



# Alternative Trading System (ATS) Transparency

## API Specifications File Download

**July 13, 2015**

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## Introduction

As announced in Regulatory Notice [14-07](#), on January 17, 2014, the SEC approved a proposed rule change to (i) adopt FINRA Rule 4552 to require each ATS to report to FINRA weekly equity volume information and number of securities transactions within the ATS (ATS reporting requirement); and (ii) amend FINRA Rules 6160, 6170, 6480 and 6720 to require each ATS to acquire and use a single, unique MPID when reporting information to FINRA (MPID requirement). As part of these requirements, FINRA makes the reported volume and trade count information for equity securities publicly available on its website as described below.

FINRA publishes on its website the reported information in each equity security for each ATS for each week. FINRA publishes the aggregate reported information regarding NMS stocks in Tier 1 of the NMS Plan to Address Extraordinary Market Volatility on a two-week delayed basis. FINRA publishes the information on all other NMS stocks and OTC Equity Securities subject to FINRA trade reporting requirements on a four-week delayed basis.

Information regarding specific questions about ATS Transparency reporting and publication can be found in the ATS Transparency section of the FINRA Website available at: <http://www.finra.org/ATS>.

## Automation of Download

The ATS Transparency file download process may be automated by firms using the following instructions.

Machine-download Instructions:

1. Go to the machine download page at:  
<https://ats.finra.org/TradingDetailFileArchive/TradingDetailFilesDownloadGrid>
2. Once on the download page, parse through the “tblTrading” HTML table.

Note: Parsing through the ATS data tables may be a different process depending on the application or methodology used. The code developed to parse the table will be determined by each individual firm and will not be dictated or directed by FINRA.

## File Availability

Files will be available to users via download. Weekly files and updates to previously published files will be published and available for download no earlier than 6:00 AM E.T. on business days.

Users may attempt to access the files on non-business days; however, due to server maintenance which occurs on weekends and other non-business days it is possible that the user will not have immediate success in accessing the data during these days.

## File Definition

Field Name	Description	Comments	Maximum Length
Report_Type	Identifies the report to which the data applies	Valid Values: <i>NMS Tier 1</i> - Securities included in the S&P 500, Russell 1000 and selected exchange-traded products. <i>NMS Tier 2</i> - All other NMS securities <i>OTC</i> - All Over-the-Counter equity securities	
Symbol	Assigned by the primary listing market (NMS securities), or by FINRA (OTC securities) Suffix is separated from root symbol with a space	For OATS reportable securities, OATS symbology For all other securities, FINRA symbology Refer to Appendix A for symbol information and resources	14
Issue_Description	Company name associated with the Symbol		100
ATS_Description	Company name of the ATS		100
ATS_MPID	Four character ATS identifier		
Shares	Aggregate weekly total number of shares reported by each ATS for the Symbol		10
Shares_Last_Updated	Most recent date on which total shares is updated based on data received from each ATS	Format DD-MMM-YY	
Trades	Aggregate weekly total number of trades reported by each ATS for the Symbol		7
Trades_Last_Updated	Most recent date on which total trades is updated based on data received from each ATS	Format DD-MMM-YY	

## Sample Report

Report_Type	Symbol	Issue_Description	ATS_Description	ATS_MPID	Shares	Shares_Last_Updated	Trades	Trades_Last_Updated	NMS Tier 1	A	Agilent Technologies	ATS1 description	ABCD	214643900	24-MAR-14	577000	24-MAR-14	NMS Tier 1	A	Agilent Technologies	ATS2 description	EFGH	196321004	24-MAR-14	477638	24-MAR-14	NMS Tier 1	A	Agilent Technologies	ATS1 description	ABCD	9012802	24-MAR-14	18025	24-MAR-14	NMS Tier 1	AA	Alcoa Inc	ATS5 description	WXYZ	543453	24-MAR-14	83721	24-MAR-14
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## Appendix A: Security Symbol Supplement and Resource Guide

This section serves as a supplemental resource for security and symbol information provided by FINRA.

Reports are published using the OATS symbol format. All NMS stocks are OATS reportable. OTCBB and Other-OTC securities may or may not be OATS reportable. The following provide direct links to webpages for security information.

### **OATS Reportable Securities**

Use the OATS symbol format to submit a security symbol as part of the file submission to FINRA. FINRA publishes an OATS reportable securities list daily which includes all NMS stocks and OATS reportable OTC equity securities. Links to the webpage and start of day and end of day files are below;

[OATS Reportable Securities](#)

[SOD file](#)

[EOD file](#)

### **All Other Securities**

FINRA publishes a security symbol which contains security information for all OTCBB issues and other-OTC securities. A link to the webpage is below;

[Symbol Directory](#)

## Appendix B: Revision History

Version	Date	Changes
0.1	6/16/14	Initial draft
0.2	8/26/14	Updated Descriptions for Shares and Trades fields
0.3	7/13/15	Updated Automation of Download Instructions Added Symbol reference information