>	41 42 43 31 32 33 00 00 00 00 00 00 00 00 00 00 00 00 00 00	ABC123
<i>Side</i>	31	Buy
<i>OrderQty</i>	E8 03 00 00	1,000 shares
<i>NumberOfNewOrder Bitfields</i>	03	3 bitfields to follow
<i>NewOrderBitfield1</i>	04	<i>Price</i>
<i>NewOrderBitfield2</i>	C1	<i>Symbol, Capacity, RoutingInst</i>
<i>NewOrderBitfield3</i>	01	<i>Account</i>
<i>Price</i>	44 D6 12 00 00 00 00 00	123.4500
<i>Symbol</i>	56 4F 44 6C 00 00 00 00	VOD1
<i>Capacity</i>	50	P = Principal
<i>RoutingInst</i>	52 00 00 00	R = Routable
<i>Account</i>	44 45 46 47 00 00 00 00 00 00 00 00 00 00 00 00	DEFG

4.1.2 Cancel Order V2

Request to cancel an order using the *CIOrdID* from a previous order.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x39
<i>MatchingUnit</i>	5	1	Binary	Always 0 for inbound (Participant to Bats) messages.
<i>SequenceNumber</i>	6	4	Binary	The sequence number for this message.
<i>OrigCIOrdID</i>	10	20	Text	Corresponds to <i>OrigCIOrdID</i> (41) in Bats FIX. <i>CIOrdID</i> of the order to cancel.
<i>NumberOf CancelOrder Bitfields</i>	30	1	Binary	Bitfield identifying bitfields which are set. May be 0. Field values must be appended to the end of the message.
<i>CancelOrder Bitfield₁</i>	31	1	Binary	Bitfield identifying fields to follow. Only present if <i>NumberOfCancelOrderBitfields</i> is non-zero.
⋮				
<i>CancelOrder Bitfield_n</i>		1	Binary	Last bitfield.
<i>Optional fields...</i>				

Example Cancel Order V2 Message:

Field Name	Hexadecimal	Notes
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<i>StartOfMessage</i>	BA BA	Start of message bytes
<i>MessageLength</i>	22 00	34 bytes
<i>MessageType</i>	39	Cancel Order V2
<i>MatchingUnit</i>	00	Always 0 for inbound messages
<i>SequenceNumber</i>	64 00 00 00	Sequence Number 100
<i>OrigClOrdID</i>	41 42 43 31 32 33 00 00 00 00 00 00 00 00 00 00 00 00 00 00	ABC123
<i>NumberOfCancel OrderBitfields</i>	01	1 bitfield to follow
<i>CancelOrder Bitfield1</i>	01	<i>ClearingFirm</i>
<i>ClearingFirm</i>	54 45 53 54	TEST

4.1.3 Modify Order V2

Request to modify an order. The order attributes to be modified are selected using *NumberOfModifyBitfields* and some number of bitfields to follow.

Only *Price*, *OrderQty* and *OrdType* may be adjusted. Any change in *Price* or increase in *OrderQty* will result in the order losing its time priority. *OrdType* may be adjusted from Limit to Market (but not from Limit to Peg or Peg to Limit).

Changes in *OrderQty* result in an adjustment of the current order's *OrderQty*. The new *OrderQty* does not directly replace the current order's *LeavesQty*. Rather, a delta is computed from the current *OrderQty* and the replacement *OrderQty*. This delta is then applied to the current *LeavesQty*. If the resulting *LeavesQty* is less than or equal to zero, the order is cancelled. This results in safer behavior when the modification request overlaps partial fills for the current order, leaving the Participant in total control of the share exposure of the order.

A MODIFY ORDER V2 should not be issued until the ORDER ACKNOWLEDGEMENT V2 for the previous NEW ORDER V2 or ORDER MODIFIED message for the previous MODIFY ORDER V2 has been received. The BOE handler will reject a new MODIFY ORDER V2 if it has not been accepted or it has not seen the result of the prior modification from the Matching Engine. However, MODIFY ORDER V2 requests that merely reduce *OrderQty* may be overlapped if the existing *CIOrdID* is reused, as long as the trading identifier has not been opted-in to daily limit trading risk controls. This is the only case where reuse of the *CIOrdID* is allowed.

OrderQty must be present on all Modify Order V2 requests. Messages sent without OrderQty will be rejected. To maintain compatibility with Version 1 MODIFY ORDER messages, this field remains in the optional block.

Price must be present on all Modify Order V2 requests. Messages sent without Price will be rejected. To maintain compatibility with Version 1 MODIFY ORDER messages, this field remains in the optional block.

ClearingFirm is required for service bureau ports.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x3A
<i>MatchingUnit</i>	5	1	Binary	Always 0 for inbound (Participant to Bats) messages.
<i>SequenceNumber</i>	6	4	Binary	The sequence number for this message.
<i>CIOrdID</i>	10	20	Text	New <i>CIOrdID</i> for this order.
<i>OrigCIOrdID</i>	30	20	Text	Corresponds to <i>OrigCIOrdID</i> (41) in Bats FIX. <i>CIOrdID</i> of the order to replace. In the case of multiple changes to a single order, this will be the <i>CIOrdID</i> of the most recently accepted change.
<i>NumberOfModifyOrderBitfields</i>	50	1	Binary	Bitfield identifying bitfields which are set. May be 0. Field values must be appended to the end of the message.
<i>ModifyOrderBitfield₁</i>	51	1	Binary	Bitfield identifying fields to follow.
⋮				
<i>ModifyOrderBitfield_n</i>		1	Binary	Last bitfield.
<i>Optional fields. . .</i>				

Example Modify Order V2 Message:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes
<i>MessageLength</i>	3E 00	62 bytes
<i>MessageType</i>	3A	Modify Order V2
<i>MatchingUnit</i>	00	Always 0 for inbound messages
<i>SequenceNumber</i>	64 00 00 00	Sequence Number 100
<i>CIOrdID</i>	41 42 43 31 32 34 00 00 00 00 00 00 00 00 00 00 00 00 00 00	ABC124
<i>OrigCIOrdID</i>	41 42 43 31 32 33 00 00 00 00 00 00 00 00 00 00 00 00 00 00	ABC123
<i>NumberOfModify OrderBitfields</i>	01	1 bitfield to follow
<i>ModifyOrder Bitfield1</i>	0C	<i>OrderQty</i> , <i>Price</i>
<i>OrderQty</i>	E0 2E 00 00	12,000 shares
<i>Price</i>	08 E2 01 00 00 00 00 00	12.34

4.1.4 Trade Capture Report V2

The TRADE CAPTURE REPORT V2 is used to submit a Negotiated Trade. The report must contain both sides of the trade (*NoSides* = 2).

The model supported is as described in the FIX 5.0 (SP2) specification in the Two-Party Reporting workflow diagram of the Trade Capture Reporting section.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x3C
<i>MatchingUnit</i>	5	1	Binary	Always 0 for inbound (Participant to Bats) messages.
<i>SequenceNumber</i>	6	4	Binary	The sequence number for this message.
<i>TradeReportID</i>	10	20	Text	<p>Corresponds to <i>TradeReportID</i> (571) in Bats FIX.</p> <p>Day-unique ID chosen by client. 20 characters or less. Characters in ASCII range 33–126 are allowed, except for comma, semi-colon, and pipe.</p> <p>If the <i>TradeReportID</i> matches a live trade report (one that has been acked, but not confirmed or declined), it will be rejected as duplicate.</p> <p>Note: Bats only enforces the uniqueness of TradeReportID values among currently live trade reports. However, we strongly recommend that you keep your TradeReportID values day unique.</p>

<i>LastShares</i>	30	4	Binary	Corresponds to <i>LastShares</i> (32) in Bats FIX. Executed share quantity. If the <i>LargeSize</i> optional field is specified, that value holds precedence over this field.
<i>LastPx</i>	34	8	Trade Price	Corresponds to <i>LastPx</i> (31) in Bats FIX. Price of this fill.
<i>NumberOfTradeCaptureReportBitfields</i>	42	1	Binary	Bitfield identifying bitfields which are set. Field values must be appended to the end of the message.
<i>TradeCaptureReportBitfield₁</i>		1	Binary	Bitfield identifying fields to follow.
⋮				
<i>TradeCaptureReportBitfield_n</i>		1	Binary	Last bitfield.
<i>NoSides</i>		1	Binary	Corresponds to <i>NoSides</i> (552) in Bats FIX. Indicates the number of repeating groups to follow. Must be 2.

Repeating Group *TrdCapRptSideGrp* must occur the number of times specified in *NoSides*. Only *Side* and *PartyID* are mandatory. Each field occurs in each group, in order as shown below. Optional fields should occur only if corresponding bits in bitfields are set.

<i>Side</i>	1	Alphanumeric	Corresponds to <i>Side</i> (54) in Bats FIX. 1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt H = Sell Undisclosed
<i>Capacity</i>	1	Alpha	Corresponds to <i>OrderCapacity</i> (47) in Bats FIX. (Orders). Corresponds to <i>LastCapacity</i> (29) in Bats FIX. (Executions). A = Agency (maps to 'AOTC') P = Principal (maps to 'DEAL') R = Riskless Principal (maps to 'MTCH')
<i>PartyID</i>	4	Alpha	Corresponds to <i>PartyID</i> (448) in Bats FIX. The end-client responsible for the trade. Must be an identifier (4 uppercase letters) known to Bats.
<i>Account</i>	16	Text	Corresponds to <i>Account</i> (1) in Bats FIX. Contains the <i>Account</i> specified on this leg on the trade capture, if any. Reflected back on trade capture report confirmations. Allowed characters are alphanumeric and colon. If configured by Bats: values may be communicated to EMCF to indicate allocate to a house or client account. If the account begins with H:, allocate to house account. If the account begins with C:, allocate to client account. Non-prefixed or absent accounts would be allocated to house account.
<i>PartyRole</i>	1	Alphanumeric	Corresponds to <i>PartyRole</i> (452) in Bats FIX. Contains the <i>PartyRole</i> specified on this leg on the trade capture, if any. Reflected back on trade capture report confirmations. 1 = ExecutingFirm (default) (if used, must be set on both sides. Is not permitted for bilateral trades) 2 = EnteringFirm (the party reporting the trade. Should not be used for the second leg) 3 = ContraFirm (the party the trade is alleged against)

<i>Optional fields...</i>				Optional fields as set in the bitmap. Note, optional fields that occur in the repeating groups appear above, repeating per group, not within this block.
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Example Trade Capture Report V2 Message:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes
<i>MessageLength</i>	4D 00	77 bytes
<i>MessageType</i>	3C	Trade Capture Report V2
<i>MatchingUnit</i>	00	Always 0 for inbound messages
<i>SequenceNumber</i>	64 00 00 00	Sequence number 100
<i>TradeReportID</i>	31 34 32 39 30 39 38 34 38 39 35 38 37 33 33 32 00 00 00 00	1429098489587332
<i>LastShares</i>	46 00 00 00	70 shares
<i>LastPx</i>	40 F9 A1 6A 00 00 00 00	1789000000 = 178.9000000
<i>NumberOf</i>	04	4 bitfields to follow
<i>TradeCaptureReport</i>		
<i>Bitfields</i>		
<i>Bitfield₁</i>	01	<i>Symbol</i>
<i>Bitfield₂</i>	B5	<i>Capacity, TransactionCategory,</i>
		<i>PartyRole, TradeReportTransType, VenueType</i>
<i>Bitfield₃</i>	A2	<i>MatchType, TradePublishIndicator,</i>
		<i>ExecutionMethod</i>
<i>Bitfield₄</i>	43	<i>TradeReportType, TradeHandlingInstruction,</i>
		<i>OrderCategory</i>
<i>NoSides</i>	02	2 repeating groups to follow
<i>Side</i>	31	Buy
<i>Capacity</i>	50	Principal
<i>PartyID</i>	54 45 53 54	TEST
<i>PartyRole</i>	31	ExecutingFirm
<i>Side</i>	32	Sell
<i>Capacity</i>	50	Principal
<i>PartyID</i>	54 45 53 54	TEST
<i>PartyRole</i>	31	ExecutingFirm
<i>Symbol</i>	56 4F 44 6C 00 00 00 00	V0D1
<i>TransactionCategory</i>	50	P = Regular Trade
<i>TradeReportTransType</i>	00	0 = New
<i>VenueType</i>	4F	0 = Off Book
<i>MatchType</i>	03	3 = Trade Reporting (On-Exchange)
<i>TradePublishIndicator</i>	01	1 = Publish trade
<i>ExecutionMethod</i>	55	U = Unspecified
<i>TradeReportType</i>	00	0 = Submit
<i>TradeHandlingInstr</i>	01	1 = Two-Party Report
<i>OrderCategory</i>	03	3 = Privately Negotiated Trade

4.2 Bats to Participant

4.2.1 Order Acknowledgment V2

ORDER ACKNOWLEDGMENT V2 messages are sent in response to a NEW ORDER V2 message. The message corresponds to a FIX Execution Report with *ExecType* (150) = 0 (New).

Per the instructions given in a Return Bitfields Parameter Group on the LOGIN REQUEST V2 (§ 3.1.1, p. 11), optional fields may be appended to echo back information provided in the original NEW ORDER V2 message. Fields which have been requested to be echoed back but which were not filled in will still be sent, but filled with binary zero (0x00).

Permitted return bits are described in § 6.1, p. 51.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x25
<i>MatchingUnit</i>	5	1	Binary	The matching unit which created this message. Matching units in BOE correspond to matching units on Multicast PITCH.
<i>SequenceNumber</i>	6	4	Binary	The sequence number for this message. Distinct per matching unit.
<i>TransactionTime</i>	10	8	DateTime	The time the event occurred in the Bats matching engine (not the time the message was sent).
<i>CIOrdID</i>	18	20	Text	Echoed back from the original order.
<i>OrderID</i>	38	8	Binary	Corresponds to <i>OrderID</i> (37) in Bats FIX. Order identifier supplied by Bats. This identifier corresponds to the identifiers used in Bats market data products.
<i>ReservedInternal</i>	46	1	Binary	Reserved for Bats' internal use.
<i>NumberOfReturnBitfields</i>	47	1	Binary	Number of bitfields to follow.
<i>ReturnBitfield₁</i>	48	1	Binary	Bitfield identifying fields to return.
⋮				
<i>ReturnBitfield_n</i>		1	Binary	Last bitfield.
<i>Optional fields...</i>				

Example Order Acknowledgment V2 Message:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes.
<i>MessageLength</i>	4D 00	77 bytes
<i>MessageType</i>	25	Order Acknowledgment V2
<i>MatchingUnit</i>	03	Matching Unit 3
<i>SequenceNumber</i>	64 00 00 00	Sequence number 100
<i>TransactionTime</i>	E0 FA 20 F7 36 71 F8 11	1,294,909,373,757,324,000
<i>CIOrdID</i>	41 42 43 31 32 33 00 00 00 00 00 00 00 00 00 00 00 00 00 00	ABC123
<i>OrderID</i>	05 10 1E B7 5E 39 2F 02	171WC1000005 (base 36)
<i>ReservedInternal</i>	00	Ignore
<i>NumberOfReturnBitfields</i>	03	3 bitfields to follow

<i>ReturnBitfield</i> ₁	00	No bitfields from byte 1
<i>ReturnBitfield</i> ₂	41	<i>Symbol</i> , <i>Capacity</i>
<i>ReturnBitfield</i> ₃	05	<i>Account</i> , <i>ClearingAccount</i>
<i>Symbol</i>	56 4F 44 6C 00 00 00 00	VOD1
<i>Capacity</i>	50	0x50 = P = Principal
<i>Account</i>	41 42 43 00 00 00 00 00	ABC
	00 00 00 00 00 00 00 00	
<i>ClearingAccount</i>	00 00 00 00	(empty)

Example Minimal Order Acknowledgment V2 Message:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes.
<i>MessageLength</i>	2E 00	46 bytes
<i>MessageType</i>	25	Order Acknowledgment V2
<i>MatchingUnit</i>	03	Matching Unit 3
<i>SequenceNumber</i>	64 00 00 00	Sequence number 100
<i>TransactionTime</i>	E0 FA 20 F7 36 71 F8 11	1,294,909,373,757,324,000
<i>CIOrdID</i>	41 42 43 31 32 33 00 00 00 00	ABC123
	00 00 00 00 00 00 00 00 00 00	
<i>OrderID</i>	05 10 1E B7 5E 39 2F 02	171WC1000005 (base 36)
<i>ReservedInternal</i>	00	Ignore
<i>NumberOfReturn</i>	00	No bitfields to follow
<i>Bitfields</i>		

4.2.2 Order Rejected V2

ORDER REJECTED V2 messages are sent in response to a NEW ORDER V2 which must be rejected. This message corresponds to a FIX Execution Report with *ExecType* (150) = 8 (Rejected). ORDER REJECTED V2 messages are unsequenced.

Permitted return bits are described in § 6.2, p. 54.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x26
<i>MatchingUnit</i>	5	1	Binary	Unsequenced application message. Matching unit will be set to 0.
<i>SequenceNumber</i>	6	4	Binary	Unsequenced application message. Sequence number will be set to 0.
<i>TransactionTime</i>	10	8	DateTime	The time the event occurred in the Bats matching engine (not the time the message was sent).
<i>CIOrdID</i>	18	20	Text	Echoed back from the original order.
<i>OrderRejectReason</i>	38	1	Text	Reason for an order rejection. See Reason Codes (§ 8, p. 102) for a list of possible reasons.
<i>Text</i>	39	60	Text	Human readable text with more information about the reject reason.

<i>ReservedInternal</i>	99	1	Binary	Reserved for Bats' internal use.
<i>NumberOfReturn Bitfields</i>	100	1	Binary	Number of bitfields to follow.
<i>ReturnBitfield₁</i>	101	1	Binary	Bitfield identifying fields to return.
⋮				
<i>ReturnBitfield_n</i>		1	Binary	Last bitfield.
<i>Optional fields...</i>				

Example Order Rejected V2 Message:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes
<i>MessageLength</i>	76 00	118 bytes
<i>MessageType</i>	26	Order Rejected V2
<i>MatchingUnit</i>	00	Unsequenced Message, unit = 0
<i>SequenceNumber</i>	00 00 00 00	Unsequenced Message, sequence = 0
<i>TransactionTime</i>	E0 FA 20 F7 36 71 F8 11	1,294,909,373,757,324,000
<i>CIOrdID</i>	41 42 43 31 32 33 00 00 00 00 00 00 00 00 00 00 00 00 00 00	ABC123
<i>OrderRejectReason</i>	44	D
<i>Text</i>	44 75 70 6C 69 63 61 74 65 20 43 6C 4F 72 64 49 44 00	Duplicate CIOrdID
<i>ReservedInternal</i>	00	Ignore
<i>NumberOfReturn Bitfields</i>	03	3 bitfields to follow
<i>ReturnBitfield₁</i>	00	No bitfields from byte 1
<i>ReturnBitfield₂</i>	01	<i>Symbol</i>
<i>ReturnBitfield₃</i>	06	<i>ClearingFirm</i> , <i>ClearingAccount</i>
<i>Symbol</i>	56 4F 44 6C 00 00 00 00	VOD1
<i>ClearingFirm</i>	54 45 53 54	TEST
<i>ClearingAccount</i>	00 00 00 00	(empty)

4.2.3 Order Modified V2

ORDER MODIFIED V2 messages are sent in response to a MODIFY REQUEST V2 to indicate that the order has been successfully modified.

Note: You must opt-in to receiving LeavesQty in Order Modified V2 messages. In some cases, the last message to be received on an order's lifecycle will be an ORDER MODIFIED V2 message. The way to know the order is no longer live is to inspect *LeavesQty*. An example of this would be modification of an order whilst an execution is being generated, resulting in the order being reduced to zero outstanding quantity. To maintain return structure compatibility with Participants with Version 1, this field remains in the optional block.

Permitted return bits are described in § 6.3, p. 57.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.

