



BATS Europe Liquidity Provider API

VERSION 1.0

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1 Introduction

1.1 Overview

The BATS Europe Liquidity Provider API (LP API) can be used by a Liquidity Provider to configure the Bank Codes, ports and symbols that are a part of the BATS Europe Liquidity Provider Program.

1.2 Requirements

You must be able to use the BATS EuropeSecure Web API. General details on how to access this is available in the Specification Document.

1.3 Access

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

```
https://api.batstrading.co.uk/account/market_maker/
```

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

```
https://api.certification.batstrading.co.uk/account/market_maker/
```

2 Command Details

2.1 viewIdentifiers

Use this command to retrieve a listing of your available Bank Codes.

Parameter	Description
command	viewIdentifiers

Example Request (GET)

```
?command=viewIdentifiers
```

Example Response

```
{'code': '200',  
  'data': [  
    {'identifier': 'IDNT'},  
    {'identifier': 'IDNB'}  
  ],  
  'msg': ''}
```

2.2 viewRegisteredSymbols

Use this command to retrieve a listing of symbols in which you have registered as a Liquidity Provider for both the current and next trading session.

Parameter	Description
command	viewRegisteredSymbols
<i>identifier</i>	Supply the Bank Code you would like to manage.

Example Request (GET)

```
?command=viewRegisteredSymbols&identifier=IDNT
```

Example Response

```
{'code': '200',  
  'data': {  
    'current': ['CAP', 'VOD1', 'OGZD1'],  
    'next': ['CAP', 'VOD1']  
  },  
  'msg': ''}
```

2.3 clearRegisteredSymbols

Use this command to deregister (subject to any minimum time requirement) all symbols in which you are currently registered as a Liquidity Provider.

Parameter	Description
command	clearRegisteredSymbols
<i>identifier</i>	Supply the Bank Code you would like to manage.

Example Request (POST)

```
?command=clearRegisteredSymbols&identifier=IDNT
```

Example Response

```
{'code': '200',  
'msg': 'INFO: Successfully removed all symbols'}
```

2.4 uploadRegisteredSymbols

Use this command to update the list of symbols in which you have registered as a Liquidity Provider for the next trading session.

Parameter	Description
command	uploadRegisteredSymbols
<i>identifier</i>	Supply the Bank Code you would like to manage.
<i>add</i>	Supply a comma separated list of BATS Europe format symbols that you would like to register as a Liquidity Provider for the next trading session.
<i>remove</i>	Supply a comma separated list of BATS Europe format symbols that you would like to deregister (subject to any minimum time requirement) as a Liquidity Provider for the next trading session.

Example Request (POST)

```
?command=uploadRegisteredSymbols&identifier=IDNT&add=FPp,BTl&remove=CAp
```

Example Response

```
{'code': '200',  
  'data': {  
    'activeCount': 2,  
    'addCount': 2,  
    'duplicateCount': 0,  
    'failedMinimumRegistration': ['CAp'],  
    'inactiveCount': 0,  
    'removeCount': 0,  
    'unknownList': [],  
  },  
  'msg': 'List updated'}
```

2.5 viewRegisteredPorts

Use this command to retrieve a listing of order entry ports in which you have registered as a Liquidity Provider for both the current and next trading session.

Parameter	Description
command	viewRegisteredPorts
<i>identifier</i>	Supply the Bank Code you would like to manage.

Example Request (GET)

```
?command=viewRegisteredPorts&identifier=IDNT
```

Example Response

```
{'code': '200',  
  'data': [  
    {'current': true, 'next': true, 'port': 'FIRM:0001'},  
    {'current': true, 'next': false, 'port': 'FIRM:0002'},  
    {'current': true, 'next': true, 'port': 'FIRM:0003'},  
    {'current': true, 'next': true, 'port': 'FIRM:0004'},  
    {'current': true, 'next': true, 'port': 'FIRM:0005'},  
    {'current': true, 'next': true, 'port': 'FIRM:0006'}  
  ],  
  'msg': ''}
```

2.6 setRegisteredPorts

Use this command to retrieve a listing of order entry ports in which you have registered as a Liquidity Provider for both the current and next trading session.

Parameter	Description
command	setRegisteredPorts
<i>identifier</i>	Supply the Bank Code you would like to manage.
<i>ports</i>	Supply the a comma separated list of ports that you would like to have order flow considered as a part of the BATS Europe Liquidity Provider Program.

Example Request (POST)

```
?command=setRegisteredPorts&identifier=IDNT&ports=FIRM:0001,FIRM:0003
```

Example Response

```
{'code': '200',  
  'data': {  
    'added': 0,  
    'removed': 3,  
    'unknown': 0  
  },  
  'msg': ''}
```

3 Support

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

4 Revision History

Protocol Version	Date	Description
1.0	29/08/2011	Initial version for public distribution.