



# US Equity/Options Symbology Reference

Version 1.3

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## Contents

<b>1</b>	<b>Introduction</b> .....	<b>3</b>
1.1	Overview.....	3
<b>2</b>	<b>US Equity Symbology</b> .....	<b>3</b>
2.1	Symbology for CQS Symbols .....	3
2.2	Market Data Symbology .....	4
2.3	FIX Symbology .....	4
<b>3</b>	<b>US Options Symbology</b> .....	<b>4</b>
3.1	FIX <> OSI Map.....	4
<b>4</b>	<b>Support</b> .....	<b>5</b>

## 1 Introduction

### 1.1 Overview

The BATS US Equity/Options Symbology Reference describes BATS support of various symbology formats for both equity and options markets.

## 2 US Equity Symbology

### 2.1 Symbology for CQS Symbols

Type	SIAC/CQS Suffix	Exchange/CMS Suffix	BATS Suffix
Preferred	p	PR	-
Preferred Class "A"	pA	PRA	-A
Preferred Class "B"	pB	PRB	-B
Class "A"	/A	A	.A
Class "B"	/B	B	.B
Warrants	/WS	WS	+
Warrants Class "A"	/WS/A	WSA	+A
Warrants Class "B"	/WS/B	WSB	+B
Preferred when distributed	p/WD	PRWD	-\$
When distributed	/WD	WD	\$
Called	/CL	CL	*
Class "A" called	/A/CL	ACL	.A*
Preferred called	p/CL	PRCL	.*
Preferred "A" called	pA/CL	PRACL	-A*
Preferred "A" when issued	pAw	PRAWI	-A#
Emerging Company Marketplace	/EC	EC	!
Partial Paid	/PP	PP	@
Convertible called	/CV/CL	CVCL	%*
Rights	r	RT	^
Units	/U	U	=
When issued	w	WI	#
Rights when issued	rw	RTWI	^#
Preferred when issued	pw	PRWI	-#
Class "A" when issued	/Aw	AWI	.A#
Warrant when issued	/WSw	WSWI	+#
Test	/TEST	TEST	~

## 2.2 Market Data Symbology

The symbology for PITCH, FAST PITCH, and TOP is identical. BATS allows a maximum of 6 characters for symbols which requires the conversion of certain CQS issues to a 6 character format. The conversion for these CQS symbols can be found within the reference table within the *Symbology for CQS Symbols* section above.

BATS does not require conversion of NASDAQ-listed securities as they are limited to 5 characters.

## 2.3 FIX Symbology

Send the entire BATS formatted symbol including BATS suffix (max 6 characters) in *Symbol* (tag 55)

-OR-

Send the root prefix in *Symbol* and either the CQS or CMS suffix in *SymbolSfx* (tag 65).

BATS does not require conversion of NASDAQ-listed securities as they are limited to 5 characters.

## 3 US Options Symbology

BATS Options uses an OSI compliant symbology. Order entry is available in FIX and market data is available only via multicast PITCH. Multicast PITCH uses a 6 character base 62 compressed ID which maps to the OSI symbol. More information on BATS Multicast Pitch is available at:

[http://www.batstrading.com/resources/membership/BATS\\_MC\\_PITCH\\_Specification.pdf](http://www.batstrading.com/resources/membership/BATS_MC_PITCH_Specification.pdf).

### 3.1 FIX <> OSI Map

OSI Data Element	Options Root	Yr.	Mo.	Day	C/P	Dollar Strike	Decimal Strike
[OSI Size]	[6]	[2]	[2]	[2]	[1]	[5]	[3]
BATS FIX Tag-Value	55	200	200	205	201	202	202
[Format]	[A] - [ZZZZZZ]	[YYYYMM]	[YYYYMM]	[DD]	[0/1]	0-99999.999	0-99999.999

The options root *typically* uses equity root symbol as discussed above. In cases of where the OCC provides an underlying ID map, BATS will support the OCC mapped ID.

## 4 Support

Please e-mail questions or comments regarding this reference to [tradedesk@batstrading.com](mailto:tradedesk@batstrading.com).

BATS US Equity/Options  
Symbology Reference (Version 1.3)

## Revision History

Document Version	Date	Description
1.0	12/03/08	Reference table located in multiple specs consolidated to a single document.
1.1	10/05/09	Addition for BATS Options
1.2	12/02/09	Converted to new specification template. Corrected Rights, When Issued, Rights When Issued and Preferred When Issues CQS symbology. First character was incorrectly referenced as upper case.
1.3	02/09/10	Corrected type in Section 3.1.