<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x27
<i>MatchingUnit</i>	5	1	Binary	The matching unit which created this message. Matching units in BOE correspond to matching units on Multicast PITCH.
<i>SequenceNumber</i>	6	4	Binary	The sequence number for this message. Distinct per matching unit.
<i>TransactionTime</i>	10	8	DateTime	The time the event occurred in the Bats matching engine (not the time the message was sent).
<i>CIOrdID</i>	18	20	Text	Client order ID. This is the <i>CIOrdID</i> from the Modify Order message.
<i>OrderID</i>	38	8	Binary	Corresponds to <i>OrderID</i> (37) in Bats FIX. The unique <i>OrderID</i> . Modifications do <i>not</i> change the <i>OrderID</i> .
<i>ReservedInternal</i>	46	1	Binary	Reserved for Bats' internal use.
<i>NumberOfReturnBitfields</i>	47	1	Binary	Number of bitfields to follow.
<i>ReturnBitfield₁</i>	48	1	Binary	Bitfield identifying fields to return.
⋮				
<i>ReturnBitfield_n</i>		1	Binary	Last bitfield.
<i>Optional fields...</i>				

Example Order Modified V2 Message:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes
<i>MessageLength</i>	35 00	63 bytes
<i>MessageType</i>	27	Order Modified V2
<i>MatchingUnit</i>	03	Matching Unit 3
<i>SequenceNumber</i>	64 00 00 00	Sequence number 100
<i>TransactionTime</i>	E0 FA 20 F7 36 71 F8 11	1,294,909,373,757,324,000
<i>CIOrdID</i>	41 42 43 31 32 33 00 00 00 00 00 00 00 00 00 00 00 00 00 00	ABC123
<i>OrderID</i>	05 10 1E B7 5E 39 2F 02	171WC1000005 (base 36)
<i>ReservedInternal</i>	00	Ignore
<i>NumberOfReturnBitfields</i>	05	5 bitfields to follow
<i>ReturnBitfield₁</i>	04	<i>Price</i>
<i>ReturnBitfield₂</i>	00	No fields from byte 2
<i>ReturnBitfield₃</i>	00	No fields from byte 3
<i>ReturnBitfield₄</i>	00	No fields from byte 4
<i>ReturnBitfield₅</i>	02	<i>LeavesQty</i>
<i>Price</i>	08 E2 01 00 00 00 00 00	12.34
<i>LeavesQty</i>	00 00 00 00	0 (order done)

4.2.4 Order Restated V2

ORDER V2 RESTATED messages are sent to inform the Participant that an order has been asynchronously modified for some reason without an explicit MODIFY ORDER V2 request having been sent.

Some example (non-exhaustive) reasons for ORDER RESTATED V2 messages being sent:

- A reserve (iceberg) order has been reloaded.
- An order's remaining quantity was decremented because of a prevented wash trade.
- A routed order has returned to rest on the book after matching liquidity on another market.

Participants should be prepared to accept and apply ORDER RESTATED V2 messages for any reason.

The return bitfields indicate the characteristics of the order which have changed. Optional fields will be present at the end of the message with the new values.

Note: You must opt-in to receiving *LeavesQty* in ORDER RESTATED V2 messages. In some cases, the last message to be received on an order's lifecycle will be an ORDER RESTATED V2 message. The way to know the order is no longer live is to inspect *LeavesQty*. An example of this would be restatement of an order in some cases due to *PreventParticipantMatch* being set to d. To maintain return structure compatibility with Participants with Version 1, this field remains in the optional block.

Permitted return bits are described in § 6.4, p. 60.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x28
<i>MatchingUnit</i>	5	1	Binary	The matching unit which created this message. Matching units in BOE correspond to matching units on Multicast PITCH.
<i>SequenceNumber</i>	6	4	Binary	The sequence number for this message. Distinct per matching unit.
<i>TransactionTime</i>	10	8	DateTime	The time the event occurred in the Bats matching engine (not the time the message was sent).
<i>CIOrdID</i>	18	20	Text	The <i>CIOrdID</i> is the identifier from the open order.
<i>OrderID</i>	38	8	Binary	Corresponds to <i>OrderID</i> (37) in Bats FIX. The unique <i>OrderID</i> . For informational purposes only. Restatements do <i>not</i> change the <i>OrderID</i> .
<i>RestatementReason</i>	46	1	Alphanumeric	The reason for this Order Restated message. R = Reroute X = Locked in cross W = Wash L = Reload Q = Liquidity Updated Bats reserves the right to add new values as necessary without prior notice.
<i>ReservedInternal</i>	47	1	Binary	Reserved for Bats' internal use.
<i>NumberOfReturnBitfields</i>	48	1	Binary	Number of bitfields to follow.
<i>ReturnBitfield₁</i>	49	1	Binary	Bitfield identifying fields to return.
⋮				
<i>ReturnBitfield_n</i>		1	Binary	Last bitfield.
<i>Optional fields. . .</i>				

Example Order Restated V2 message for a reserve (iceberg) reload:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes
<i>MessageLength</i>	41 00	65 bytes
<i>MessageType</i>	28	Order Restated V2
<i>MatchingUnit</i>	03	Matching Unit 3
<i>SequenceNumber</i>	64 00 00 00	Sequence number 100
<i>TransactionTime</i>	E0 FA 20 F7 36 71 F8 11	1,294,909,373,757,324,000
<i>CIOrdID</i>	41 42 43 31 32 33 00 00 00 00 00 00 00 00 00 00 00 00 00 00	ABC123
<i>OrderID</i>	05 10 1E B7 5E 39 2F 02	171WC1000005 (base 36)
<i>RestatementReason</i>	4C	L = Reload
<i>ReservedInternal</i>	00	Ignore
<i>NumberOfReturn</i>	06	6 bitfields to follow
<i>Bitfields</i>		
<i>ReturnBitfield₁</i>	00	No fields from byte 1
<i>ReturnBitfield₂</i>	00	No fields from byte 2
<i>ReturnBitfield₃</i>	00	No fields from byte 3
<i>ReturnBitfield₄</i>	00	No fields from byte 4
<i>ReturnBitfield₅</i>	02	<i>LeavesQty</i>
<i>ReturnBitfield₆</i>	01	<i>SecondaryOrderID</i>
<i>LeavesQty</i>	64 00 00 00	100 shares
<i>SecondaryOrderID</i>	0A 10 1E B7 5E 39 2F 02	171WC100000A (base 36)

4.2.5 User Modify Rejected V2

USER MODIFY REJECTED V2 messages are sent in response to a MODIFY ORDER V2 for an order which cannot be modified. USER MODIFY REJECTED V2 messages are unsequenced.

This message corresponds to a FIX Execution Report with *MsgType* (35) = 9 (Order Cancel Reject) and *CxlResponseTo* (434) = 2 (Order Cancel/Replace Request).

Permitted return bits are described in § 6.5, p. 63.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x29
<i>MatchingUnit</i>	5	1	Binary	Unsequenced application message. Matching unit will be set to 0.
<i>SequenceNumber</i>	6	4	Binary	Unsequenced application message. Sequence number will be set to 0.
<i>TransactionTime</i>	10	8	DateTime	The time the event occurred in the Bats matching engine (not the time the message was sent).
<i>CIOrdID</i>	18	20	Text	The <i>CIOrdID</i> of the modify request which was rejected.
<i>ModifyReject Reason</i>	38	1	Text	Reason for a modify rejection. See Reason Codes (§ 8, p. 102) for a list of possible reasons.

<i>Text</i>	39	60	Text	Human readable text with more information about the reject reason.
<i>ReservedInternal</i>	99	1	Binary	Reserved for Bats' internal use.
<i>NumberOfReturn Bitfields</i>	100	1	Binary	Number of bitfields to follow.
<i>ReturnBitfield₁</i>	101	1	Binary	Bitfield identifying fields to return.
⋮				
<i>ReturnBitfield_n</i>		1	Binary	Last bitfield.
<i>Optional fields...</i>				

Example User Modify Rejected V2 Message:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes
<i>MessageLength</i>	63 00	99 bytes
<i>MessageType</i>	29	User Modify Rejected V2
<i>MatchingUnit</i>	00	Unsequenced Message, unit = 0
<i>SequenceNumber</i>	00 00 00 00	Unsequenced Message, sequence = 0
<i>TransactionTime</i>	E0 FA 20 F7 36 71 F8 11	1,294,909,373,757,324,000
<i>CIOrdID</i>	41 42 43 31 32 33 00 00 00 00	ABC123
	00 00 00 00 00 00 00 00 00 00	
<i>ModifyRejectReason</i>	50	Pending Fill
<i>Text</i>	50 65 6E 64 69 6E 67 00 00 00	Pending
	00 00 00 00 00 00 00 00 00 00	
	00 00 00 00 00 00 00 00 00 00	
	00 00 00 00 00 00 00 00 00 00	
	00 00 00 00 00 00 00 00 00 00	
	00 00 00 00 00 00 00 00 00 00	
<i>ReservedInternal</i>	00	Ignore
<i>NumberOfReturn Bitfields</i>	00	No optional fields

4.2.6 Order Cancelled V2

An order has been cancelled.

Permitted return bits are described in § 6.6, p. 66.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x2A
<i>MatchingUnit</i>	5	1	Binary	The matching unit which created this message. Matching units in BOE correspond to matching units on Multicast PITCH.
<i>SequenceNumber</i>	6	4	Binary	The sequence number for this message. Distinct per matching unit.
<i>TransactionTime</i>	10	8	DateTime	The time the event occurred in the Bats matching engine (not the time the message was sent).

<i>CIOrdID</i>	18	20	Text	The order which was cancelled.
<i>CancelReason</i>	38	1	Text	Reason for the order cancellation. See Reason Codes (§ 8, p. 102) for a list of possible reasons.
<i>ReservedInternal</i>	39	1	Binary	Reserved for Bats' internal use.
<i>NumberOfReturn Bitfields</i>	40	1	Binary	Number of bitfields to follow.
<i>ReturnBitfield₁</i>	41	1	Binary	Bitfield identifying fields to return.
⋮				
<i>ReturnBitfield_n</i>		1	Binary	Last bitfield.
<i>Optional fields. . .</i>				

Example Order Cancelled V2 Message:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes
<i>MessageLength</i>	48 00	72 bytes
<i>MessageType</i>	2A	Order Cancelled V2
<i>MatchingUnit</i>	03	Matching Unit 3
<i>SequenceNumber</i>	64 00 00 00	Sequence number 100
<i>TransactionTime</i>	E0 FA 20 F7 36 71 F8 11	1,294,909,373,757,324,000
<i>CIOrdID</i>	41 42 43 31 32 33 00 00 00 00	ABC123
<i>CancelReason</i>	00 00 00 00 00 00 00 00 00 00	U = User Requested
<i>ReservedInternal</i>	55	Ignore
<i>NumberOfReturn Bitfields</i>	00	5 bitfields to follow
<i>ReturnBitfield₁</i>	05	
<i>ReturnBitfield₂</i>	00	No fields from byte 1
<i>ReturnBitfield₃</i>	00	No fields from byte 2
<i>ReturnBitfield₄</i>	06	<i>ClearingFirm, ClearingAccount</i>
<i>ReturnBitfield₅</i>	00	No fields from byte 2
<i>ClearingFirm</i>	01	<i>OrigCIOrdID</i>
<i>ClearingAccount</i>	54 45 53 54	TEST
<i>OrigCIOrdID</i>	31 32 33 34	1234
	41 42 43 31 32 31 00 00 00 00	ABC121
	00 00 00 00 00 00 00 00 00 00	

4.2.7 Cancel Rejected V2

A CANCEL REJECTED V2 message is sent in response to a CANCEL ORDER V2 message to indicate that the cancellation cannot occur. CANCEL REJECTED V2 messages are unsequenced.

Permitted return bitfields are described in § 6.7, p. 69.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>Message Type</i>	4	1	Binary	0x2B
<i>MatchingUnit</i>	5	1	Binary	Unsequenced application message. Matching unit will be set to 0.

<i>SequenceNumber</i>	6	4	Binary	Unsequenced application message. Sequence number will be set to 0.
<i>TransactionTime</i>	10	8	DateTime	The time the event occurred in the Bats matching engine (not the time the message was sent).
<i>CIOrdID</i>	18	20	Text	The order whose cancel was rejected.
<i>CancelRejectReason</i>	38	1	Text	Reason for a cancel rejection. See Reason Codes (§ 8, p. 102) for a list of possible reasons.
<i>Text</i>	39	60	Text	Human readable text with more information about the reject reason.
<i>ReservedInternal</i>	99	1	Binary	Reserved for Bats' internal use.
<i>NumberOfReturnBitfields</i>	100	1	Binary	Number of bitfields to follow.
<i>ReturnBitfield₁</i>	101	1	Binary	Bitfield identifying fields to return.
⋮				
<i>ReturnBitfield_n</i>		1	Binary	Last bitfield.
<i>Optional fields...</i>				

Example Cancel Rejected V2 Message:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes
<i>MessageLength</i>	63 00	99 bytes
<i>MessageType</i>	2B	Cancel Rejected V2
<i>MatchingUnit</i>	00	Unsequenced Message, unit = 0
<i>SequenceNumber</i>	00 00 00 00	Unsequenced Message, sequence = 0
<i>TransactionTime</i>	E0 FA 20 F7 36 71 F8 11	1,294,909,373,757,324,000
<i>CIOrdID</i>	41 42 43 31 32 33 00 00 00 00	ABC123
<i>CancelRejectReason</i>	00 00 00 00 00 00 00 00 00 00	J
<i>Text</i>	4A	TOO LATE
	54 4F 4F 20 4C 41 54 45 00 00	
	00 00 00 00 00 00 00 00 00 00	
	00 00 00 00 00 00 00 00 00 00	
	00 00 00 00 00 00 00 00 00 00	
	00 00 00 00 00 00 00 00 00 00	
	00 00 00 00 00 00 00 00 00 00	
<i>ReservedInternal</i>	00	Ignore
<i>NumberOfReturnBitfields</i>	00	No optional fields

4.2.8 Order Execution V2

An ORDER EXECUTION V2 is sent for each fill on an order.

Version 2 removes the *AccessFee* field, but adds the optional *FeeCode* field. Rather than returning a monetary value indicating the rebate or charge for an execution, the *FeeCode* is an indication of a fee classification corresponding to an item on the venue's fee schedule.

This feature is not yet enabled.

Permitted return bitfields are described in § 6.8, p. 72.

Field	Offset	Length	Data Type	Description								
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.								
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.								
<i>MessageType</i>	4	1	Binary	0x2C								
<i>MatchingUnit</i>	5	1	Binary	The matching unit which created this message. Matching units in BOE correspond to matching units on Multicast PITCH.								
<i>SequenceNumber</i>	6	4	Binary	The sequence number for this message. Distinct per matching unit.								
<i>TransactionTime</i>	10	8	DateTime	The time the event occurred in the Bats matching engine (not the time the message was sent).								
<i>CIOrdID</i>	18	20	Text	Order receiving the execution.								
<i>ExecID</i>	38	8	Binary	Corresponds to <i>ExecID</i> (17) in Bats FIX. Execution ID. Unique across all matching units on a given day. Note: ExecIDs will be represented on ODROP, FIXDROP and standard DROP ports as base 36 ASCII. Example conversion: <table border="1" data-bbox="911 976 1393 1111"> <thead> <tr> <th>Decimal</th> <th>Base 36</th> </tr> </thead> <tbody> <tr> <td>28294005440239</td> <td>A1234B567</td> </tr> <tr> <td>76335905726621</td> <td>R248BC23H</td> </tr> <tr> <td>728557228187</td> <td>09AP05V2Z</td> </tr> </tbody> </table>	Decimal	Base 36	28294005440239	A1234B567	76335905726621	R248BC23H	728557228187	09AP05V2Z
Decimal	Base 36											
28294005440239	A1234B567											
76335905726621	R248BC23H											
728557228187	09AP05V2Z											
<i>LastShares</i>	46	4	Binary	Corresponds to <i>LastShares</i> (32) in Bats FIX. Executed share quantity.								
<i>LastPx</i>	50	8	Binary Price	Corresponds to <i>LastPx</i> (31) in Bats FIX. Price of this fill.								
<i>LeavesQty</i>	58	4	Binary	Corresponds to <i>LeavesQty</i> (151) in Bats FIX. Quantity still open for further execution. If zero, the order is complete.								
<i>BaseLiquidity Indicator</i>	62	1	Alphanumeric	Indicates whether the trade added or removed liquidity. A = Added Liquidity R = Removed Liquidity X = Routed to Another Market C = Auction Trade								

<i>SubLiquidity Indicator</i>	63	1	Alphanumeric	Additional information about an execution. Bats may add additional values without notice. Participants must gracefully ignore unknown values. ASCII NUL (0x00) = No Additional Information D = Bats Dark Pool Execution T = Removed liquidity from the Bats Dark Pool by IOC order H = Trade added hidden liquidity I = Trade added hidden liquidity that was price improved P = Periodic Auction
<i>ContraBroker</i>	64	4	Alphanumeric	Corresponds to <i>ContraBroker</i> (375) in Bats FIX. Indicates the market of execution. A value of LP identifies an execution from an external liquidity provider, all other markets are identified by their ISO Market Identification Code (MIC) ¹²
<i>ReservedInternal</i>	68	1	Binary	Reserved for Bats' internal use.
<i>NumberOfReturn Bitfields</i>	69	1	Binary	Number of bitfields to follow.
<i>ReturnBitfield₁</i>	70	1	Binary	Bitfield identifying fields to return.
⋮				
<i>ReturnBitfield_n</i>		1	Binary	Last bitfield.
<i>Optional fields. . .</i>				

Example Order Execution V2 Message:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes
<i>MessageLength</i>	4F 00	79 bytes
<i>MessageType</i>	2C	Order Execution V2
<i>MatchingUnit</i>	03	Matching Unit 3
<i>SequenceNumber</i>	64 00 00 00	Sequence number 100
<i>TransactionTime</i>	E0 FA 20 F7 36 71 F8 11	1,294,909,373,757,324,000
<i>CIOrdID</i>	41 42 43 31 32 33 00 00 00 00 00 00 00 00 00 00 00 00 00 00	ABC123
<i>ExecID</i>	01 F0 B7 D9 71 21 00 00	D19800001 (base 36)
<i>LastShares</i>	64 00 00 00	100 shares
<i>LastPx</i>	08 E2 01 00 00 00 00 00	12.34
<i>BaseLiquidityIndicator</i>	41	A = Added
<i>SubLiquidityIndicator</i>	00	(unset)
<i>ContraBroker</i>	42 41 54 53	BATS
<i>ReservedInternal</i>	00	Ignore
<i>NumberOfReturn Bitfields</i>	03	3 bitfields to follow
<i>ReturnBitfield₁</i>	00	No bitfields from byte 1
<i>ReturnBitfield₂</i>	00	No bitfields from byte 2

¹ISO 10383, see <http://www.iso15022.org/MIC/homepageMIC.htm> for details

²for historical reasons a local execution for an order entered into the BXE book is identified with a value of BATS

<i>ReturnBitfield</i> ₃	46	<i>ClearingFirm</i> , <i>ClearingAccount</i> , <i>OrderQty</i>
<i>ClearingFirm</i>	54 45 53 54	TEST
<i>ClearingAccount</i>	31 32 33 43	1234
<i>OrderQty</i>	78 00 00 00	120 shares

4.2.9 Trade Cancel or Correct V2

Used to relay a trade which has been cancelled (busted) or corrected (price or size change only). The *CorrectedPrice* and optional *CorrectedSize* fields will be set to 0 for cancelled trades and to the new trade price and/or size for corrected trades. TRADE CANCEL OR CORRECT V2 can be sent for same day as well as previous day trades.

