



BATS Europe Sponsored Access Secure Web API

Version 1.2

December 1, 2011

BATS Trading Limited is authorized and regulated by the Financial Services Authority. BATS Trading Limited is a wholly-owned subsidiary of BATS Global Markets, Inc. and is a company registered in England and Wales with Company Number 6547680 and registered office at 25 Copthall Avenue, London EC2R 7BP. This document has been established for information purposes only. None of the information concerning the services or products described in this document constitutes advice or a recommendation of any product or service. To the extent that the information provided in this document constitutes a financial promotion as defined by section 21 of the Financial Services and Markets Act 2000, it is only directed at persons who qualify as a Professional Client or Eligible Counterparty. Persons who do not qualify should not act or rely upon it.

Contents

1	Introduction.....	3
1.1	Overview.....	3
1.2	Requirements	3
1.3	Access.....	3
2	Command Details.....	4
2.1	viewClient	4
2.2	setClient.....	5
2.3	setMarketMaxNotional	6
2.4	viewRestricted	7
2.5	uploadRestricted.....	8
2.6	removeRestricted.....	9
3	Support.....	9

1 Introduction

1.1 Overview

The BATS Europe Sponsored Access Secure Web API can be used by a Sponsoring Participant to monitor and limit Sponsored Participant activity.

1.2 Requirements

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

1.3 Access

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

https://api.batstrading.co.uk/account/sponsored_access/

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

https://api.certification.batstrading.co.uk/account/sponsored_access/

2 Command Details

2.1 viewClient

Use this command to retrieve current settings for a specific Sponsored Participant.

Parameter	Description
command	viewClient
client	BATS ID of the Sponsored Participant

Example Request (GET)

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

Example Response

```
{'code': '200',  
  'data': {'blockNewOrders': 0,  
           'dailyLimitCutoff': '250000000 EUR',  
           'dailyLimitEmails': '',  
           'dailyLimitWarnPct': '75',  
           'dailyMktCutoff': '100000000 EUR',  
           'dailyLimitNetAggregation': 0,  
           'dailyMktWarnPct': '75',  
           'markets': {'amsterdam': {'enabled': 1, 'maxNotional': ''},  
                       'frankfurt': {'enabled': 0, 'maxNotional': ''}},  
           'maxShareSize': 50000,  
           'portThreshold': 2000,  
           'stockLists': {'restricted': {'unknownCount': 0, 'validCount': 1}},  
           'symbolThreshold': '30000'},  
  'msg': ''}
```

2.2 setClient

Use this command to update settings for a specific Sponsored Participant.

Parameter	Description
command	setClient
client	BATS ID of the Sponsored Participant
<i>blockNewOrders</i>	0=do not block, 1=block
<i>cancelOpenOrders</i>	0=do not cancel, 1=cancel
<i>maxShareSize</i>	An integer, non-zero
<i>portThreshold</i>	An integer
<i>symbolThreshold</i>	An integer
<i>permittedMarkets</i>	A comma separated list of acceptable market names in lowercase
<i>executionCollar</i>	An integer from 1 to 20
<i>dailyLimitCutoff</i>	A string with the following form: XXXXX YYY Where: X is a number between 1 and 1,000,000,000 Y is one of the BATS Europe supported currencies eg.1000000 USD
<i>dailyLimitWarnPct</i>	An integer from 1 to 100 representing the percentage point at which a warning email should be sent
<i>dailyMktCutoff</i>	A string with the following form: XXXXX YYY Where: X is a number between 1 and 1,000,000,000 Y is the same currency used for your <i>dailyLimitCutoff</i>
<i>dailyMktWarnPct</i>	An integer from 1 to 100 representing the percentage point at which a warning email should be sent
<i>dailyLimitNetAggregation</i>	0=gross, 1=net
<i>dailyLimitEmails</i>	A comma separated list of email addresses

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

Example Request (POST)

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

Example Response

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

2.3 setMarketMaxNotional

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

Parameter	Description
command	setMarketMaxNotional
client	BATS ID of the Sponsored Participant
market	Any acceptable market name in lowercase
maxNotional	A string with the following form: XXXXX YYY Where: X is a number between 1 and 1,000,000,000 Y is one of the BATS Europe supported currencies eg.1000000 USD Use an empty string to remove the limit

Example Request (GET)

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

Example Response

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

2.4 viewRestricted

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

Parameter	Description
command	viewRestricted
client	BATS ID of the Sponsored Participant

Example Request (GET)

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

Example Response

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

2.5 uploadRestricted

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

Parameter	Description
command	uploadRestricted
client	BATS ID of the Sponsored Participant
symbols	Comma separated list of BATS Europe symbol names

Example Request (POST)

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

Example Response

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

2.6 removeRestricted

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

Parameter	Description
command	removeRestricted
client	BATS ID of the Sponsored Participant

Example Request (POST)

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

Example Response

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

3 Support

Please e-mail questions or comments regarding this specification to tradedeskeurope@batstrading.com.

Revision History

Protocol Version	Date	Description
1.0	24/03/2010	Release 1.0 distributed.
1.1	04/10/2011	Removed support for Allow MOC
1.2	01/12/2012	Added support for net aggregation and market orders