

Subject: SIP Consolidated Volume Included in BATS One on May 15, 2015



SIP Consolidated Volume Included in BATS One on May 15, 2015

Overview

BATS is pleased to announce that UTP and CTA SIP Consolidated Volume data will be included in the BATS One Feed beginning Friday, May 15th. The [BATS One Feed](#) provides affordable, comprehensive and accurate real-time quote and trade data at a fraction of the cost of competitive products. Retail brokers, investment banks, media outlets and other firms will have an opportunity to use the BATS One Feed to build displays that include real-time SIP Consolidated Volume reflecting the total trading volume occurring on all market centers for Tape A, B, and C listed securities¹.

The [BATS One Feed Specification](#) has been updated to include SIP Consolidated Volume within the Symbol Summary, Trade and Trade Break messages.

Testing Opportunities

SIP Consolidated Volume fields are available on the BATS One Feed for testing within the BATS certification environment effective immediately.

More Information

For more information, please review the BATS One Feed Specification:

- [BATS One Feed Specification](#)

Please contact the BATS Trade Desk, your [Director of Sales](#) or [Market Data Services](#) with any questions. We appreciate your continued support of BATS and look forward to earning more of your business.

BATS Trade Desk

913.815.7001

tradedesk@bats.com

¹ Firms are required to comply with the [CTA Consolidated Volume Display Policy](#) when displaying Consolidated Volume along with BATS One real-time quotes and trades.