Permitted return bitfields are described in § 6.9, p. 75.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x2D
<i>MatchingUnit</i>	5	1	Binary	The matching unit which created this message. Matching units in BOE correspond to matching units on Multicast PITCH.
<i>SequenceNumber</i>	6	4	Binary	The sequence number for this message. Distinct per matching unit.
<i>TransactionTime</i>	10	8	DateTime	The time the event occurred in the Bats matching engine (not the time the message was sent).
<i>CIOrdID</i>	18	20	Text	<i>CIOrdID</i> of the order whose fill is being cancelled or corrected.
<i>OrderID</i>	38	8	Binary	Corresponds to <i>OrderID</i> (37) in Bats FIX. Order whose fill is being cancelled or corrected.
<i>ExecRefID</i>	46	8	Binary	Corresponds to <i>ExecRefID</i> (19) in Bats FIX. Refers to the <i>ExecID</i> (o)f the fill being cancelled or corrected.
<i>Side</i>	54	1	Alphanumeric	Side of the order.
<i>BaseLiquidityIndicator</i>	55	1	Alphanumeric	Indicates whether the trade added or removed liquidity. A = Added Liquidity R = Removed Liquidity X = Routed to Another Market C = Auction Trade
<i>ClearingFirm</i>	56	4	Alpha	Echoed back from the original order.
<i>ClearingAccount</i>	60	4	Text	Echoed back from the original order.
<i>LastShares</i>	64	4	Binary	Number of shares of the trade being cancelled.
<i>LastPx</i>	68	8	Binary Price	Price of the trade being cancelled.
<i>CorrectedPrice</i>	76	8	Binary Price	For trade corrections, this is the new trade price. For trade breaks, this is set to 0.
<i>OrigTime</i>	84	8	DateTime	Corresponds to <i>OrigTime</i> (42). The date and time of the original trade, in GMT.
<i>ReservedInternal</i>	92	1	Binary	Reserved for Bats' internal use.

<i>NumberOfReturn Bitfields</i>	93	1	Binary	Number of bitfields to follow.
<i>ReturnBitfield₁</i>	94	1	Binary	Bitfield identifying fields to return.
⋮				
<i>ReturnBitfield_n</i>		1	Binary	Last bitfield.
<i>Optional fields...</i>				

Example Trade Cancel or Correct Message:

Field Name	Hexadecimal	Notes
<i>StartOfMessage</i>	BA BA	Start of message bytes
<i>MessageLength</i>	6C 00	108 bytes
<i>MessageType</i>	2D	Trade Cancel or Correct V2
<i>MatchingUnit</i>	03	Matching Unit 3
<i>SequenceNumber</i>	64 00 00 00	Sequence number 100
<i>TransactionTime</i>	E0 FA 20 F7 36 71 F8 11	1,294,909,373,757,234,000
<i>ClOrdID</i>	41 42 43 31 32 33 00 00 00 00	ABC123
<i>OrderID</i>	05 10 1E B7 5E 39 2F 02	171WC1000005 (base 36)
<i>ExecRefID</i>	01 F0 B7 D9 71 21 00 00	D19800001 (base 36)
<i>Side</i>	31	Buy
<i>BaseLiquidity Indicator</i>	41	A = Added
<i>ClearingFirm</i>	54 45 53 54	TEST
<i>ClearingAccount</i>	00 00 00 00	(empty)
<i>LastShares</i>	C4 09 00 00	2,500 shares
<i>LastPx</i>	3A E2 01 00 00 00 00 00	12.345
<i>CorrectedPrice</i>	00 00 00 00 00 00 00 00	0 (cancelled)
<i>OrigTime</i>	E0 BA 75 95 15 4C EB 11	1,291,209,373,757,324,000
<i>ReservedInternal</i>	00	Ignore
<i>NumberOfReturn Bitfields</i>	04	4 bitfields to follow
<i>ReturnBitfield₁</i>	00	No fields from byte 1
<i>ReturnBitfield₂</i>	01	<i>Symbol</i>
<i>ReturnBitfield₃</i>	00	No fields from byte 3
<i>ReturnBitfield₄</i>	20	<i>CorrectedSize</i>
<i>Symbol</i>	56 4F 44 6C 00 00 00 00	V0D1
<i>CorrectedSize</i>	00 00 00 00	0 (cancelled)

4.2.10 Trade Capture Report Acknowledgment V2

The TRADE CAPTURE REPORT ACKNOWLEDGMENT V2 is sent by Bats to acknowledge the receipt of a TRADE CAPTURE REPORT V2. It is a technical-level ack. The Trade is not considered to have fully succeeded until a TRADE CAPTURE CONFIRM V2 is sent.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x30

<i>MatchingUnit</i>	5	1	Binary	The matching unit which created this message. Matching units in BOE correspond to matching units on Multicast PITCH.
<i>SequenceNumber</i>	6	4	Binary	The sequence number for this message. Distinct per matching unit.
<i>TransactionTime</i>	10	8	DateTime	The time the event occurred in the Bats matching engine (not the time the message was sent).
<i>TradeReportID</i>	18	20	Text	Corresponds to <i>TradeReportID</i> (571) in Bats FIX. Contains the <i>TradeReportID</i> (571) of the original trade capture report to which this message relates
<i>ReservedInternal</i>	38	1	Binary	Reserved for Bats' internal use.
<i>NumberOfReturnBitfields</i>	39	1	Binary	Number of bitfields to follow.
<i>ReturnBitfield₁</i>	40	1	Binary	Bitfield identifying fields to return.
⋮				
<i>ReturnBitfield_n</i>		1	Binary	Last bitfield.
<i>NoSides</i>		1	Binary	Corresponds to <i>NoSides</i> (552) in Bats FIX. Indicates the number of repeating groups to follow. Must be 2.
Repeating Group <i>TrdCapAckSideGrp</i> must occur the number of times specified in <i>NoSides</i> . All fields are optional. Each field occurs in each group, in bitfield order as shown below, if its corresponding bit in the bitfields bit is set.				
<i>Side</i>	1	Alphanumeric	Echoed back from the original TRADE CAPTURE REPORT V2 message.	
<i>Capacity</i>	1	Alpha	Echoed back from the original TRADE CAPTURE REPORT V2 message.	
<i>Account</i>	16	Text	Echoed back from the original TRADE CAPTURE REPORT V2 message.	
<i>PartyID</i>	4	Alpha	Echoed back from the original TRADE CAPTURE REPORT V2 message.	
<i>PartyRole</i>	1	Alphanumeric	Echoed back from the original TRADE CAPTURE REPORT V2 message.	
<i>Optional fields...</i>				Optional fields as set in the bitmap. Note, optional fields that occur in the repeating groups appear above, repeating per group, not within this block.

4.2.11 Trade Capture Report Reject V2

The TRADE CAPTURE REPORT REJECT V2 is sent by Bats in response to a TRADE CAPTURE REPORT V2. TRADE CAPTURE REPORT REJECT V2 messages are unsequenced.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x31

<i>MatchingUnit</i>	5	1	Binary	The matching unit which created this message. Matching units in BOE correspond to matching units on Multicast PITCH.
<i>SequenceNumber</i>	6	4	Binary	The sequence number for this message. Distinct per matching unit.
<i>TransactionTime</i>	10	8	DateTime	The time the event occurred in the Bats matching engine (not the time the message was sent).
<i>TradeReportID</i>	18	20	Text	Corresponds to <i>TradeReportID</i> (571) in Bats FIX. Contains the <i>TradeReportID</i> (571) of the original trade capture report to which this message relates
<i>Reason</i>	38	1	Text	Reason for a TRADE CAPTURE REPORT reject or decline. See Reason Codes (§ 8, p. 102) for a list of possible reasons.
<i>Text</i>	39	60	Text	Human readable text with more information about the reject reason.
<i>ReservedInternal</i>	99	1	Binary	Reserved for Bats' internal use.
<i>NumberOfReturnBitfields</i>	100	1	Binary	Number of bitfields to follow.
<i>ReturnBitfield₁</i>	101	1	Binary	Bitfield identifying fields to return.
⋮				
<i>ReturnBitfield_n</i>		1	Binary	Last bitfield.
<i>NoSides</i>		1	Binary	Corresponds to <i>NoSides</i> (552) in Bats FIX. Indicates the number of repeating groups to follow. Must be 2.
Repeating Group <i>TrdCapAckSideGrp</i> must occur the number of times specified in <i>NoSides</i> . All fields are optional. Each field occurs in each group, in bitfield order as shown below, if its corresponding bit in the bitfields bit is set.				
<i>Side</i>	1	Alphanumeric	Echoed back from the original TRADE CAPTURE REPORT V2 message.	
<i>Capacity</i>	1	Alpha	Echoed back from the original TRADE CAPTURE REPORT V2 message.	
<i>Account</i>	16	Text	Echoed back from the original TRADE CAPTURE REPORT V2 message.	
<i>PartyID</i>	4	Alpha	Echoed back from the original TRADE CAPTURE REPORT V2 message.	
<i>PartyRole</i>	1	Alphanumeric	Echoed back from the original TRADE CAPTURE REPORT V2 message.	
<i>Optional fields...</i>				Optional fields as set in the bitmap. Note, optional fields that occur in the repeating groups appear above, repeating per group, not within this block.

4.2.12 Trade Capture Confirm V2

The TRADE CAPTURE CONFIRM V2 is sent from Bats to the participant in order to confirm that a TRADE CAPTURE REPORT V2 has been fully processed. It is a business-level confirmation as distinct from the technology level acknowledgment sent as a TRADE CAPTURE REPORT ACKNOWLEDGMENT V2.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x32
<i>MatchingUnit</i>	5	1	Binary	The matching unit which created this message. Matching units in BOE correspond to matching units on Multicast PITCH.
<i>SequenceNumber</i>	6	4	Binary	The sequence number for this message. Distinct per matching unit.
<i>TransactionTime</i>	10	8	DateTime	The time the event occurred in the Bats matching engine (not the time the message was sent).
<i>TradeReportID</i>	18	20	Text	Corresponds to <i>TradeReportID</i> (571) in Bats FIX. Unique identifier for the trade report confirm as provided by Bats
<i>TradeReportRefID</i>	38	20	Text	Corresponds to <i>TradeReportRefID</i> (572) in Bats FIX. Contains the <i>TradeReportID</i> (571) of the original trade capture report to which this message relates
<i>TradeID</i>	58	8	Binary	Corresponds to <i>TradeID</i> (1003) in FIX. An ID allocated by Bats in response to a trade capture report, identifying a particular trade. These are present in the PITCH Off-Book Trade messages, and are guaranteed unique for a minimum of 7 calendar days from the original report.
<i>LastShares</i>	66	4	Binary	Corresponds to <i>LastShares</i> (32) in Bats FIX. Executed share quantity. If the <i>LargeSize</i> optional field is specified, that value holds precedence over this field.
<i>LastPx</i>	70	8	Trade Price	Corresponds to <i>LastPx</i> (31) in Bats FIX. Price of this fill.
<i>ContraBroker</i>	78	4	Alphanumeric	Corresponds to <i>ContraBroker</i> (375) in Bats FIX. Indicates the market of execution. ³
<i>ReservedInternal</i>	82	1	Binary	Reserved for Bats' internal use.
<i>NumberOfReturnBitfields</i>	83	1	Binary	Number of bitfields to follow.
<i>ReturnBitfield₁</i>	84	1	Binary	Bitfield identifying fields to return.
⋮				
<i>ReturnBitfield_n</i>		1	Binary	Last bitfield.

³for historical reasons a local execution for an order entered into the BXE book is identified with a value of BATS

<i>NoSides</i>		1	Binary	Corresponds to <i>NoSides</i> (552) in Bats FIX. Indicates the number of repeating groups to follow. Must be 2.
Repeating Group <i>TrdCapAckSideGrp</i> must occur the number of times specified in <i>NoSides</i> . All fields are optional. Each field occurs in each group, in bitfield order as shown below, if its corresponding bit in the bitfields bit is set. The order of sides may be adjusted from that submitted.				
<i>Side</i>	1	Alphanumeric		Echoed back from the original TRADE CAPTURE REPORT V2 message.
<i>Capacity</i>	1	Alpha		Echoed back from the original TRADE CAPTURE REPORT V2 message.
<i>Account</i>	16	Text		Echoed back from the original TRADE CAPTURE REPORT V2 message.
<i>PartyID</i>	4	Alpha		Echoed back from the original TRADE CAPTURE REPORT V2 message.
<i>Central Counterparty</i>	1	Alpha		The CCP handling the trade E = European Multilateral Clearing Facility L = LCH.Clearnet X = SIX x-clear C = EuroCCP N = None - Clearing Suppressed for self match.
<i>PartyRole</i>	1	Alphanumeric		Echoed back from the original TRADE CAPTURE REPORT V2 message.
<i>Optional fields. . .</i>				Optional fields as set in the bitmap. Note, optional fields that occur in the repeating groups appear above, repeating per group, not within this block.

4.2.13 Trade Capture Report Decline V2

The TRADE CAPTURE DECLINE V2 is sent from Bats to the participant in order to decline a TRADE CAPTURE REPORT V2. It is a business-level reject as distinct from the technology level acknowledgment sent as a TRADE CAPTURE REPORT ACKNOWLEDGMENT V2.

Field	Offset	Length	Data Type	Description
<i>StartOfMessage</i>	0	2	Binary	Must be 0xBA 0xBA.
<i>MessageLength</i>	2	2	Binary	Number of bytes for the message, including this field but not including the two bytes for the <i>StartOfMessage</i> field.
<i>MessageType</i>	4	1	Binary	0x33
<i>MatchingUnit</i>	5	1	Binary	The matching unit which created this message. Matching units in BOE correspond to matching units on Multicast PITCH.
<i>SequenceNumber</i>	6	4	Binary	The sequence number for this message. Distinct per matching unit.
<i>TransactionTime</i>	10	8	DateTime	The time the event occurred in the Bats matching engine (not the time the message was sent).
<i>TradeReportID</i>	18	20	Text	Corresponds to <i>TradeReportID</i> (571) in Bats FIX. Unique identifier for the trade report confirm as provided by Bats

<i>TradeReportRefID</i>	38	20	Text	Corresponds to <i>TradeReportRefID</i> (572) in Bats FIX. Contains the <i>TradeReportID</i> (571) of the original trade capture report to which this message relates
<i>TradeID</i>	58	8	Binary	Corresponds to <i>TradeID</i> (1003) in FIX. An ID allocated by Bats in response to a trade capture report, identifying a particular trade. These are present in the PITCH Off-Book Trade messages, and are guaranteed unique for a minimum of 7 calendar days from the original report.
<i>LastShares</i>	66	4	Binary	Corresponds to <i>LastShares</i> (32) in Bats FIX. Executed share quantity. If the <i>LargeSize</i> optional field is specified, that value holds precedence over this field.
<i>LastPx</i>	70	8	Trade Price	Corresponds to <i>LastPx</i> (31) in Bats FIX. Price of this fill.
<i>ContraBroker</i>	78	4	Alphanumeric	Corresponds to <i>ContraBroker</i> (375) in Bats FIX. Indicates the market of execution. ⁴
<i>Reason</i>	82	1	Text	Reason for a TRADE CAPTURE REPORT reject or decline. See Reason Codes (§ 8, p. 102) for a list of possible reasons.
<i>Text</i>	83	60	Text	Human readable text with more information about the reject reason.
<i>ReservedInternal</i>	143	1	Binary	Reserved for Bats' internal use.
<i>NumberOfReturnBitfields</i>	144	1	Binary	Number of bitfields to follow.
<i>ReturnBitfield₁</i>	145	1	Binary	Bitfield identifying fields to return.
⋮				
<i>ReturnBitfield_n</i>		1	Binary	Last bitfield.
<i>NoSides</i>		1	Binary	Corresponds to <i>NoSides</i> (552) in Bats FIX. Indicates the number of repeating groups to follow. Must be 2.

⁴for historical reasons a local execution for an order entered into the BXE book is identified with a value of BATS

Repeating Group *TrdCapAckSideGrp* must occur the number of times specified in *NoSides*. All fields are optional. Each field occurs in each group, in bitfield order as shown below, if its corresponding bit in the bitfields bit is set. The order of sides may be adjusted from that submitted.

<i>Side</i>	1	Alphanumeric	Echoed back from the original TRADE CAPTURE REPORT V2 message.
<i>Capacity</i>	1	Alpha	Echoed back from the original TRADE CAPTURE REPORT V2 message.
<i>Account</i>	16	Text	Echoed back from the original TRADE CAPTURE REPORT V2 message.
<i>PartyID</i>	4	Alpha	Echoed back from the original TRADE CAPTURE REPORT V2 message.
<i>PartyRole</i>	1	Alphanumeric	Echoed back from the original TRADE CAPTURE REPORT V2 message.

<i>Optional fields. . .</i>				Optional fields as set in the bitmap. Note, optional fields that occur in the repeating groups appear above, repeating per group, not within this block.
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5 Input Bitfields Per Message

Legend:

- Indicates that the field can be requested for a message
- Indicates that the field cannot be requested for a message

5.1 New Order V2

Byte	Bit	Field	
1	1	<i>ClearingFirm</i>	•
	2	<i>ClearingAccount</i>	•
	4	<i>Price</i>	•
	8	<i>Execlnst</i>	•
	16	<i>OrdType</i>	•
	32	<i>TimelnForce</i>	•
	64	<i>MinQty</i>	•
	128	<i>MaxFloor</i>	•
2	1	<i>Symbol</i>	•
	2	<i>SymbolSfx</i>	–
	4	<i>Currency</i>	•
	8	<i>IdSource</i>	•
	16	<i>SecurityId</i>	•
	32	<i>SecurityExchange</i>	•
	64	<i>Capacity</i>	•
	128	<i>RoutingInst</i>	•
3	1	<i>Account</i>	•
	2	<i>DisplayIndicator</i>	•
	4	<i>MaxRemovePct</i>	–
	8	<i>DiscretionAmount</i>	–
	16	<i>PegDifference</i>	•
	32	<i>PreventParticipantMatch</i>	•
	64	<i>LocateRequired</i>	–
	128	<i>ExpireTime</i>	•
4	1	<i>MaturityDate</i>	–
	2	<i>StrikePrice</i>	–
	4	<i>PutOrCall</i>	–
	8	<i>RiskReset</i>	–
	16	<i>OpenClose</i>	–
	32	<i>CMTANumber</i>	–
	64	<i>TargetPartyID</i>	–
	128	<i>LiquidityProvision</i>	•
5	1	<i>Reserved</i>	–
	2	<i>AttributedQuote</i>	–
	4	<i>BookingType</i>	–
	8	<i>ExtExeclnst</i>	–
	16	<i>ClientID</i>	•
	32	<i>InvestorID</i>	•
	64	<i>ExecutorID</i>	•
	128	<i>OrderOrigination</i>	•

continued...

Byte	Bit	Field	
6	1	<i>DisplayRange</i>	–
	2	<i>StopPx</i>	–
	4	<i>RoutStrategy</i>	–
	8	<i>RouteDeliveryMethod</i>	–
	16	<i>ExDestination</i>	–
	32	<i>EchoText</i>	–
	64	<i>AuctionId</i>	–
	128	<i>RoutingFirmID</i>	–
7	1	<i>AlgorithmicIndicator</i>	●
	2	<i>CustomGroupId</i>	–
	4	<i>ClientQualifiedRole</i>	●
	8	<i>InvestorQualifiedRole</i>	●
	16	<i>ExecutorQualifiedRole</i>	●
	32	<i>CtiCode</i>	–
	64	<i>ManualOrderIndicator</i>	–
	128	<i>OperatorId</i>	–

5.2 Cancel Order V2

Byte	Bit	Field	
1	1	<i>ClearingFirm</i>	●
	2	<i>MassCancelLockout</i>	–
	4	<i>MassCancel</i>	–
	8	<i>OsiRoot</i>	–
	16	<i>MassCancelId</i>	–
	32	<i>RoutingFirmID</i>	–
	64	<i>Reserved</i>	–
	128	<i>Reserved</i>	–

ClearingFirm is required for service bureau ports.

5.3 Modify Order V2

Byte	Bit	Field	
1	1	<i>ClearingFirm</i>	●
	2	<i>Reserved</i>	–
	4	<i>OrderQty</i>	*
	8	<i>Price</i>	*
	16	<i>OrdType</i>	●
	32	<i>CancelOrigOnReject</i>	●
	64	<i>ExecInst</i>	●
	128	<i>Side</i>	–
2	1	<i>MaxFloor</i>	–
	2	<i>StopPx</i>	–
	4	<i>RoutingFirmID</i>	–
	8	<i>Reserved</i>	–
	16	<i>Reserved</i>	–
	32	<i>Reserved</i>	–
	64	<i>Reserved</i>	–
	128	<i>Reserved</i>	–

* Both *OrderQty* and *Price* must be present on all MODIFY ORDER V2 requests. Messages sent without both fields will be rejected. To maintain compatibility with Version 1 MODIFY ORDER messages, this field remains in the optional block.

ClearingFirm is required for service bureau ports.

5.4 Trade Capture Report V2

Byte	Bit	Field	
1	1	<i>Symbol</i>	•
	2	<i>Reserved</i>	–
	4	<i>Currency</i>	•
	8	<i>IDSource</i>	•
	16	<i>SecurityID</i>	•
	32	<i>Security Exchange</i>	•
	64	<i>ExecInst</i>	•
	128	<i>Reserved</i>	–
2	1	<i>Capacity</i>	•
	2	<i>Account</i>	•
	4	<i>TransactionCategory</i>	•
	8	<i>TradeTime</i>	•
	16	<i>PartyRole</i>	•
	32	<i>TradeReport TransType</i>	•
	64	<i>TradeID</i>	•
	128	<i>Venue Type</i>	•
3	1	<i>TradingSessionSubId</i>	•
	2	<i>Match Type</i>	•
	4	<i>TrdSub Type</i>	•
	8	<i>Secondary Trd Type</i>	•
	16	<i>TradePriceCondition</i>	•
	32	<i>TradePublishIndicator</i>	•
	64	<i>LargeSize</i>	•
	128	<i>ExecutionMethod</i>	•
4	1	<i>TradeReport Type</i>	•
	2	<i>TradeHandlingInstruction</i>	•
	4	<i>TradeLinkId</i>	•
	8	<i>TradeReportRefID</i>	•
	16	<i>GrossTradeAmt</i>	•
	32	<i>Tolerance</i>	•
	64	<i>OrderCategory</i>	•
	128	<i>SettlementPrice</i>	•
5	1	<i>SettlementDate</i>	•
	2	<i>PriceFormation</i>	•
	4	<i>AlgorithmicIndicator</i>	•
	8	<i>WaiverType</i>	–
	16	<i>DeferralReason</i>	–
	32	<i>Reserved</i>	–
	64	<i>Reserved</i>	–
	128	<i>Reserved</i>	–

The optional *ExecInst* (if set) has only one valid value:

M = Midpoint Peg (peg to midpoint of local book only)

6 Return Bitfields Per Message

Legend:

- Indicates that the field can be requested for a message
- Indicates that the field cannot be requested for a message

6.1 Order Acknowledgment V2

Byte	Bit	Field	
1	1	<i>Side</i>	•
	2	<i>PegDifference</i>	•
	4	<i>Price</i>	•
	8	<i>ExecInst</i>	•
	16	<i>OrdType</i>	•
	32	<i>TimeInForce</i>	•
	64	<i>MinQty</i>	•
	128	<i>MaxRemovePct</i>	–
2	1	<i>Symbol</i>	•
	2	<i>SymbolSfx</i>	–
	4	<i>Currency</i>	•
	8	<i>IdSource</i>	•
	16	<i>SecurityId</i>	•
	32	<i>SecurityExchange</i>	•
	64	<i>Capacity</i>	•
	128	<i>(Reserved)</i>	–
3	1	<i>Account</i>	•
	2	<i>ClearingFirm</i>	•
	4	<i>ClearingAccount</i>	•
	8	<i>DisplayIndicator</i>	•
	16	<i>MaxFloor</i>	•
	32	<i>DiscretionAmount</i>	–
	64	<i>OrderQty</i>	•
	128	<i>PreventParticipantMatch</i>	•
4	1	<i>MaturityDate</i>	–
	2	<i>StrikePrice</i>	–
	4	<i>PutOrCall</i>	–
	8	<i>OpenClose</i>	–
	16	<i>ClOrdIdBatch</i>	–
	32	<i>CorrectedSize</i>	–
	64	<i>PartyID</i>	–
	128	<i>AccessFee</i>	–
5	1	<i>OrigClOrdId</i>	•
	2	<i>LeavesQty</i>	•
	4	<i>LastShares</i>	•
	8	<i>LastPrice</i>	•
	16	<i>DisplayPrice</i>	•
	32	<i>WorkingPrice</i>	•
	64	<i>BaseLiquidityIndicator</i>	•
	128	<i>ExpireTime</i>	•

continued...

Byte	Bit	Field	
6	1	SecondaryOrderId	•
	2	CCP	–
	4	ContraCapacity	–
	8	AttributedOrder	–
	16	ExtExecInst	–
	32	BulkOrderIds	–
	64	BulkRejectReasons	–
	128	PartyRole	–
7	1	SubLiquidityIndicator	–
	2	TradeReportTypeReturn	–
	4	TradePublishIndReturn	–
	8	Text	–
	16	Bid	–
	32	Offer	–
	64	LargeSize	–
	128	LastMkt	–
8	1	FeeCode	–
	2	EchoText	–
	4	StopPx	–
	8	RoutingInst	–
	16	RoutStrategy	–
	32	RouteDeliveryMethod	–
	64	ExDestination	–
	128	TradeReportRefID	–
9	1	MarketingFeeCode	–
	2	TargetPartyID	–
	4	AuctionId	–
	8	OrderCategory	–
	16	LiquidityProvision	•
	32	CmtaNumber	–
	64	CrossType	–
	128	CrossPrioritization	–
10	1	CrossId	–
	2	AllocQty	–
	4	GiveUpFirmID	–
	8	RoutingFirmID	–
	16	WaiverType	•
	32	CrossExclusionIndicator	–
	64	PriceFormation	•
	128	ClientQualifiedRole	•
11	1	ClientID	•
	2	InvestorID	•
	4	ExecutorID	•
	8	OrderOrigination	•
	16	AlgorithmicIndicator	•
	32	DeferralReason	•
	64	InvestorQualifiedRole	•
	128	ExecutorQualifiedRole	•

continued...

Byte	Bit	Field	
12	1	<i>CtiCode</i>	-
	2	<i>ManualOrderIndicator</i>	-
	4	<i>OperatorId</i>	-
	8	<i>TradeDate</i>	-
	16	<i>VariancePrice</i>	-
	32	<i>VarianceSize</i>	-
	64	<i>OrigSymbolID</i>	-
	128	<i>OrigTASPrice</i>	-
13	1	<i>CumQty</i>	-
	2	<i>DayOrderQty</i>	-
	4	<i>DayCumQty</i>	-
	8	<i>AvgPx</i>	-
	16	<i>DayAvgPx</i>	-
	32	<i>PendingStatus</i>	-
	64	<i>DrillThruProtection</i>	-
	128	<i>MultilegReportingType</i>	-
14	1	<i>LegCFIcode</i>	-
	2	<i>LegMaturityDate</i>	-
	4	<i>LegStrikePrice</i>	-
	8	<i>(Reserved)</i>	-
	16	<i>(Reserved)</i>	-
	32	<i>(Reserved)</i>	-
	64	<i>(Reserved)</i>	-
	128	<i>(Reserved)</i>	-

6.2 Order Rejected V2

Byte	Bit	Field	
1	1	<i>Side</i>	•
	2	<i>PegDifference</i>	•
	4	<i>Price</i>	•
	8	<i>ExecInst</i>	•
	16	<i>OrdType</i>	•
	32	<i>TimelnForce</i>	•
	64	<i>MinQty</i>	•
	128	<i>MaxRemovePct</i>	–
2	1	<i>Symbol</i>	•
	2	<i>SymbolSfx</i>	–
	4	<i>Currency</i>	•
	8	<i>IdSource</i>	•
	16	<i>SecurityId</i>	•
	32	<i>SecurityExchange</i>	•
	64	<i>Capacity</i>	•
	128	<i>(Reserved)</i>	–
3	1	<i>Account</i>	•
	2	<i>ClearingFirm</i>	•
	4	<i>ClearingAccount</i>	•
	8	<i>DisplayIndicator</i>	•
	16	<i>MaxFloor</i>	•
	32	<i>DiscretionAmount</i>	–
	64	<i>OrderQty</i>	•
	128	<i>PreventParticipantMatch</i>	•
4	1	<i>MaturityDate</i>	–
	2	<i>StrikePrice</i>	–
	4	<i>PutOrCall</i>	–
	8	<i>OpenClose</i>	–
	16	<i>CIOrdIdBatch</i>	–
	32	<i>CorrectedSize</i>	–
	64	<i>PartyID</i>	–
	128	<i>AccessFee</i>	–
5	1	<i>OrigCIOrdId</i>	–
	2	<i>LeavesQty</i>	–
	4	<i>LastShares</i>	–
	8	<i>LastPrice</i>	–
	16	<i>DisplayPrice</i>	–
	32	<i>WorkingPrice</i>	–
	64	<i>BaseLiquidityIndicator</i>	–
	128	<i>ExpireTime</i>	–
6	1	<i>SecondaryOrderId</i>	•
	2	<i>CCP</i>	–
	4	<i>ContraCapacity</i>	–
	8	<i>AttributedOrder</i>	–
	16	<i>ExtExecInst</i>	–
	32	<i>BulkOrderIds</i>	–
	64	<i>BulkRejectReasons</i>	–
	128	<i>PartyRole</i>	–

continued...

Byte	Bit	Field	
7	1	<i>SubLiquidityIndicator</i>	–
	2	<i>TradeReportTypeReturn</i>	–
	4	<i>TradePublishIndReturn</i>	–
	8	<i>Text</i>	–
	16	<i>Bid</i>	–
	32	<i>Offer</i>	–
	64	<i>LargeSize</i>	–
	128	<i>LastMkt</i>	–
8	1	<i>FeeCode</i>	–
	2	<i>EchoText</i>	–
	4	<i>StopPx</i>	–
	8	<i>RoutingInst</i>	–
	16	<i>RoutStrategy</i>	–
	32	<i>RouteDeliveryMethod</i>	–
	64	<i>ExDestination</i>	–
	128	<i>TradeReportRefID</i>	–
9	1	<i>MarketingFeeCode</i>	–
	2	<i>TargetPartyID</i>	–
	4	<i>AuctionId</i>	–
	8	<i>OrderCategory</i>	–
	16	<i>LiquidityProvision</i>	•
	32	<i>CmtaNumber</i>	–
	64	<i>CrossType</i>	–
	128	<i>CrossPrioritization</i>	–
10	1	<i>CrossId</i>	–
	2	<i>AllocQty</i>	–
	4	<i>GiveUpFirmID</i>	–
	8	<i>RoutingFirmID</i>	–
	16	<i>WaiverType</i>	•
	32	<i>CrossExclusionIndicator</i>	–
	64	<i>PriceFormation</i>	•
	128	<i>ClientQualifiedRole</i>	•
11	1	<i>ClientID</i>	•
	2	<i>InvestorID</i>	•
	4	<i>ExecutorID</i>	•
	8	<i>OrderOrigination</i>	•
	16	<i>AlgorithmicIndicator</i>	•
	32	<i>DeferralReason</i>	•
	64	<i>InvestorQualifiedRole</i>	•
	128	<i>ExecutorQualifiedRole</i>	•
12	1	<i>CtiCode</i>	–
	2	<i>ManualOrderIndicator</i>	–
	4	<i>OperatorId</i>	–
	8	<i>TradeDate</i>	–
	16	<i>VariancePrice</i>	–
	32	<i>VarianceSize</i>	–
	64	<i>OrigSymbolID</i>	–
	128	<i>OrigTASPrice</i>	–

continued...

Byte	Bit	Field	
13	1	<i>CumQty</i>	-
	2	<i>DayOrderQty</i>	-
	4	<i>DayCumQty</i>	-
	8	<i>AvgPx</i>	-
	16	<i>DayAvgPx</i>	-
	32	<i>PendingStatus</i>	-
	64	<i>DrillThruProtection</i>	-
	128	<i>MultilegReportingType</i>	-
14	1	<i>LegCFIcode</i>	-
	2	<i>LegMaturityDate</i>	-
	4	<i>LegStrikePrice</i>	-
	8	<i>(Reserved)</i>	-
	16	<i>(Reserved)</i>	-
	32	<i>(Reserved)</i>	-
	64	<i>(Reserved)</i>	-
	128	<i>(Reserved)</i>	-

6.3 Order Modified V2

Byte	Bit	Field	
1	1	Side	•
	2	PegDifference	•
	4	Price	•
	8	ExecInst	•
	16	OrdType	•
	32	TimeInForce	•
	64	MinQty	•
	128	MaxRemovePct	–
2	1	Symbol	–
	2	SymbolSfx	–
	4	Currency	–
	8	IdSource	–
	16	SecurityId	–
	32	SecurityExchange	–
	64	Capacity	–
	128	(Reserved)	–
3	1	Account	•
	2	ClearingFirm	•
	4	ClearingAccount	•
	8	DisplayIndicator	•
	16	MaxFloor	•
	32	DiscretionAmount	–
	64	OrderQty	•
	128	PreventParticipantMatch	•
4	1	MaturityDate	–
	2	StrikePrice	–
	4	PutOrCall	–
	8	OpenClose	–
	16	ClOrdIdBatch	–
	32	CorrectedSize	–
	64	PartyID	–
	128	AccessFee	–
5	1	OrigClOrdId	•
	2	LeavesQty	•
	4	LastShares	•
	8	LastPrice	•
	16	DisplayPrice	•
	32	WorkingPrice	•
	64	BaseLiquidityIndicator	•
	128	ExpireTime	•
6	1	SecondaryOrderId	•
	2	CCP	–
	4	ContraCapacity	–
	8	AttributedOrder	–
	16	ExtExecInst	–
	32	BulkOrderIds	–
	64	BulkRejectReasons	–
	128	PartyRole	–

continued...

Byte	Bit	Field	
7	1	<i>SubLiquidityIndicator</i>	–
	2	<i>TradeReportTypeReturn</i>	–
	4	<i>TradePublishIndReturn</i>	–
	8	<i>Text</i>	–
	16	<i>Bid</i>	–
	32	<i>Offer</i>	–
	64	<i>LargeSize</i>	–
	128	<i>LastMkt</i>	–
8	1	<i>FeeCode</i>	–
	2	<i>EchoText</i>	–
	4	<i>StopPx</i>	–
	8	<i>RoutingInst</i>	–
	16	<i>RoutStrategy</i>	–
	32	<i>RouteDeliveryMethod</i>	–
	64	<i>ExDestination</i>	–
	128	<i>TradeReportRefID</i>	–
9	1	<i>MarketingFeeCode</i>	–
	2	<i>TargetPartyID</i>	–
	4	<i>AuctionId</i>	–
	8	<i>OrderCategory</i>	–
	16	<i>LiquidityProvision</i>	•
	32	<i>CmtaNumber</i>	–
	64	<i>CrossType</i>	–
	128	<i>CrossPrioritization</i>	–
10	1	<i>CrossId</i>	–
	2	<i>AllocQty</i>	–
	4	<i>GiveUpFirmID</i>	–
	8	<i>RoutingFirmID</i>	–
	16	<i>WaiverType</i>	•
	32	<i>CrossExclusionIndicator</i>	–
	64	<i>PriceFormation</i>	•
	128	<i>ClientQualifiedRole</i>	•
11	1	<i>ClientID</i>	•
	2	<i>InvestorID</i>	•
	4	<i>ExecutorID</i>	•
	8	<i>OrderOrigination</i>	•
	16	<i>AlgorithmicIndicator</i>	•
	32	<i>DeferralReason</i>	•
	64	<i>InvestorQualifiedRole</i>	•
	128	<i>ExecutorQualifiedRole</i>	•
12	1	<i>CtiCode</i>	–
	2	<i>ManualOrderIndicator</i>	–
	4	<i>OperatorId</i>	–
	8	<i>TradeDate</i>	–
	16	<i>VariancePrice</i>	–
	32	<i>VarianceSize</i>	–
	64	<i>OrigSymbolID</i>	–
	128	<i>OrigTASPrice</i>	–

continued...

Byte	Bit	Field	
13	1	<i>CumQty</i>	-
	2	<i>DayOrderQty</i>	-
	4	<i>DayCumQty</i>	-
	8	<i>AvgPx</i>	-
	16	<i>DayAvgPx</i>	-
	32	<i>PendingStatus</i>	-
	64	<i>DrillThruProtection</i>	-
	128	<i>MultilegReportingType</i>	-
14	1	<i>LegCFIcode</i>	-
	2	<i>LegMaturityDate</i>	-
	4	<i>LegStrikePrice</i>	-
	8	<i>(Reserved)</i>	-
	16	<i>(Reserved)</i>	-
	32	<i>(Reserved)</i>	-
	64	<i>(Reserved)</i>	-
	128	<i>(Reserved)</i>	-

6.4 Order Restated V2

Byte	Bit	Field	
1	1	<i>Side</i>	•
	2	<i>PegDifference</i>	•
	4	<i>Price</i>	•
	8	<i>ExecInst</i>	•
	16	<i>OrdType</i>	•
	32	<i>TimeInForce</i>	•
	64	<i>MinQty</i>	•
	128	<i>MaxRemovePct</i>	–
2	1	<i>Symbol</i>	•
	2	<i>SymbolSfx</i>	–
	4	<i>Currency</i>	•
	8	<i>IdSource</i>	•
	16	<i>SecurityId</i>	•
	32	<i>SecurityExchange</i>	•
	64	<i>Capacity</i>	•
	128	<i>(Reserved)</i>	–
3	1	<i>Account</i>	•
	2	<i>ClearingFirm</i>	•
	4	<i>ClearingAccount</i>	•
	8	<i>DisplayIndicator</i>	•
	16	<i>MaxFloor</i>	•
	32	<i>DiscretionAmount</i>	–
	64	<i>OrderQty</i>	•
	128	<i>PreventParticipantMatch</i>	•
4	1	<i>MaturityDate</i>	–
	2	<i>StrikePrice</i>	–
	4	<i>PutOrCall</i>	–
	8	<i>OpenClose</i>	–
	16	<i>CIOrdIdBatch</i>	–
	32	<i>CorrectedSize</i>	–
	64	<i>PartyID</i>	–
	128	<i>AccessFee</i>	–
5	1	<i>OrigCIOrdId</i>	•
	2	<i>LeavesQty</i>	•
	4	<i>LastShares</i>	•
	8	<i>LastPrice</i>	•
	16	<i>DisplayPrice</i>	•
	32	<i>WorkingPrice</i>	•
	64	<i>BaseLiquidityIndicator</i>	•
	128	<i>ExpireTime</i>	•
6	1	<i>SecondaryOrderId</i>	•
	2	<i>CCP</i>	–
	4	<i>ContraCapacity</i>	–
	8	<i>AttributedOrder</i>	–
	16	<i>ExtExecInst</i>	–
	32	<i>BulkOrderIds</i>	–
	64	<i>BulkRejectReasons</i>	–
	128	<i>PartyRole</i>	–

continued...

Byte	Bit	Field	
7	1	<i>SubLiquidityIndicator</i>	–
	2	<i>TradeReportTypeReturn</i>	–
	4	<i>TradePublishIndReturn</i>	–
	8	<i>Text</i>	–
	16	<i>Bid</i>	–
	32	<i>Offer</i>	–
	64	<i>LargeSize</i>	–
	128	<i>LastMkt</i>	–
8	1	<i>FeeCode</i>	–
	2	<i>EchoText</i>	–
	4	<i>StopPx</i>	–
	8	<i>RoutingInst</i>	–
	16	<i>RoutStrategy</i>	–
	32	<i>RouteDeliveryMethod</i>	–
	64	<i>ExDestination</i>	–
	128	<i>TradeReportRefID</i>	–
9	1	<i>MarketingFeeCode</i>	–
	2	<i>TargetPartyID</i>	–
	4	<i>AuctionId</i>	–
	8	<i>OrderCategory</i>	–
	16	<i>LiquidityProvision</i>	•
	32	<i>CmtaNumber</i>	–
	64	<i>CrossType</i>	–
	128	<i>CrossPrioritization</i>	–
10	1	<i>CrossId</i>	–
	2	<i>AllocQty</i>	–
	4	<i>GiveUpFirmID</i>	–
	8	<i>RoutingFirmID</i>	–
	16	<i>WaiverType</i>	•
	32	<i>CrossExclusionIndicator</i>	–
	64	<i>PriceFormation</i>	•
	128	<i>ClientQualifiedRole</i>	•
11	1	<i>ClientID</i>	•
	2	<i>InvestorID</i>	•
	4	<i>ExecutorID</i>	•
	8	<i>OrderOrigination</i>	•
	16	<i>AlgorithmicIndicator</i>	•
	32	<i>DeferralReason</i>	•
	64	<i>InvestorQualifiedRole</i>	•
	128	<i>ExecutorQualifiedRole</i>	•
12	1	<i>CtiCode</i>	–
	2	<i>ManualOrderIndicator</i>	–
	4	<i>OperatorId</i>	–
	8	<i>TradeDate</i>	–
	16	<i>VariancePrice</i>	–
	32	<i>VarianceSize</i>	–
	64	<i>OrigSymbolID</i>	–
	128	<i>OrigTASPrice</i>	–

continued...

Byte	Bit	Field	
13	1	<i>CumQty</i>	-
	2	<i>DayOrderQty</i>	-
	4	<i>DayCumQty</i>	-
	8	<i>AvgPx</i>	-
	16	<i>DayAvgPx</i>	-
	32	<i>PendingStatus</i>	-
	64	<i>DrillThruProtection</i>	-
	128	<i>MultilegReportingType</i>	-
14	1	<i>LegCFIcode</i>	-
	2	<i>LegMaturityDate</i>	-
	4	<i>LegStrikePrice</i>	-
	8	<i>(Reserved)</i>	-
	16	<i>(Reserved)</i>	-
	32	<i>(Reserved)</i>	-
	64	<i>(Reserved)</i>	-
	128	<i>(Reserved)</i>	-

6.5 User Modify Rejected V2

Byte	Bit	Field	
1	1	<i>Side</i>	–
	2	<i>PegDifference</i>	–
	4	<i>Price</i>	–
	8	<i>ExecInst</i>	–
	16	<i>OrdType</i>	–
	32	<i>TimInForce</i>	–
	64	<i>MinQty</i>	–
	128	<i>MaxRemovePct</i>	–
2	1	<i>Symbol</i>	–
	2	<i>SymbolSfx</i>	–
	4	<i>Currency</i>	–
	8	<i>IdSource</i>	–
	16	<i>SecurityId</i>	–
	32	<i>SecurityExchange</i>	–
	64	<i>Capacity</i>	–
	128	<i>(Reserved)</i>	–
3	1	<i>Account</i>	–
	2	<i>ClearingFirm</i>	–
	4	<i>ClearingAccount</i>	–
	8	<i>DisplayIndicator</i>	–
	16	<i>MaxFloor</i>	–
	32	<i>DiscretionAmount</i>	–
	64	<i>OrderQty</i>	–
	128	<i>PreventParticipantMatch</i>	–
4	1	<i>MaturityDate</i>	–
	2	<i>StrikePrice</i>	–
	4	<i>PutOrCall</i>	–
	8	<i>OpenClose</i>	–
	16	<i>CIOrdIdBatch</i>	–
	32	<i>CorrectedSize</i>	–
	64	<i>PartyID</i>	–
	128	<i>AccessFee</i>	–
5	1	<i>OrigCIOrdId</i>	–
	2	<i>LeavesQty</i>	–
	4	<i>LastShares</i>	–
	8	<i>LastPrice</i>	–
	16	<i>DisplayPrice</i>	–
	32	<i>WorkingPrice</i>	–
	64	<i>BaseLiquidityIndicator</i>	–
	128	<i>ExpireTime</i>	–
6	1	<i>SecondaryOrderId</i>	–
	2	<i>CCP</i>	–
	4	<i>ContraCapacity</i>	–
	8	<i>AttributedOrder</i>	–
	16	<i>ExtExecInst</i>	–
	32	<i>BulkOrderIds</i>	–
	64	<i>BulkRejectReasons</i>	–
	128	<i>PartyRole</i>	–

continued...

Byte	Bit	Field	
7	1	<i>SubLiquidityIndicator</i>	–
	2	<i>TradeReportTypeReturn</i>	–
	4	<i>TradePublishIndReturn</i>	–
	8	<i>Text</i>	–
	16	<i>Bid</i>	–
	32	<i>Offer</i>	–
	64	<i>LargeSize</i>	–
	128	<i>LastMkt</i>	–
8	1	<i>FeeCode</i>	–
	2	<i>EchoText</i>	–
	4	<i>StopPx</i>	–
	8	<i>RoutingInst</i>	–
	16	<i>RoutStrategy</i>	–
	32	<i>RouteDeliveryMethod</i>	–
	64	<i>ExDestination</i>	–
	128	<i>TradeReportRefID</i>	–
9	1	<i>MarketingFeeCode</i>	–
	2	<i>TargetPartyID</i>	–
	4	<i>AuctionId</i>	–
	8	<i>OrderCategory</i>	–
	16	<i>LiquidityProvision</i>	–
	32	<i>CmtaNumber</i>	–
	64	<i>CrossType</i>	–
	128	<i>CrossPrioritization</i>	–
10	1	<i>CrossId</i>	–
	2	<i>AllocQty</i>	–
	4	<i>GiveUpFirmID</i>	–
	8	<i>RoutingFirmID</i>	–
	16	<i>WaiverType</i>	•
	32	<i>CrossExclusionIndicator</i>	–
	64	<i>PriceFormation</i>	•
	128	<i>ClientQualifiedRole</i>	•
11	1	<i>ClientID</i>	•
	2	<i>InvestorID</i>	•
	4	<i>ExecutorID</i>	•
	8	<i>OrderOrigination</i>	•
	16	<i>AlgorithmicIndicator</i>	•
	32	<i>DeferralReason</i>	•
	64	<i>InvestorQualifiedRole</i>	•
	128	<i>ExecutorQualifiedRole</i>	•
12	1	<i>CtiCode</i>	–
	2	<i>ManualOrderIndicator</i>	–
	4	<i>OperatorId</i>	–
	8	<i>TradeDate</i>	–
	16	<i>VariancePrice</i>	–
	32	<i>VarianceSize</i>	–
	64	<i>OrigSymbolID</i>	–
	128	<i>OrigTASPrice</i>	–

continued...

Byte	Bit	Field	
13	1	<i>CumQty</i>	-
	2	<i>DayOrderQty</i>	-
	4	<i>DayCumQty</i>	-
	8	<i>AvgPx</i>	-
	16	<i>DayAvgPx</i>	-
	32	<i>PendingStatus</i>	-
	64	<i>DrillThruProtection</i>	-
	128	<i>MultilegReportingType</i>	-
14	1	<i>LegCFIcode</i>	-
	2	<i>LegMaturityDate</i>	-
	4	<i>LegStrikePrice</i>	-
	8	<i>(Reserved)</i>	-
	16	<i>(Reserved)</i>	-
	32	<i>(Reserved)</i>	-
	64	<i>(Reserved)</i>	-
	128	<i>(Reserved)</i>	-

6.6 Order Cancelled V2

Byte	Bit	Field	
1	1	<i>Side</i>	•
	2	<i>PegDifference</i>	•
	4	<i>Price</i>	•
	8	<i>ExecInst</i>	•
	16	<i>OrdType</i>	•
	32	<i>TimeInForce</i>	•
	64	<i>MinQty</i>	•
	128	<i>MaxRemovePct</i>	–
2	1	<i>Symbol</i>	•
	2	<i>SymbolSfx</i>	–
	4	<i>Currency</i>	•
	8	<i>IdSource</i>	•
	16	<i>SecurityId</i>	•
	32	<i>SecurityExchange</i>	•
	64	<i>Capacity</i>	•
	128	<i>(Reserved)</i>	–
3	1	<i>Account</i>	•
	2	<i>ClearingFirm</i>	•
	4	<i>ClearingAccount</i>	•
	8	<i>DisplayIndicator</i>	•
	16	<i>MaxFloor</i>	•
	32	<i>DiscretionAmount</i>	–
	64	<i>OrderQty</i>	•
	128	<i>PreventParticipantMatch</i>	•
4	1	<i>MaturityDate</i>	–
	2	<i>StrikePrice</i>	–
	4	<i>PutOrCall</i>	–
	8	<i>OpenClose</i>	–
	16	<i>ClOrdIdBatch</i>	–
	32	<i>CorrectedSize</i>	•
	64	<i>PartyID</i>	•
	128	<i>AccessFee</i>	•
5	1	<i>OrigClOrdId</i>	•
	2	<i>LeavesQty</i>	•
	4	<i>LastShares</i>	•
	8	<i>LastPrice</i>	•
	16	<i>DisplayPrice</i>	•
	32	<i>WorkingPrice</i>	•
	64	<i>BaseLiquidityIndicator</i>	•
	128	<i>ExpireTime</i>	•
6	1	<i>SecondaryOrderId</i>	•
	2	<i>CCP</i>	–
	4	<i>ContraCapacity</i>	–
	8	<i>AttributedOrder</i>	–
	16	<i>ExtExecInst</i>	–
	32	<i>BulkOrderIds</i>	–
	64	<i>BulkRejectReasons</i>	–
	128	<i>PartyRole</i>	–

continued...

Byte	Bit	Field	
7	1	<i>SubLiquidityIndicator</i>	–
	2	<i>TradeReportTypeReturn</i>	–
	4	<i>TradePublishIndReturn</i>	–
	8	<i>Text</i>	–
	16	<i>Bid</i>	–
	32	<i>Offer</i>	–
	64	<i>LargeSize</i>	–
	128	<i>LastMkt</i>	–
8	1	<i>FeeCode</i>	–
	2	<i>EchoText</i>	–
	4	<i>StopPx</i>	–
	8	<i>RoutingInst</i>	–
	16	<i>RoutStrategy</i>	–
	32	<i>RouteDeliveryMethod</i>	–
	64	<i>ExDestination</i>	–
	128	<i>TradeReportRefID</i>	–
9	1	<i>MarketingFeeCode</i>	–
	2	<i>TargetPartyID</i>	–
	4	<i>AuctionId</i>	–
	8	<i>OrderCategory</i>	–
	16	<i>LiquidityProvision</i>	•
	32	<i>CmtaNumber</i>	–
	64	<i>CrossType</i>	–
	128	<i>CrossPrioritization</i>	–
10	1	<i>CrossId</i>	–
	2	<i>AllocQty</i>	–
	4	<i>GiveUpFirmID</i>	–
	8	<i>RoutingFirmID</i>	–
	16	<i>WaiverType</i>	•
	32	<i>CrossExclusionIndicator</i>	–
	64	<i>PriceFormation</i>	•
	128	<i>ClientQualifiedRole</i>	•
11	1	<i>ClientID</i>	•
	2	<i>InvestorID</i>	•
	4	<i>ExecutorID</i>	•
	8	<i>OrderOrigination</i>	•
	16	<i>AlgorithmicIndicator</i>	•
	32	<i>DeferralReason</i>	•
	64	<i>InvestorQualifiedRole</i>	•
	128	<i>ExecutorQualifiedRole</i>	•
12	1	<i>CtiCode</i>	–
	2	<i>ManualOrderIndicator</i>	–
	4	<i>OperatorId</i>	–
	8	<i>TradeDate</i>	–
	16	<i>VariancePrice</i>	–
	32	<i>VarianceSize</i>	–
	64	<i>OrigSymbolID</i>	–
	128	<i>OrigTASPrice</i>	–

continued...

Byte	Bit	Field	
13	1	<i>CumQty</i>	-
	2	<i>DayOrderQty</i>	-
	4	<i>DayCumQty</i>	-
	8	<i>AvgPx</i>	-
	16	<i>DayAvgPx</i>	-
	32	<i>PendingStatus</i>	-
	64	<i>DrillThruProtection</i>	-
	128	<i>MultilegReportingType</i>	-
14	1	<i>LegCFIcode</i>	-
	2	<i>LegMaturityDate</i>	-
	4	<i>LegStrikePrice</i>	-
	8	<i>(Reserved)</i>	-
	16	<i>(Reserved)</i>	-
	32	<i>(Reserved)</i>	-
	64	<i>(Reserved)</i>	-
	128	<i>(Reserved)</i>	-

6.7 Cancel Rejected V2

Byte	Bit	Field	
1	1	<i>Side</i>	•
	2	<i>PegDifference</i>	•
	4	<i>Price</i>	•
	8	<i>ExecInst</i>	•
	16	<i>OrdType</i>	•
	32	<i>TimInForce</i>	•
	64	<i>MinQty</i>	•
	128	<i>MaxRemovePct</i>	–
2	1	<i>Symbol</i>	•
	2	<i>SymbolSfx</i>	–
	4	<i>Currency</i>	•
	8	<i>IdSource</i>	•
	16	<i>SecurityId</i>	•
	32	<i>SecurityExchange</i>	•
	64	<i>Capacity</i>	•
	128	<i>(Reserved)</i>	–
3	1	<i>Account</i>	–
	2	<i>ClearingFirm</i>	–
	4	<i>ClearingAccount</i>	–
	8	<i>DisplayIndicator</i>	–
	16	<i>MaxFloor</i>	–
	32	<i>DiscretionAmount</i>	–
	64	<i>OrderQty</i>	–
	128	<i>PreventParticipantMatch</i>	–
4	1	<i>MaturityDate</i>	–
	2	<i>StrikePrice</i>	–
	4	<i>PutOrCall</i>	–
	8	<i>OpenClose</i>	–
	16	<i>CIOrdIdBatch</i>	–
	32	<i>CorrectedSize</i>	–
	64	<i>PartyID</i>	–
	128	<i>AccessFee</i>	–
5	1	<i>OrigCIOrdId</i>	–
	2	<i>LeavesQty</i>	–
	4	<i>LastShares</i>	–
	8	<i>LastPrice</i>	–
	16	<i>DisplayPrice</i>	–
	32	<i>WorkingPrice</i>	–
	64	<i>BaseLiquidityIndicator</i>	–
	128	<i>ExpireTime</i>	–
6	1	<i>SecondaryOrderId</i>	–
	2	<i>CCP</i>	–
	4	<i>ContraCapacity</i>	–
	8	<i>AttributedOrder</i>	–
	16	<i>ExtExecInst</i>	–
	32	<i>BulkOrderIds</i>	–
	64	<i>BulkRejectReasons</i>	–
	128	<i>PartyRole</i>	–

continued...

Byte	Bit	Field	
7	1	<i>SubLiquidityIndicator</i>	–
	2	<i>TradeReportTypeReturn</i>	–
	4	<i>TradePublishIndReturn</i>	–
	8	<i>Text</i>	–
	16	<i>Bid</i>	–
	32	<i>Offer</i>	–
	64	<i>LargeSize</i>	–
	128	<i>LastMkt</i>	–
8	1	<i>FeeCode</i>	–
	2	<i>EchoText</i>	–
	4	<i>StopPx</i>	–
	8	<i>RoutingInst</i>	–
	16	<i>RoutStrategy</i>	–
	32	<i>RouteDeliveryMethod</i>	–
	64	<i>ExDestination</i>	–
	128	<i>TradeReportRefID</i>	•
9	1	<i>MarketingFeeCode</i>	–
	2	<i>TargetPartyID</i>	–
	4	<i>AuctionId</i>	–
	8	<i>OrderCategory</i>	–
	16	<i>LiquidityProvision</i>	•
	32	<i>CmtaNumber</i>	–
	64	<i>CrossType</i>	–
	128	<i>CrossPrioritization</i>	–
10	1	<i>CrossId</i>	–
	2	<i>AllocQty</i>	–
	4	<i>GiveUpFirmID</i>	–
	8	<i>RoutingFirmID</i>	–
	16	<i>WaiverType</i>	•
	32	<i>CrossExclusionIndicator</i>	–
	64	<i>PriceFormation</i>	•
	128	<i>ClientQualifiedRole</i>	•
11	1	<i>ClientID</i>	•
	2	<i>InvestorID</i>	•
	4	<i>ExecutorID</i>	•
	8	<i>OrderOrigination</i>	•
	16	<i>AlgorithmicIndicator</i>	•
	32	<i>DeferralReason</i>	•
	64	<i>InvestorQualifiedRole</i>	•
	128	<i>ExecutorQualifiedRole</i>	•
12	1	<i>CtiCode</i>	–
	2	<i>ManualOrderIndicator</i>	–
	4	<i>OperatorId</i>	–
	8	<i>TradeDate</i>	–
	16	<i>VariancePrice</i>	–
	32	<i>VarianceSize</i>	–
	64	<i>OrigSymbolID</i>	–
	128	<i>OrigTASPrice</i>	–

continued...

Byte	Bit	Field	
13	1	<i>CumQty</i>	-
	2	<i>DayOrderQty</i>	-
	4	<i>DayCumQty</i>	-
	8	<i>AvgPx</i>	-
	16	<i>DayAvgPx</i>	-
	32	<i>PendingStatus</i>	-
	64	<i>DrillThruProtection</i>	-
	128	<i>MultilegReportingType</i>	-
14	1	<i>LegCFIcode</i>	-
	2	<i>LegMaturityDate</i>	-
	4	<i>LegStrikePrice</i>	-
	8	<i>(Reserved)</i>	-
	16	<i>(Reserved)</i>	-
	32	<i>(Reserved)</i>	-
	64	<i>(Reserved)</i>	-
	128	<i>(Reserved)</i>	-

6.8 Order Execution V2

Byte	Bit	Field	
1	1	<i>Side</i>	•
	2	<i>PegDifference</i>	•
	4	<i>Price</i>	•
	8	<i>ExecInst</i>	•
	16	<i>OrdType</i>	•
	32	<i>TimeInForce</i>	•
	64	<i>MinQty</i>	•
	128	<i>MaxRemovePct</i>	–
2	1	<i>Symbol</i>	•
	2	<i>SymbolSfx</i>	–
	4	<i>Currency</i>	•
	8	<i>IdSource</i>	•
	16	<i>SecurityId</i>	•
	32	<i>SecurityExchange</i>	•
	64	<i>Capacity</i>	•
	128	<i>(Reserved)</i>	–
3	1	<i>Account</i>	•
	2	<i>ClearingFirm</i>	•
	4	<i>ClearingAccount</i>	•
	8	<i>DisplayIndicator</i>	•
	16	<i>MaxFloor</i>	•
	32	<i>DiscretionAmount</i>	–
	64	<i>OrderQty</i>	•
	128	<i>PreventParticipantMatch</i>	•
4	1	<i>MaturityDate</i>	–
	2	<i>StrikePrice</i>	–
	4	<i>PutOrCall</i>	–
	8	<i>OpenClose</i>	–
	16	<i>ClOrdIdBatch</i>	–
	32	<i>CorrectedSize</i>	–
	64	<i>PartyID</i>	–
	128	<i>AccessFee</i>	–
5	1	<i>OrigClOrdId</i>	–
	2	<i>LeavesQty</i>	–
	4	<i>LastShares</i>	–
	8	<i>LastPrice</i>	–
	16	<i>DisplayPrice</i>	–
	32	<i>WorkingPrice</i>	–
	64	<i>BaseLiquidityIndicator</i>	–
	128	<i>ExpireTime</i>	–
6	1	<i>SecondaryOrderId</i>	•
	2	<i>CCP</i>	•
	4	<i>ContraCapacity</i>	–
	8	<i>AttributedOrder</i>	–
	16	<i>ExtExecInst</i>	–
	32	<i>BulkOrderIds</i>	–
	64	<i>BulkRejectReasons</i>	–
	128	<i>PartyRole</i>	–

continued...

Byte	Bit	Field	
7	1	<i>SubLiquidityIndicator</i>	•
	2	<i>TradeReportTypeReturn</i>	–
	4	<i>TradePublishIndReturn</i>	–
	8	<i>Text</i>	–
	16	<i>Bid</i>	–
	32	<i>Offer</i>	–
	64	<i>LargeSize</i>	–
	128	<i>LastMkt</i>	•
8	1	<i>FeeCode</i>	•
	2	<i>EchoText</i>	•
	4	<i>StopPx</i>	–
	8	<i>RoutingInst</i>	•
	16	<i>RoutStrategy</i>	•
	32	<i>RouteDeliveryMethod</i>	•
	64	<i>ExDestination</i>	•
	128	<i>TradeReportRefID</i>	•
9	1	<i>MarketingFeeCode</i>	–
	2	<i>TargetPartyID</i>	–
	4	<i>AuctionId</i>	–
	8	<i>OrderCategory</i>	–
	16	<i>LiquidityProvision</i>	•
	32	<i>CmtaNumber</i>	–
	64	<i>CrossType</i>	–
	128	<i>CrossPrioritization</i>	–
10	1	<i>CrossId</i>	–
	2	<i>AllocQty</i>	–
	4	<i>GiveUpFirmID</i>	–
	8	<i>RoutingFirmID</i>	–
	16	<i>WaiverType</i>	•
	32	<i>CrossExclusionIndicator</i>	–
	64	<i>PriceFormation</i>	•
	128	<i>ClientQualifiedRole</i>	•
11	1	<i>ClientID</i>	•
	2	<i>InvestorID</i>	•
	4	<i>ExecutorID</i>	•
	8	<i>OrderOrigination</i>	•
	16	<i>AlgorithmicIndicator</i>	•
	32	<i>DeferralReason</i>	•
	64	<i>InvestorQualifiedRole</i>	•
	128	<i>ExecutorQualifiedRole</i>	•
12	1	<i>CtiCode</i>	–
	2	<i>ManualOrderIndicator</i>	–
	4	<i>OperatorId</i>	–
	8	<i>TradeDate</i>	–
	16	<i>VariancePrice</i>	–
	32	<i>VarianceSize</i>	–
	64	<i>OrigSymbolID</i>	–
	128	<i>OrigTASPrice</i>	–

continued...

Byte	Bit	Field	
13	1	<i>CumQty</i>	-
	2	<i>DayOrderQty</i>	-
	4	<i>DayCumQty</i>	-
	8	<i>AvgPx</i>	-
	16	<i>DayAvgPx</i>	-
	32	<i>PendingStatus</i>	-
	64	<i>DrillThruProtection</i>	-
	128	<i>MultilegReportingType</i>	-
14	1	<i>LegCFIcode</i>	-
	2	<i>LegMaturityDate</i>	-
	4	<i>LegStrikePrice</i>	-
	8	<i>(Reserved)</i>	-
	16	<i>(Reserved)</i>	-
	32	<i>(Reserved)</i>	-
	64	<i>(Reserved)</i>	-
	128	<i>(Reserved)</i>	-

6.9 Trade Cancel or Correct V2

Byte	Bit	Field	
1	1	Side	–
	2	PegDifference	–
	4	Price	–
	8	ExecInst	–
	16	OrdType	–
	32	TimeInForce	–
	64	MinQty	–
	128	MaxRemovePct	–
2	1	Symbol	•
	2	SymbolSfx	–
	4	Currency	•
	8	IdSource	•
	16	SecurityId	•
	32	SecurityExchange	•
	64	Capacity	•
	128	(Reserved)	–
3	1	Account	–
	2	ClearingFirm	–
	4	ClearingAccount	–
	8	DisplayIndicator	–
	16	MaxFloor	–
	32	DiscretionAmount	–
	64	OrderQty	–
	128	PreventParticipantMatch	–
4	1	MaturityDate	–
	2	StrikePrice	–
	4	PutOrCall	–
	8	OpenClose	–
	16	ClOrdIdBatch	–
	32	CorrectedSize	•
	64	PartyID	–
	128	AccessFee	–
5	1	OrigClOrdId	–
	2	LeavesQty	–
	4	LastShares	–
	8	LastPrice	–
	16	DisplayPrice	–
	32	WorkingPrice	–
	64	BaseLiquidityIndicator	–
	128	ExpireTime	–
6	1	SecondaryOrderId	–
	2	CCP	–
	4	ContraCapacity	–
	8	AttributedOrder	–
	16	ExtExecInst	–
	32	BulkOrderIds	–
	64	BulkRejectReasons	–
	128	PartyRole	–

continued...

Byte	Bit	Field	
7	1	<i>SubLiquidityIndicator</i>	–
	2	<i>TradeReportTypeReturn</i>	•
	4	<i>TradePublishIndReturn</i>	•
	8	<i>Text</i>	•
	16	<i>Bid</i>	•
	32	<i>Offer</i>	•
	64	<i>LargeSize</i>	•
	128	<i>LastMkt</i>	•
8	1	<i>FeeCode</i>	–
	2	<i>EchoText</i>	–
	4	<i>StopPx</i>	–
	8	<i>RoutingInst</i>	–
	16	<i>RoutStrategy</i>	–
	32	<i>RouteDeliveryMethod</i>	–
	64	<i>ExDestination</i>	–
	128	<i>TradeReportRefID</i>	–
9	1	<i>MarketingFeeCode</i>	–
	2	<i>TargetPartyID</i>	–
	4	<i>AuctionId</i>	–
	8	<i>OrderCategory</i>	–
	16	<i>LiquidityProvision</i>	•
	32	<i>CmtaNumber</i>	–
	64	<i>CrossType</i>	–
	128	<i>CrossPrioritization</i>	–
10	1	<i>CrossId</i>	–
	2	<i>AllocQty</i>	–
	4	<i>GiveUpFirmID</i>	–
	8	<i>RoutingFirmID</i>	–
	16	<i>WaiverType</i>	–
	32	<i>CrossExclusionIndicator</i>	–
	64	<i>PriceFormation</i>	•
	128	<i>ClientQualifiedRole</i>	•
11	1	<i>ClientID</i>	•
	2	<i>InvestorID</i>	•
	4	<i>ExecutorID</i>	•
	8	<i>OrderOrigination</i>	•
	16	<i>AlgorithmicIndicator</i>	•
	32	<i>DeferralReason</i>	–
	64	<i>InvestorQualifiedRole</i>	•
	128	<i>ExecutorQualifiedRole</i>	•
12	1	<i>CtiCode</i>	–
	2	<i>ManualOrderIndicator</i>	–
	4	<i>OperatorId</i>	–
	8	<i>TradeDate</i>	–
	16	<i>VariancePrice</i>	–
	32	<i>VarianceSize</i>	–
	64	<i>OrigSymbolID</i>	–
	128	<i>OrigTASPrice</i>	–

continued...

Byte	Bit	Field	
13	1	<i>CumQty</i>	-
	2	<i>DayOrderQty</i>	-
	4	<i>DayCumQty</i>	-
	8	<i>AvgPx</i>	-
	16	<i>DayAvgPx</i>	-
	32	<i>PendingStatus</i>	-
	64	<i>DrillThruProtection</i>	-
	128	<i>MultilegReportingType</i>	-
14	1	<i>LegCFIcode</i>	-
	2	<i>LegMaturityDate</i>	-
	4	<i>LegStrikePrice</i>	-
	8	<i>(Reserved)</i>	-
	16	<i>(Reserved)</i>	-
	32	<i>(Reserved)</i>	-
	64	<i>(Reserved)</i>	-
	128	<i>(Reserved)</i>	-

6.10 Trade Capture Report Acknowledgment V2

Byte	Bit	Field	
1	1	Side	•
	2	PegDifference	–
	4	Price	–
	8	ExecInst	•
	16	OrdType	–
	32	TimInForce	–
	64	MinQty	–
	128	MaxRemovePct	–
2	1	Symbol	•
	2	SymbolSfx	–
	4	Currency	•
	8	IdSource	•
	16	SecurityId	•
	32	SecurityExchange	•
	64	Capacity	•
	128	(Reserved)	–
3	1	Account	•
	2	ClearingFirm	•
	4	ClearingAccount	–
	8	DisplayIndicator	–
	16	MaxFloor	–
	32	DiscretionAmount	–
	64	OrderQty	•
	128	PreventParticipantMatch	–
4	1	MaturityDate	–
	2	StrikePrice	–
	4	PutOrCall	–
	8	OpenClose	–
	16	CIOrdIdBatch	–
	32	CorrectedSize	–
	64	PartyID	•
	128	AccessFee	–
5	1	OrigCIOrdId	–
	2	LeavesQty	–
	4	LastShares	–
	8	LastPrice	–
	16	DisplayPrice	–
	32	WorkingPrice	–
	64	BaseliquidityIndicator	–
	128	ExpireTime	–
6	1	SecondaryOrderId	–
	2	CCP	–
	4	ContraCapacity	–
	8	AttributedOrder	–
	16	ExtExecInst	–
	32	BulkOrderIds	–
	64	BulkRejectReasons	–
	128	PartyRole	•

continued...

Byte	Bit	Field	
7	1	<i>SubLiquidityIndicator</i>	–
	2	<i>TradeReportTypeReturn</i>	●
	4	<i>TradePublishIndReturn</i>	–
	8	<i>Text</i>	–
	16	<i>Bid</i>	–
	32	<i>Offer</i>	–
	64	<i>LargeSize</i>	●
	128	<i>LastMkt</i>	●
8	1	<i>FeeCode</i>	–
	2	<i>EchoText</i>	–
	4	<i>StopPx</i>	–
	8	<i>RoutingInst</i>	–
	16	<i>RoutStrategy</i>	–
	32	<i>RouteDeliveryMethod</i>	–
	64	<i>ExDestination</i>	–
	128	<i>TradeReportRefID</i>	●
9	1	<i>MarketingFeeCode</i>	–
	2	<i>TargetPartyID</i>	–
	4	<i>AuctionId</i>	–
	8	<i>OrderCategory</i>	●
	16	<i>LiquidityProvision</i>	●
	32	<i>CmtaNumber</i>	–
	64	<i>CrossType</i>	–
	128	<i>CrossPrioritization</i>	–
10	1	<i>CrossId</i>	–
	2	<i>AllocQty</i>	–
	4	<i>GiveUpFirmID</i>	–
	8	<i>RoutingFirmID</i>	–
	16	<i>WaiverType</i>	●
	32	<i>CrossExclusionIndicator</i>	–
	64	<i>PriceFormation</i>	●
	128	<i>ClientQualifiedRole</i>	●
11	1	<i>ClientID</i>	●
	2	<i>InvestorID</i>	●
	4	<i>ExecutorID</i>	●
	8	<i>OrderOrigination</i>	●
	16	<i>AlgorithmicIndicator</i>	●
	32	<i>DeferralReason</i>	–
	64	<i>InvestorQualifiedRole</i>	●
	128	<i>ExecutorQualifiedRole</i>	●
12	1	<i>CtiCode</i>	–
	2	<i>ManualOrderIndicator</i>	–
	4	<i>OperatorId</i>	–
	8	<i>TradeDate</i>	–
	16	<i>VariancePrice</i>	–
	32	<i>VarianceSize</i>	–
	64	<i>OrigSymbolID</i>	–
	128	<i>OrigTASPrice</i>	–

continued...

Byte	Bit	Field	
13	1	<i>CumQty</i>	-
	2	<i>DayOrderQty</i>	-
	4	<i>DayCumQty</i>	-
	8	<i>AvgPx</i>	-
	16	<i>DayAvgPx</i>	-
	32	<i>PendingStatus</i>	-
	64	<i>DrillThruProtection</i>	-
	128	<i>MultilegReportingType</i>	-
14	1	<i>LegCFIcode</i>	-
	2	<i>LegMaturityDate</i>	-
	4	<i>LegStrikePrice</i>	-
	8	<i>(Reserved)</i>	-
	16	<i>(Reserved)</i>	-
	32	<i>(Reserved)</i>	-
	64	<i>(Reserved)</i>	-
	128	<i>(Reserved)</i>	-

6.11 Trade Capture Report Reject V2

Byte	Bit	Field	
1	1	Side	•
	2	PegDifference	–
	4	Price	–
	8	ExecInst	•
	16	OrdType	–
	32	TimInForce	–
	64	MinQty	–
	128	MaxRemovePct	–
2	1	Symbol	•
	2	SymbolSfx	–
	4	Currency	•
	8	IdSource	•
	16	SecurityId	•
	32	SecurityExchange	•
	64	Capacity	•
	128	(Reserved)	–
3	1	Account	•
	2	ClearingFirm	•
	4	ClearingAccount	–
	8	DisplayIndicator	–
	16	MaxFloor	–
	32	DiscretionAmount	–
	64	OrderQty	•
	128	PreventParticipantMatch	–
4	1	MaturityDate	–
	2	StrikePrice	–
	4	PutOrCall	–
	8	OpenClose	–
	16	CIOrdIdBatch	–
	32	CorrectedSize	–
	64	PartyID	•
	128	AccessFee	–
5	1	OrigCIOrdId	–
	2	LeavesQty	–
	4	LastShares	–
	8	LastPrice	–
	16	DisplayPrice	–
	32	WorkingPrice	–
	64	BaseLiquidityIndicator	–
	128	ExpireTime	–
6	1	SecondaryOrderId	–
	2	CCP	–
	4	ContraCapacity	–
	8	AttributedOrder	–
	16	ExtExecInst	–
	32	BulkOrderIds	–
	64	BulkRejectReasons	–
	128	PartyRole	•

continued...

Byte	Bit	Field	
7	1	<i>SubLiquidityIndicator</i>	–
	2	<i>TradeReportTypeReturn</i>	•
	4	<i>TradePublishIndReturn</i>	•
	8	<i>Text</i>	•
	16	<i>Bid</i>	–
	32	<i>Offer</i>	–
	64	<i>LargeSize</i>	•
	128	<i>LastMkt</i>	•
8	1	<i>FeeCode</i>	–
	2	<i>EchoText</i>	•
	4	<i>StopPx</i>	–
	8	<i>RoutingInst</i>	–
	16	<i>RoutStrategy</i>	–
	32	<i>RouteDeliveryMethod</i>	–
	64	<i>ExDestination</i>	–
	128	<i>TradeReportRefID</i>	–
9	1	<i>MarketingFeeCode</i>	–
	2	<i>TargetPartyID</i>	–
	4	<i>AuctionId</i>	–
	8	<i>OrderCategory</i>	–
	16	<i>LiquidityProvision</i>	•
	32	<i>CmtaNumber</i>	–
	64	<i>CrossType</i>	–
	128	<i>CrossPrioritization</i>	–
10	1	<i>CrossId</i>	–
	2	<i>AllocQty</i>	–
	4	<i>GiveUpFirmID</i>	–
	8	<i>RoutingFirmID</i>	–
	16	<i>WaiverType</i>	•
	32	<i>CrossExclusionIndicator</i>	–
	64	<i>PriceFormation</i>	•
	128	<i>ClientQualifiedRole</i>	•
11	1	<i>ClientID</i>	•
	2	<i>InvestorID</i>	•
	4	<i>ExecutorID</i>	•
	8	<i>OrderOrigination</i>	•
	16	<i>AlgorithmicIndicator</i>	•
	32	<i>DeferralReason</i>	–
	64	<i>InvestorQualifiedRole</i>	•
	128	<i>ExecutorQualifiedRole</i>	•
12	1	<i>CtiCode</i>	–
	2	<i>ManualOrderIndicator</i>	–
	4	<i>OperatorId</i>	–
	8	<i>TradeDate</i>	–
	16	<i>VariancePrice</i>	–
	32	<i>VarianceSize</i>	–
	64	<i>OrigSymbolID</i>	–
	128	<i>OrigTASPrice</i>	–

continued...

Byte	Bit	Field	
13	1	<i>CumQty</i>	-
	2	<i>DayOrderQty</i>	-
	4	<i>DayCumQty</i>	-
	8	<i>AvgPx</i>	-
	16	<i>DayAvgPx</i>	-
	32	<i>PendingStatus</i>	-
	64	<i>DrillThruProtection</i>	-
	128	<i>MultilegReportingType</i>	-
14	1	<i>LegCFIcode</i>	-
	2	<i>LegMaturityDate</i>	-
	4	<i>LegStrikePrice</i>	-
	8	<i>(Reserved)</i>	-
	16	<i>(Reserved)</i>	-
	32	<i>(Reserved)</i>	-
	64	<i>(Reserved)</i>	-
	128	<i>(Reserved)</i>	-

6.12 Trade Capture Confirm V2

Byte	Bit	Field	
1	1	<i>Side</i>	•
	2	<i>PegDifference</i>	–
	4	<i>Price</i>	–
	8	<i>ExecInst</i>	•
	16	<i>OrdType</i>	–
	32	<i>TimelnForce</i>	–
	64	<i>MinQty</i>	–
	128	<i>MaxRemovePct</i>	–
2	1	<i>Symbol</i>	•
	2	<i>SymbolSfx</i>	–
	4	<i>Currency</i>	•
	8	<i>IdSource</i>	•
	16	<i>SecurityId</i>	•
	32	<i>SecurityExchange</i>	•
	64	<i>Capacity</i>	•
	128	<i>(Reserved)</i>	–
3	1	<i>Account</i>	•
	2	<i>ClearingFirm</i>	•
	4	<i>ClearingAccount</i>	–
	8	<i>DisplayIndicator</i>	–
	16	<i>MaxFloor</i>	–
	32	<i>DiscretionAmount</i>	–
	64	<i>OrderQty</i>	•
	128	<i>PreventParticipantMatch</i>	–
4	1	<i>MaturityDate</i>	–
	2	<i>StrikePrice</i>	–
	4	<i>PutOrCall</i>	–
	8	<i>OpenClose</i>	–
	16	<i>CIOrdIdBatch</i>	–
	32	<i>CorrectedSize</i>	•
	64	<i>PartyID</i>	•
	128	<i>AccessFee</i>	–
5	1	<i>OrigCIOrdId</i>	–
	2	<i>LeavesQty</i>	–
	4	<i>LastShares</i>	–
	8	<i>LastPrice</i>	–
	16	<i>DisplayPrice</i>	–
	32	<i>WorkingPrice</i>	–
	64	<i>BaseliquidityIndicator</i>	–
	128	<i>ExpireTime</i>	–
6	1	<i>SecondaryOrderId</i>	–
	2	<i>CCP</i>	•
	4	<i>ContraCapacity</i>	–
	8	<i>AttributedOrder</i>	–
	16	<i>ExtExecInst</i>	–
	32	<i>BulkOrderIds</i>	–
	64	<i>BulkRejectReasons</i>	–
	128	<i>PartyRole</i>	•

continued...

Byte	Bit	Field	
7	1	<i>SubLiquidityIndicator</i>	–
	2	<i>TradeReportTypeReturn</i>	•
	4	<i>TradePublishIndReturn</i>	•
	8	<i>Text</i>	•
	16	<i>Bid</i>	–
	32	<i>Offer</i>	–
	64	<i>LargeSize</i>	•
	128	<i>LastMkt</i>	•
8	1	<i>FeeCode</i>	•
	2	<i>EchoText</i>	•
	4	<i>StopPx</i>	–
	8	<i>RoutingInst</i>	–
	16	<i>RoutStrategy</i>	–
	32	<i>RouteDeliveryMethod</i>	–
	64	<i>ExDestination</i>	–
	128	<i>TradeReportRefID</i>	–
9	1	<i>MarketingFeeCode</i>	–
	2	<i>TargetPartyID</i>	–
	4	<i>AuctionId</i>	–
	8	<i>OrderCategory</i>	•
	16	<i>LiquidityProvision</i>	•
	32	<i>CmtaNumber</i>	–
	64	<i>CrossType</i>	–
	128	<i>CrossPrioritization</i>	–
10	1	<i>CrossId</i>	–
	2	<i>AllocQty</i>	–
	4	<i>GiveUpFirmID</i>	–
	8	<i>RoutingFirmID</i>	–
	16	<i>WaiverType</i>	•
	32	<i>CrossExclusionIndicator</i>	–
	64	<i>PriceFormation</i>	•
	128	<i>ClientQualifiedRole</i>	•
11	1	<i>ClientID</i>	•
	2	<i>InvestorID</i>	•
	4	<i>ExecutorID</i>	•
	8	<i>OrderOrigination</i>	•
	16	<i>AlgorithmicIndicator</i>	•
	32	<i>DeferralReason</i>	•
	64	<i>InvestorQualifiedRole</i>	•
	128	<i>ExecutorQualifiedRole</i>	•
12	1	<i>CtiCode</i>	–
	2	<i>ManualOrderIndicator</i>	–
	4	<i>OperatorId</i>	–
	8	<i>TradeDate</i>	–
	16	<i>VariancePrice</i>	–
	32	<i>VarianceSize</i>	–
	64	<i>OrigSymbolID</i>	–
	128	<i>OrigTASPrice</i>	–

continued...

Byte	Bit	Field	
13	1	<i>CumQty</i>	-
	2	<i>DayOrderQty</i>	-
	4	<i>DayCumQty</i>	-
	8	<i>AvgPx</i>	-
	16	<i>DayAvgPx</i>	-
	32	<i>PendingStatus</i>	-
	64	<i>DrillThruProtection</i>	-
	128	<i>MultilegReportingType</i>	-
14	1	<i>LegCFIcode</i>	-
	2	<i>LegMaturityDate</i>	-
	4	<i>LegStrikePrice</i>	-
	8	<i>(Reserved)</i>	-
	16	<i>(Reserved)</i>	-
	32	<i>(Reserved)</i>	-
	64	<i>(Reserved)</i>	-
	128	<i>(Reserved)</i>	-

6.13 Trade Capture Report Decline V2

Byte	Bit	Field	
1	1	<i>Side</i>	•
	2	<i>PegDifference</i>	–
	4	<i>Price</i>	–
	8	<i>ExecInst</i>	•
	16	<i>OrdType</i>	–
	32	<i>TimInForce</i>	–
	64	<i>MinQty</i>	–
	128	<i>MaxRemovePct</i>	–
2	1	<i>Symbol</i>	•
	2	<i>SymbolSfx</i>	–
	4	<i>Currency</i>	•
	8	<i>IdSource</i>	•
	16	<i>SecurityId</i>	•
	32	<i>SecurityExchange</i>	•
	64	<i>Capacity</i>	•
	128	<i>(Reserved)</i>	–
3	1	<i>Account</i>	•
	2	<i>ClearingFirm</i>	•
	4	<i>ClearingAccount</i>	–
	8	<i>DisplayIndicator</i>	–
	16	<i>MaxFloor</i>	–
	32	<i>DiscretionAmount</i>	–
	64	<i>OrderQty</i>	•
	128	<i>PreventParticipantMatch</i>	–
4	1	<i>MaturityDate</i>	–
	2	<i>StrikePrice</i>	–
	4	<i>PutOrCall</i>	–
	8	<i>OpenClose</i>	–
	16	<i>CIOrdIdBatch</i>	–
	32	<i>CorrectedSize</i>	–
	64	<i>PartyID</i>	•
	128	<i>AccessFee</i>	–
5	1	<i>OrigCIOrdId</i>	–
	2	<i>LeavesQty</i>	–
	4	<i>LastShares</i>	–
	8	<i>LastPrice</i>	–
	16	<i>DisplayPrice</i>	–
	32	<i>WorkingPrice</i>	–
	64	<i>BaseLiquidityIndicator</i>	–
	128	<i>ExpireTime</i>	–
6	1	<i>SecondaryOrderId</i>	–
	2	<i>CCP</i>	–
	4	<i>ContraCapacity</i>	–
	8	<i>AttributedOrder</i>	–
	16	<i>ExtExecInst</i>	–
	32	<i>BulkOrderIds</i>	–
	64	<i>BulkRejectReasons</i>	–
	128	<i>PartyRole</i>	•

continued...

Byte	Bit	Field	
7	1	<i>SubLiquidityIndicator</i>	–
	2	<i>TradeReportTypeReturn</i>	•
	4	<i>TradePublishIndReturn</i>	•
	8	<i>Text</i>	•
	16	<i>Bid</i>	–
	32	<i>Offer</i>	–
	64	<i>LargeSize</i>	•
	128	<i>LastMkt</i>	•
8	1	<i>FeeCode</i>	–
	2	<i>EchoText</i>	•
	4	<i>StopPx</i>	–
	8	<i>RoutingInst</i>	–
	16	<i>RoutStrategy</i>	–
	32	<i>RouteDeliveryMethod</i>	–
	64	<i>ExDestination</i>	–
	128	<i>TradeReportRefID</i>	–
9	1	<i>MarketingFeeCode</i>	–
	2	<i>TargetPartyID</i>	–
	4	<i>AuctionId</i>	–
	8	<i>OrderCategory</i>	–
	16	<i>LiquidityProvision</i>	•
	32	<i>CmtaNumber</i>	–
	64	<i>CrossType</i>	–
	128	<i>CrossPrioritization</i>	–
10	1	<i>CrossId</i>	–
	2	<i>AllocQty</i>	–
	4	<i>GiveUpFirmID</i>	–
	8	<i>RoutingFirmID</i>	–
	16	<i>WaiverType</i>	•
	32	<i>CrossExclusionIndicator</i>	–
	64	<i>PriceFormation</i>	•
	128	<i>ClientQualifiedRole</i>	•
11	1	<i>ClientID</i>	•
	2	<i>InvestorID</i>	•
	4	<i>ExecutorID</i>	•
	8	<i>OrderOrigination</i>	•
	16	<i>AlgorithmicIndicator</i>	•
	32	<i>DeferralReason</i>	–
	64	<i>InvestorQualifiedRole</i>	•
	128	<i>ExecutorQualifiedRole</i>	•
12	1	<i>CtiCode</i>	–
	2	<i>ManualOrderIndicator</i>	–
	4	<i>OperatorId</i>	–
	8	<i>TradeDate</i>	–
	16	<i>VariancePrice</i>	–
	32	<i>VarianceSize</i>	–
	64	<i>OrigSymbolID</i>	–
	128	<i>OrigTASPrice</i>	–

continued...

Byte	Bit	Field	
13	1	<i>CumQty</i>	-
	2	<i>DayOrderQty</i>	-
	4	<i>DayCumQty</i>	-
	8	<i>AvgPx</i>	-
	16	<i>DayAvgPx</i>	-
	32	<i>PendingStatus</i>	-
	64	<i>DrillThruProtection</i>	-
	128	<i>MultilegReportingType</i>	-
14	1	<i>LegCFIcode</i>	-
	2	<i>LegMaturityDate</i>	-
	4	<i>LegStrikePrice</i>	-
	8	<i>(Reserved)</i>	-
	16	<i>(Reserved)</i>	-
	32	<i>(Reserved)</i>	-
	64	<i>(Reserved)</i>	-
	128	<i>(Reserved)</i>	-

7 List of Optional Fields

The following are descriptions of optional fields which may be sent or received.

Field	Length	Data Type	Description
<i>Account</i>	16	Text	<p>Corresponds to <i>Account</i> (1) in Bats FIX.</p> <p>Reflected back on execution reports associated with this order. May be made available in the Participant's clearing file. Allowed characters are alphanumeric and colon.</p> <p>If configured by Bats: values may be communicated to EMCF to indicate allocate to a house or client account. If the account begins with H:, allocate to house account. If the account begins with C:, allocate to client account. Non-prefixed or absent accounts would be allocated to house account. Capacity is no longer used to determine which CCP account to use.</p>
<i>Algorithmic Indicator</i>	1	Text	<p>For orders and executions, this corresponds to <i>OrderAttributeTypes</i> (8015) = 4 in Bats FIX. For Trade Capture Report, this corresponds to <i>AlgorithmicTradeIndicator</i> (2667) in Bats FIX.</p> <p>Indicates that the order (or the reported trade in a Trade Capture Report) was placed as a result of an investment firm engaging in algorithmic trading.</p> <p>N = No algorithm was involved (default). Y = Algorithm was involved (ALGO).</p>
<i>BaseLiquidity Indicator</i>	1	Alphanumeric	<p>Indicates whether the trade added or removed liquidity.</p> <p>A = Added Liquidity R = Removed Liquidity X = Routed to Another Market C = Auction Trade</p>
<i>BookingType</i>	1	Alphanumeric	<p>Corresponds to <i>BookingType</i> (775) in Bats FIX.</p> <p>Used to identify CFD orders.</p> <p>0 = Regular Booking 1 = CFD (Contract For Difference)</p>
<i>CancelOrig OnReject</i>	1	Alpha	<p>Corresponds to <i>CancelOrigOnReject</i> (9619) in Bats FIX.</p> <p>Indicates handling of original order on failure to modify.</p> <p>N = Leave original order alone. Y = Cancel original order if modification fails.</p>
<i>Capacity</i>	1	Alpha	<p>Corresponds to <i>OrderCapacity</i> (47) in Bats FIX. (Orders).</p> <p>Corresponds to <i>LastCapacity</i> (29) in Bats FIX. (Executions).</p> <p>A = Agency (maps to 'AOTC') P = Principal (maps to 'DEAL') R = Riskless Principal (maps to 'MTCH')</p>

<i>Central Counterparty</i>	1	Alpha	The CCP handling the trade E = European Multilateral Clearing Facility L = LCH.Clearnet X = SIX x-clear C = EuroCCP N = None - Clearing Suppressed for self match.
<i>ClearingAccount</i>	4	Text	Corresponds to <i>OnBehalfOfSubID</i> (116) and <i>ClearingAccount</i> (440) in Bats FIX. Supplemental identifier. Recorded and made available in execution reports. Available via Drop.
<i>ClearingFirm</i>	4	Alpha	Corresponds to <i>OnBehalfOfCompID</i> (115) and <i>ClearingFirm</i> (439) in Bats FIX. Firm that will clear the trade. If empty (all binary zero), a default will be used (only permitted on non-service bureau accounts).
<i>ClientID</i>	4	Binary	The short code representing the client behind the order. Data corresponding to this short code must have been previously supplied, or will be supplied by the end of the calendar day, per our Rules. The value must be between 1 and 4,294,967,295. For clients, the following values are reserved for applicable use: 0 = NONE (No Client for this order) 1 = AGGR (An aggregation of multiple client orders) 2 = PNAL (Clients are pending allocation)
<i>ClientQualifiedRole</i>	1	Binary	Required whenever a <i>ClientID</i> is specified. Valid values are: 0 = None - Only applicable if using a reserved value for <i>ClientID</i> 23 = Firm or legal entity (LEI) 24 = Natural person
<i>CorrectedSize</i>	4	Binary	Corresponds to <i>CorrectedSize</i> (6655) in Bats FIX. Number of shares after trade adjustment.
<i>Currency</i>	3	Alpha	Corresponds to <i>Currency</i> (15) in Bats FIX. ISO currency. Required if <i>IDSource</i> is set to 4 (ISIN).
<i>DeferralReason</i>	1	Alphanumeric	Corresponds to <i>TrdRegPublicationReasons</i> (8013) in FIX. It indicates the deferral reason for the trade. This is only supported in return messages from Bats to participants. The following values are valid: - = No Deferral Reason 6 = Deferral for Large In Scale (LRGS) 7 = Deferral for Illiquid Instrument (for RTS2 only) (ILQD) 8 = Deferral for Size Specific (for RTS2 only) (SIZE)

<i>DisplayIndicator</i>	1	Alphanumeric	<p>Corresponds to <i>DisplayIndicator</i> (9479) in Bats FIX.</p> <p>X = Displayed Order I = Invisible</p> <p>Invisible orders must meet the MiFID ESMA requirements for Large in Scale (LIS) unless routed to the Bats Dark Book.</p>
<i>DisplayPrice</i>	8	Binary Price	<p>Only present when order is fully or partially booked.</p> <p>If the order has to be displayed at a less aggressive price for some reason, then that price will be reported here, otherwise equals price. Present for hidden orders, indicating the price the order would have been displayed at.</p>
<i>ExecInst</i>	1	Text	<p>Corresponds to <i>ExecInst</i> (18) in Bats FIX.</p> <p>P = Market Peg (peg buy to PBBO offer, peg sell to PBBO bid) R = Primary Peg (peg buy to PBBO bid, peg sell to PBBO offer) M = Midpoint (peg to PBBO midpoint) L = Alternate Midpoint (less aggressive of midpoint and 1 tick inside PBBO)</p> <p>for Periodic Auction Orders:⁵ M = Midpoint (peg to Bats EBBO midpoint) G = Guarded Midpoint (peg to Bats EBBO midpoint but suspend order if primary market quote becomes one-sided or disappears)</p> <p>for Smart Order Routing: u = Bats + External Dark Only v = Bats + External Dark + Lit w = Bats + External Lit Only ASCII NUL (0x00) = no special handling Default = ASCII NUL (0x00)</p>
<i>ExecutionMethod</i>	1	Alpha	<p>Corresponds to <i>ExecutionMethod</i> (2405) in FIX.</p> <p>Optional. Is used by the participant to indicate the method by which the trade was executed. This field corresponds to the proposed MMT Level 3.7 (Offbook Automated Liquidity Indicator). The following values are valid:</p> <p>A = Automated M = Manual U = Unspecified (default)</p>

⁵RoutingInst=BP

<i>ExecutorID</i>	4	Binary	<p>The short code representing the execution decision maker of the order. Data corresponding to this short code must have been previously supplied, or will be supplied by the end of the calendar day, per our Rules. The value must be between 1 and 4,294,967,295.</p> <p>For executing decision makers, the following value is reserved for applicable use:</p> <p>3 = CLIENT (Time and venue of the order instructed by the client of the Participant)</p>
<i>ExecutorQualifiedRole</i>	1	Binary	<p>Required whenever an <i>ExecutorID</i> is specified.</p> <p>Valid values are:</p> <p>0 = None - Only applicable if using a reserved value for <i>ExecutorID</i> 22 = Algorithm 24 = Natural person</p>
<i>ExpireTime</i>	8	DateTime	<p>Corresponds to <i>ExpireTime</i> (126) in FIX.</p> <p>Required for <i>TimeInForce</i> = 6 orders, specifies the date-time (in UTC) that the order expires.</p>
<i>FeeCode</i>	2	Alphanumeric	<p>Indicates fee associated with an execution. Fee codes are published in the pricing schedule. New fee codes may be sent with little to no notice. Participants are encouraged to code their systems to accept unknown fee codes.</p>
<i>GrossTradeAmt</i>	8	Binary Price	<p>Total amount traded, expressed in units of currency.</p>
<i>IDSource</i>	1	Alphanumeric	<p>Corresponds to <i>IDSource</i> (22) in Bats FIX.</p> <p>4 = ISIN 5 = RIC</p>
<i>InvestorID</i>	4	Binary	<p>The short code representing the investment decision maker of the order. Data corresponding to this short code must have been previously supplied, or will be supplied by the end of the calendar day, per our Rules. The value must be between 1 and 4,294,967,295.</p>
<i>InvestorQualifiedRole</i>	1	Binary	<p>Required whenever an <i>InvestorID</i> is specified.</p> <p>Valid values are:</p> <p>0 = None - Only applicable if using a reserved value for <i>InvestorID</i> 22 = Algorithm 24 = Natural person</p>
<i>LargeSize</i>	8	Binary	<p>Number of shares relevant for the trade. Used when size exceeds the capabilities of 32-bit. System limit is 99,999,999,999.</p>
<i>LastMkt</i>	4	Alphanumeric	<p>Corresponds to <i>LastMkt</i> (30) in Bats FIX.</p> <p>Segment MIC of this fill.</p>

<i>LastPx</i>	8	Binary Price	Corresponds to <i>LastPx</i> (31) in Bats FIX. Price of this fill.
<i>LastShares</i>	4	Binary	Corresponds to <i>LastShares</i> (32) in Bats FIX. Executed share quantity. If the <i>LargeSize</i> optional field is specified, that value holds precedence over this field.
<i>LiquidityProvision</i>	1	Text	Corresponds to <i>OrderAttributeTypes</i> (8015) = 2 in Bats FIX. This flag is used to indicate whether the order is related to any sort of liquidity provision activity, as defined by MiFID II. This flag is <u>mandatory</u> for orders which are part of a liquidity provision activity. N = Not Liquidity Provision (default) Y = Liquidity Provision
<i>LeavesQty</i>	4	Binary	Corresponds to <i>LeavesQty</i> (151) in Bats FIX. Quantity still open for further execution. If zero, the order is complete.
<i>MatchType</i>	1	Binary	Corresponds to <i>MatchType</i> (574) in FIX. The following values are valid: 3 = Trade Reporting (On-Exchange)
<i>MaxFloor</i>	4	Binary	Corresponds to <i>MaxFloor</i> (111) in Bats FIX. Portion of <i>OrderQty</i> to display. The balance is reserve. 0 displays the entire quantity. The displayed quantity of each order at a price level is decremented first. When displayed quantity is fully decremented, it is reloaded up to <i>MaxFloor</i> from reserve. Default = 0
<i>MinQty</i>	4	Binary	Corresponds to <i>MinQty</i> (110) in Bats FIX. Minimum fill quantity for Book Only hidden, Bats Dark Pool, Bats Periodic Auction Book or IOC orders which only interact with liquidity on the target book. Ignored for other orders. On entry and user modification, the behaviour is configurable on the port and can apply to the total fill size, which may be made up of several consecutive smaller fills.
<i>OrderCategory</i>	1	Binary	This field corresponds to the MMT Level 3.2 field 'Negotiated Transaction Indicator', and is used by the participant to indicate that the trade was a Negotiated Transaction as per the Bats Rules. For all trade reports reported on-exchange, the value must be 3. 0 = Not a Negotiated Trade 3 = Privately Negotiated Trade On return fields, this field indicates whether Bats deems the trade as utilising the Negotiated Transaction waiver under MiFID.

<i>OrderOrigination</i>	1	Text	<p>Corresponds to <i>OrderOrigination</i> (1724) in Bats FIX.</p> <p>5 = (DEA). Indicates DEA activity (as deemed by MiFID II) is involved in this order. 0 = Non-DEA. (default) Other values are unsupported and will be rejected.</p>
<i>OrderQty</i>	4	Binary	<p>Corresponds to <i>OrderQty</i> (38) in Bats FIX.</p> <p>Order quantity. System limit is 99,999,999 shares.</p>
<i>OrdType</i>	1	Alphanumeric	<p>Corresponds to <i>OrdType</i> (40) in Bats FIX.</p> <p>1 = Market 2 = Limit (default) P = Pegged</p> <p>Pegged requires <i>ExecInst</i> be set to L, M, P, or R.</p>
<i>OrigClOrdID</i>	20	Text	<p>Corresponds to <i>OrigClOrdID</i> (41) in Bats FIX.</p>
<i>PegDifference</i>	8	Signed Binary Price	<p>Corresponds to <i>PegDifference</i> (211) in Bats FIX.</p> <p>Optional signed value up to four decimal places⁶ is added to the result of peg calculation.</p> <p>Must be ≥ 0 for sell orders. Must be ≤ 0 for buy orders.</p>

⁶ *PegDifference* is rounded (down for buy, up for sell) to fit the tick size.

<i>PreventParticipant Match</i>	3	Alpha	<p>Corresponds to <i>PreventParticipantMatch</i> (7928) in Bats FIX.</p> <p>Three characters:</p> <p>1st character - PTP Modifier:</p> <ul style="list-style-type: none"> N = Cancel Newest O = Cancel Oldest B = Cancel Both D = Decrement Larger/Cancel Smaller d = Same as D above, but only decrement <i>LeavesQty</i>. Do not restate <i>OrderQty</i>. <p>2nd character - Unique ID Level:</p> <ul style="list-style-type: none"> N = Do not prevent (Default value if not specified) F = Prevent Match at Participant Level M = Prevent Match at Trading Firm Level P = Prevent Match at Port Owner Level <p>3rd character - Trading Group ID (optional):</p> <p>Member specified alphanumeric value 0-9, A-Z, or a-z.</p> <p>The Unique ID level (character 2) of both orders must match to prevent a trade. If specified <u>on both orders</u>, Trading Group ID (character 3) must match to prevent a trade.</p> <p>The PTP Modifier (character 1) of the inbound order will be honored, except that if the inbound order specified Decrement and the resting order does not, and the resting order is larger, then both orders will be cancelled. This exception is to protect the order entry software for the resting order from receiving an unexpected restatement message.</p> <p>May not be used in conjunction with Cross Flag.</p>
<i>PriceFormation</i>	1	Alphanumeric	<p>Optional.</p> <p>Indicates the price formation attribute of the trade, and corresponds to MMT v3 Level 3.2 and 3.8</p> <p>For MMT Level 3.2 'Negotiation Indicator', supported values are:</p> <ul style="list-style-type: none"> 3 = Negotiated Trade Subject to Conditions Other Than The Current Market Price (PRIC) <p>For MMT Level 3.8 'Contribution to Price Formation or the Price Discovery Process', supported values are:</p> <ul style="list-style-type: none"> Not specified or P = Plain-Vanilla Trade T = Non-Price Forming Trade (NPFT)
<i>Price</i>	8	Binary Price	<p>Corresponds to <i>Price</i> (44) in Bats FIX.</p> <p>Limit price. Four implied decimal places.</p> <p>Required for limit orders (<i>OrdType</i> = 2). If specified on a market order (<i>OrdType</i> = 1), the order will be rejected.</p> <p>This field is also used to specify an optional cap price for pegged orders.</p>

RoutingInst	4	Text	<p>Corresponds to <i>RoutingInst</i> (9303) in Bats FIX.</p> <p>Bats Only orders – up-to 2 characters:</p> <p>B = Bats Only (default) P = Bats Only — Post Only (will reject rather than remove visible liquidity) U = Dark Sweep (interbook) u = Dark Lit (best price) W = Lit Sweep (interbook, best price) X = Lit Sweep (interbook, sequential) BD = Bats Dark Book Only (hidden midpoint peg orders only) BA = Bats Automatic Dark Routed (routes to Bats Integrated Book if order is Large In Scale (LIS) or is not a midpoint order, otherwise routes midpoint non-LIS orders to Bats Dark Book) BP = Bats Periodic Auction book</p> <p>Post Only does not mix with <i>TimeInForce</i> = 3 (IOC). If a <i>RoutingInst</i> is not specified a default value of B is implied (Bats Only).</p> <p>Order Routing – up-to 4 characters:</p> <p>1st character - Specifies the target destination: R = Smart Route to visible markets L = Bats+ DRTOOnly ⁷ Y = Bats+ Primary Listing Exchange ⁸</p> <p>2nd character - Re-Route On Lock/Cross: N = Do not Re-Route (default) C = Re-Route only if another market crosses the limit L = Re-Route only if another market locks or crosses the limit</p> <p>3rd character - Specifies the routing strategy: N = Use default strategy (default) D = Parallel-D 2 = Parallel-2D</p> <p>4th character - Specifies the resting book: I = Rest on Bats Integrated Book (default) D = Rest on Bats Dark Book</p> <p>Resting Book does not mix with <i>TimeInForce</i> = 3 (IOC).</p>
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⁷RoutingInst = PL is deprecated but still valid

⁸RoutingInst = PP is deprecated but still valid

<i>RoutingInst</i> (cont.)	4	Text	<p>In order to specify values for the 2nd, 3rd and/or 4th character the prior characters MUST be populated with a valid value. ASCII NULs (0x00) in the 2nd, 3rd or 4th character positions will imply the default value from their respective position. For example, if <i>RoutingInst</i> = R a value of RNNI is implied (Smart Route/No re-route/Default strategy/Rest on integrated book).</p> <p>Bats Plus directed order types do not allow re-routing or strategy selection. The 2nd and 3rd characters should always be set to their default value of N if the optional 4th character is used to rest on the dark book e.g. YNND.</p> <p>If the 1st character is R (Smart Routing) the <i>ExecInst</i> can be used to provide limited control over external venue selection.⁹</p> <p>Re-route is not currently supported for dark resting orders (4th = D).</p> <p>As the default <i>RoutingInst</i> value is subject to change with little or no notice it is recommended you specify values for all 4 character positions if you wish to maintain maximum control of your routing decisions.</p> <p><i>For more information regarding the various routing strategies available on Bats refer to http://www.batstrading.co.uk/features/</i></p>
<i>SecondaryOrderID</i>	8	Binary	<p>Corresponds to <i>SecondaryOrderID</i> (198) in Bats FIX.</p> <p>Denotes an alternative <i>OrderID</i> which is present on Bats market data feeds (for example, to hide that a reserve (iceberg) order has reloaded). Or, <i>OrderID</i> of the contra side of a prevented match.</p>
<i>Side</i>	1	Alphanumeric	<p>Corresponds to <i>Side</i> (54) in Bats FIX.</p> <p>1 = Buy 2 = Sell 5 = Sell Short 6 = Sell Short Exempt H = Sell Undisclosed</p>
<i>SecondaryTrdType</i>	1	Binary	<p>Corresponds to <i>SecondaryTrdType</i> (855) in FIX. The following values are valid:</p> <p>64 = Benchmark Trade</p>
<i>SecurityExchange</i>	4	Alphanumeric	<p>Corresponds to <i>SecurityExchange</i> (207) in Bats FIX.</p> <p>Required if <i>IDSource</i> is set to 4 (ISIN).</p>
<i>SecurityID</i>	16	Text	<p>Corresponds to <i>SecurityID</i> (48) in Bats FIX.</p> <p>ISIN, or RIC if <i>IDSource</i> is set.</p>

⁹see *ExecInst* = u, v or w

<i>SettlementDate</i>	8	DateTime	Used to specify the date on which the trade is desired to settle. Note, the actual settlement date may be varied by the central counterparties (CCPs) due to operational requirements (eg. for symbols in a conditional trading status). May only be specified on a new trade report.
<i>SettlementPrice</i>	8	Trade Price	Price at which the trade should settle at. If specified, any risk controls will be applied against this price.
<i>SubLiquidity Indicator</i>	1	Alphanumeric	Additional information about an execution. Bats may add additional values without notice. Participants must gracefully ignore unknown values. ASCII NUL (0x00) = No Additional Information D = Bats Dark Pool Execution T = Removed liquidity from the Bats Dark Pool by IOC order H = Trade added hidden liquidity I = Trade added hidden liquidity that was price improved P = Periodic Auction
<i>Symbol</i>	8	Alphanumeric	Corresponds to <i>Symbol</i> (55) in Bats FIX. Uniform symbology identifier for the instrument.
<i>TimeInForce</i>	1	Alphanumeric	Corresponds to <i>TimeInForce</i> (59) in FIX. 0 = Day 1 = GTC (allowed, but treated as Day) 2 = At The Open 3 = IOC (Portion not filled immediately is cancelled. Market orders are implicitly IOC.) 6 = GTD (expires at earlier of specified <i>ExpireTime</i> or end of day) 7 = At The Close 8 = Good For Auction (only valid if <i>RoutingInst</i> =BP)
<i>Tolerance</i>	2	Binary	Maximum allowed delta (in terms of consideration, expressed in the traded currency), that the trade is prepared to match against counterparty.
<i>TradeHandling Instruction</i>	1	Binary	Used to specify the trade reporting model used. 1 (Two-Party Report) 2 (One Party Report for Matching)
<i>TradeID</i>	8	Binary	Corresponds to <i>TradeID</i> (1003) in FIX. Optional. Is used by the participant to specify the previously reported trade that the report sent refers to.
<i>TradeLinkID</i>	1	Alpha	Third Party Trade Identifier used for optional matching with counterparty. 30 characters or less. Characters in ASCII range 33–126 are allowed, except for comma, semicolon, and pipe.
<i>TradePrice Condition</i>	1	Binary	Corresponds to <i>TradePriceCondition</i> (1390) in FIX. The following values are valid: 0 = Cum Dividend (deprecated) 2 = Ex Dividend (deprecated) 13 = Special Dividend (SDIV)

<i>TradePublishIndicator</i>	1	Binary	<p>Corresponds to <i>TradePublishIndicator</i> (1390) in FIX.</p> <p>Optional. Is used by the participant to request that the publication be delayed. The following values are valid:</p> <ul style="list-style-type: none"> 0 = Do not publish 1 = Publish trade 2 = Deferred publication
<i>TradeReportRefID</i>	20	Text	<p>Contains the <i>TradeReportRefID</i> of the trade capture report ack that should now be withdrawn</p>
<i>TradeReportTransType</i>	1	Binary	<p>Corresponds to <i>TradeReportTransType</i> (487) in FIX.</p> <p>Optional. Specifies the transaction type of the report sent via Trade Capture Report. The following values are valid:</p> <ul style="list-style-type: none"> 0 = New 1 = Cancel 2 = Replace 3 = Release
<i>TradeReportType</i>	1	Binary	<p>This field controls pending state of the trade report.</p> <ul style="list-style-type: none"> 0 = (Submit) for all new trade reports 6 = (Trade Report Cancel) to cancel any acknowledged, but not confirmed trade reports entered where <i>TradeHandlingInstruction</i> = 2
<i>TradeTime</i>	8	DateTime	<p>Corresponds to <i>TransactTime</i> (60) and <i>TradeDate</i> (75) in FIX.</p> <p>Optional, for new trade reports. Cancel/amend/releases require the original time of the trade. Specifies the date and time at which the trade was arranged. This field defaults to the time at which the message is received, when defaulting is allowed.</p>
<i>TradingSessionSubId</i>	1	Binary	<p>Corresponds to <i>TradingSessionSubId</i> (625) in FIX. The following values are valid:</p> <ul style="list-style-type: none"> 2 = Scheduled Opening Auction 4 = Scheduled Closing Auction 6 = Scheduled Intraday Auction 8 = Unspecified Auction 9 = Unscheduled Auction 3 = Continuous Trading 5 = Post Trading 10 = Out of Main Session Trading

<i>Transaction Category</i>	1	Alphanumeric	<p>Corresponds to <i>TrdType</i> (828) in FIX.</p> <p>Optional. Specifies the type or category of the trade being reported in a Trade Capture Report. At this time, only the following values are valid:</p> <p>P = Regular Trade (aka Plain-Vanilla Trade) D = Dark Trade</p>
<i>TrdSubType</i>	1	Binary	<p>Corresponds to <i>TrdSubType</i> (829) in FIX. Optional. The following values are valid:</p> <p>37 = Agency Cross trade</p>
<i>VenueType</i>	1	Alphanumeric	<p>Corresponds to <i>VenueType</i> (1430) in FIX. The following values are valid:</p> <p>0 = Off Book</p>
<i>WaiverType</i>	1	Alphanumeric	<p>Corresponds to <i>TrdRegPublicationReasons</i> (8013) in FIX. It indicates the Negotiation or Pre-Trade Transparency Waiver derived by Bats. This is only supported in return messages from Bats to Participant. For Order Execution v2 messages, all the values are valid. For Trade Capture Confirm v2 messages, all the Negotiated Trade values, and RFPT are valid. The following values are valid:</p> <ul style="list-style-type: none"> - = No Waiver Type 0 = Negotiated Trade in Liquid Instrument (NLIQ) 1 = Negotiated Trade in Illiquid Instrument (OILQ) 2 = Negotiated Trade Subject to Conditions Other Than the Current Market Price (PRIC) 3 = Reference Price (Dark Book) (RFPT) (Pre-Trade Transparency Waiver) A = Order Management Facility (Iceberg) (Pre-Trade Transparency Waiver) 9 = Large In Scale (Pre-Trade Transparency Waiver)
<i>WorkingPrice</i>	8	Binary Price	<p>Only present when order is fully or partially booked. If price had to be adjusted to a less aggressive value for some reason, then the adjusted price will be reported here, otherwise equals price.</p>

8 Reason Codes

The following is a list of all reason codes used. These reason codes are used in a variety of contexts (order cancellations, order rejections, modify rejections, etc.). All reasons are not valid in all contexts.

A = Admin
D = Duplicate Identifier (e.g., *CIOrdID*)
H = Halted
I = Incorrect Data Center
J = Too late to cancel
K = Order Rate Threshold Exceeded
L = Price Exceeds Cross Range
M = Liquidity Available Exceeds Order Size
N = Ran Out of Liquidity to Execute Against
O = *CIOrdID* Doesn't Match a Known Order
P = Can't Modify an Order That is Pending Fill
Q = Waiting For First Trade
R = Routing Unavailable
T = Routing Order Would Trade Through an Away Destination
U = User Requested
V = Would Wash
W = Add Liquidity Only Order Would Remove
X = Order Expired
Y = Symbol Not Supported
Z = Unforeseen Reason
l = Large in Scale
m = Market Access Risk Limit Exceeded
o = Max Open Orders Count Exceeded
p = Static Collar Breach
r = Reserve Reload
s = Risk Management Symbol Level
x = Crossed Market
v = MiFID II Double Cap related
y = Order Received by Bats During Replay

9 List of Message Types

9.1 Participant to Bats

Message Name	Level	Type	Sequenced
Login Request V2	Session	0x37	No
Logout Request	Session	0x02	No
Client Heartbeat	Session	0x03	No
New Order V2	Application	0x38	Yes
Cancel Order V2	Application	0x39	Yes
Modify Order V2	Application	0x3A	Yes
Trade Capture Report V2	Application	0x3C	Yes

9.2 Bats to Participant

Message Name	Level	Type	Sequenced
Login Response V2	Session	0x24	No
Logout	Session	0x08	No
Server Heartbeat	Session	0x09	No
Replay Complete	Session	0x13	No
Order Acknowledgment V2	Application	0x25	Yes
Order Rejected V2	Application	0x26	No
Order Modified V2	Application	0x27	Yes
Order Restated V2	Application	0x28	Yes
User Modify Rejected V2	Application	0x29	No
Order Cancelled V2	Application	0x2A	Yes
Cancel Rejected V2	Application	0x2B	No
Order Execution V2	Application	0x2C	Yes
Trade Cancel or Correct V2	Application	0x2D	Yes
Trade Capture Report Accept V2	Application	0x30	Yes
Trade Capture Report Reject V2	Application	0x31	No
Trade Capture Report Confirm V2	Application	0x32	Yes
Trade Capture Report Decline V2	Application	0x33	Yes

10 Port Attributes

The table below lists BOE port attributes that are configurable on the port or firm level. Changes to these attributes can be made by contacting the Bats Trade Desk.

Attribute	Default	Description
Allowed Clearing Executing Firm ID(s)*	All MPIDs	Executing Firm ID(s) allowed for trading on the port.
Allowed Trade Reporting Firm ID(s)*	No MPIDs	Executing Firm ID(s) allowed for trade reporting on the port.
Default Routing Instruction†		Specifies a default value for routing. Fields can be overridden at the order level. The defaults are <i>RoutingInst</i> = R, <i>RouteDeliveryMethod</i> = RTI, and <i>RoutStrategy</i> = ROUT.
Cancel on Disconnect	Option 1	Bats offers two options for cancelling orders as a result of a session disconnect: <ol style="list-style-type: none"> 1. Cancel all open orders (continuous book and on-open, on-close and periodic auction orders). 2. Do not cancel any open orders.
Send Trade Breaks^	No	Enables sending of TRADE CANCEL OR CORRECT V2 messages.
Default MTP Value*^†	None	Specifies default value for <i>PreventParticipantMatch</i> .
Allow MTP Decrement Override*^	No	Overrides the exception that requires both the resting and inbound order to be marked as "Decrement".
Allow Sponsored Participant MTP Control*^	No	Allows Sponsored Participant to override port default for match trade prevention by using <i>PreventMatch</i> on the order level.
Cancel on Reject†	No	Cancels an order upon a cancel or modify reject.
Cancel on Halt	No	Cancel open orders for a symbol upon a halt.
Reject Orders on DROP Port Disconnect*	No	Allows Participant/Sponsoring Firms to associate DROP port(s) to order entry port(s). If all associated DROP ports experience disconnection, new orders will be rejected until at least one DROP port session has been reestablished.
Reject Orders on DROP Port Disconnect*	30 seconds	Only applicable if "Reject Orders on DROP Port Disconnect" has been enabled. When the last associated DROP port has disconnected, begin rejecting orders on the associated order entry port(s) if a DROP session has not been reestablished within this timeout. Minimum value allowed is 0 seconds.
Cancel Open Orders on DROP Port Disconnect*	No	Only applicable if "Reject Orders on DROP Port Disconnect" has been enabled. When the last associated DROP port has disconnected, cancel all associated open orders.

Send Peg Restatements	Option 1	Send restatements for Peg order movements. <ol style="list-style-type: none"> 1. No Peg restatements (default). 2. Market Maker Peg orders only. 3. All Peg orders except Market Maker Peg orders. 4. All Peg orders.
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*Sponsored Participants require written approval from Sponsors to update these settings on ports associated with a Sponsor's MPID.

†Port attribute can be overridden on an order-by-order basis.

^Requires certification.

11 Support

Please email questions or comments regarding this specification to tradedeskeurope@bats.com.

Revision History

June 6, 2017	Version 2.0.30 Correction to valid values for <i>BaseLiquidityIndicator</i> .
June 2, 2017	Version 2.0.29 Corrected description for <i>TransactionCategory</i> . Driving MMT v3 'RPRI' on market data is not valid on-exchange.
May 24, 2017	Version 2.0.28 Corrected description for <i>PriceFormation</i> and value to drive MMT v3 'PRIC' on market data.
May 3, 2017	Version 2.0.27 Clarified valid values for <i>OrderOrigination</i> .
April 25, 2017	Version 2.0.26 Clarify use of None for QualifiedRole fields. <i>StopPx</i> is now disallowed on all message types. Renamed <i>PreventMatch</i> to <i>PreventParticipantMatch</i> in NEW ORDER v2. Note that <i>SubLiquidityIndicator</i> can be requested on ORDER EXECUTION V2 messages (even though it's present in the message body and is extraneous).
March 20, 2017	Version 2.0.25 Correction to valid values range for Short Code. Confirmation of WaiverType values.
March 2, 2017	Version 2.0.24 Add new field type <i>Date</i>
February 16, 2017	Version 2.0.23 Update Return Bitfields for ORDER EXECUTION V2 to include PartyQualifiedRoles. Also moved the PartyQualifiedRoles from byte 12, to 10 and 11 for ORDER ACKNOWLEDGEMENT V2.
February 9, 2017	Version 2.0.22 Review feedback for Order Record Keeping and MMT v3
February 1, 2017	Version 2.0.21 Support for MMT v3
December 2, 2016	Version 2.0.20 <i>MaxFloor</i> update for MODIFY ORDER V2
November 8, 2016	Version 2.0.19 Update for Order Enrichment Fields.
October 25, 2016	Version 2.0.18 Update description for MODIFY ORDER V2
August 22, 2016	Version 2.0.17 Support for MiFID II Record Keeping fields.
August 11, 2016	Version 2.0.16 Update values for PartyIDSource tags and other minor corrections.
August 4, 2016	Version 2.0.15 Update field length for GrossTradeAmt
July 11, 2016	Version 2.0.14 Clarify PreventParticipantMatch values. Clarify MatchType values
April 29, 2016	Version 2.0.13 Remove 'Effective' notes related to Q2 2016 release.
March 7, 2016	Version 2.0.12 Reinstate "Large in Scale" and "Reserve Reload" reject reason codes, that had been accidentally removed.
February 19, 2016	Version 2.0.11 Updated for new branding.

January 8, 2016	Version 2.0.10 Removed support for Post Only At Limit. Added MiFID II Double Cap reject reason code. Added Order Category optional return bitfield.
December 1, 2015	Version 2.0.9 For TRADE CAPTURE REPORT V2, clarified that TradeTime is only optional for new trades.
October 8, 2015	Version 2.0.8 Removed BaseLiquidityIndicator value P. Added SubLiquidityIndicator value P.
June 13, 2015	Version 2.0.7 Added 5th input bitfield for TRADE CAPTURE REPORT V2. Added support for specifying Settlement dates and prices. Added support for <i>LastMkt</i> in ORDER EXECUTION V2 and TRADE CANCEL OR CORRECT V2. Added support for obtaining the last market of execution.
June 12, 2015	Version 2.0.6 Added detail about Port Owner participant trade prevention.
May 28, 2015	Version 2.0.5 Added an example for TRADE CAPTURE REPORT V2 and clarified description of <i>TrdCapRptSideGrp</i> .
April 16, 2015	Version 2.0.4 Corrected various instances where MBBO was incorrectly referenced instead of PBBO.
April 14, 2015	Version 2.0.3 Clarification of <i>MinQty</i> (110) behaviour following “Minimum Execution Size” (MES) changes.
March 13, 2015	Version 2.0.2 Added TradeReportRefID to ROB8.
March 12, 2015	Version 2.0.1 Added ETR Matching fields in TCRB4.
February 10, 2015	Version 2.0.0 First Version 2 release.