



OTC Transparency (ATS and Non-ATS)

Data Website User Guide

January 16, 2019

Version 4

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Data Disclaimer

The screenshots herein include artificial data for demonstration purposes only. Nothing about the actual performance or presentation of the Website should be inferred from the screenshots. FINRA reserves the right to change the screens at any time, without notice.

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Overview

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.

As announced in Regulatory Notice [2015-48](#) the SEC approved a proposed rule change to amend Rules 6110 and 6610 to expand the transparency initiative by publishing Non-ATS OTC equity volume.

FINRA publishes on its website the reported information in each equity security for each Non-ATS that meets the volume threshold¹ or as an aggregated “De minimis Firms” calculation for each week or month. 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. FINRA publishes monthly OTC Non-ATS data on a one month delay publishing on the first Monday (or next business day) of the following month. Beginning on April 25, 2016 weekly reports will be published and monthly reports will begin on June 6, 2016.

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

As announced in Regulatory Notice [2016-14](#) the SEC approved a proposed rule change to amend Rule 6110 to expand the transparency initiative by publishing ATS Block equity volume in NMS stocks.

FINRA will expand the ATS Transparency initiative by publishing ATS Block Data. The ATS Block Data is aggregated ATS trade data in NMS stocks that meets certain share based and dollar based thresholds and is reported by member firms to the FINRA equity trade reporting facilities (i.e., the Alternative Display Facility and the FINRA Trade Reporting Facilities). The data will be aggregated across all NMS stocks on a monthly basis and will be able to be filtered by ATS. ATS Block data will be available on a one month delay, publishing on the first Monday (or next business day) of the following month. Beginning on Monday, October 3, 2016, the monthly reports will be published.

¹ Trading Information for firms with “de minimis” OTC equity volume outside of an ATS, i.e., on average fewer than 200 transactions per day across all securities during the applicable Trading Information period, is aggregated and published on a non-attributed basis. In addition, Trading Information is further aggregated for member firms that have executed on average fewer than 200 transactions per day in a given security during the applicable Trading Information period. For the weekly non-ATS data, the de minimis threshold is calculated separately for Tier 1 NMS stocks, other NMS stocks and OTC Equity Securities, and for the monthly non-ATS data, the de minimis threshold is calculated separately for NMS stocks (not broken down by tier) and OTC Equity Securities.

FINRA OTC Transparency Data Website

FINRA publishes the weekly and monthly data on the OTC Transparency Data Website that is viewable by all users alike.

Upon accessing the website the user is able to view and filter the weekly published data for ATS Transparency and weekly or monthly published data for OTC (Non-ATS) Transparency.

This includes:

- Issue Data
- Firm Data
- Statistics
- Filters
 1. Issue
 2. Report Date
 3. Report Type
- Download Reports

Contacts

FINRA Contact Information:

General Product Inquiries; product functionality	DL-ATS-OPS@finra.org
General Product Inquiries; product functionality	FINRA Operations 866.776.0800 finraoperations@finra.org
Legal Issues	FINRA Office of General Counsel 202.728.8071
Product implementation and enhancement information	FINRA Product Management 866.899.2107 FINRAProductManagement@finra.org

Web Application Overview

The OTC Transparency Data Website is designed for ease of use. The sections that follow in the User Guide describe in detail how to use all functionality available on the website and how to interpret the data that is returned.

Home Page – <https://otctransparency.finra.org>



Figure 1
Home Page and Masthead

Masthead Links

These links are located in the top right corner of the Home Page and are accessible throughout all screens. The user can access them at any time when viewing the website. Users wishing to return to the Home Page can do so by clicking on the FINRA logo at the top of the Masthead.

FINRA Home

Navigates the user to a new tab at www.FINRA.org. FINRA.org is the main FINRA website which provides the user with links to such topics as education, compliance and transparency.

About FINRA

Navigates the user to a new tab at www.FINRA.org/AboutFINRA. This page provides the user with information about the FINRA organization and includes links to such topics as Annual Reports, Operating and Holiday Schedule, Locations, and Contacts.

Newsroom

Navigates the user to a new tab at www.FINRA.org/Newsroom. This page provides the user with links to such topics as News Releases, Speeches and Testimony, Statistics and Data, and Investor Alerts.

Contact

Navigates the user to a new tab at www.FINRA.org/contact-finra. This page provides the user with links to contacts for the Industry, Investor, Arbitration, and General inquiries.

User Certification

The user must certify in the affirmative upon each visit to the webpage to access the OTC Transparency data.

OTC Transparency Data

Terms of Use

All the information on this website is published in good faith and for general information purpose only and subject to change without notice. The information is based on data reported to FINRA, and FINRA does not make any warranties about the completeness, timeliness, reliability or accuracy of this information. FINRA is not responsible for any inaccuracies, errors or omissions or the timeliness of any information on this website. While the information contained within the site is periodically updated, no guarantee is given that the information provided is correct, complete, or up-to-date. Any action you take upon the information contained on this website is strictly at your own risk and FINRA will not be liable for any losses or damages in connection with the use of this website or data. If you do not agree to these Terms of Use, please discontinue use of the information and data on this website. Attribution shall be given to FINRA in all copyrightable works which are created using the information contained on this website. Said attribution shall be in the following, or a substantially similar format: OTC Transparency data is provided via <http://www.finra.org/industry/OTC-Transparency> and is copyrighted by FINRA 2016.

I AGREE

I DISAGREE

The User must read the Terms of Use and certify using the “I Agree” or “I Disagree” button. Further details are provided directly below regarding these buttons.

Clicking “I Disagree” will result in the following message:

You must agree to the terms to access the OTC Transparency Data.

I AGREE

I DISAGREE

After clicking “I Disagree” and receiving the message above, you may either close the window to leave the application, or else click “I Agree” to continue. Clicking “I Agree” will result in accessing the “ATS Issue Data” page of the OTC Transparency Data Website.

Issue Data tabs

ATS Issue Data

This page is the initial page and displays Total Shares and Total Trades per security symbol for a specific report for a specific report type for all ATSs. This page includes filter capabilities.

OTC Transparency Data

ATS Issue DataATS DataATS StatisticsATS DownloadATS BlocksATS Blocks DownloadOTC (Non-ATS) Issue DataOTC (Non-ATS) DataOTC (Non-ATS) StatisticsOTC (Non-ATS) Download

For trade data beginning on February 1, 2016, the Alternative Trading System (ATS) Transparency Data is aggregated trade data reported by ATSs to the FINRA equity trade reporting facilities (i.e., the Alternative Display Facility, the Trade Reporting Facilities, and the OTC Reporting Facility). For trade data prior to February 1, 2016, the ATS Transparency Data is aggregated trade data reported by ATSs pursuant to former FINRA Rule 4552. The data has been aggregated on a weekly basis and can be viewed by symbol or by ATS. ATS reports are available for all equities (NMS Tier 1, NMS Tier 2, and OTC equities) and can be viewed by clicking the relevant report on the left hand side of the screen. Details of each report can be viewed by clicking the icon on the right side of each row. For trading weeks beginning on February 1, 2016, issue data for those ATSs that qualify for an exemption from FINRA trade reporting rules (Exempt ATSs) does not appear on the Issue Data tab. FINRA links to issue data from Exempt ATSs on the ATS Data tab.

Issue	Symbol	Description	Total Shares	Total Trades	Last Updated	Details
Symbol or Issue Name	A	Agilent Technologies	2,281,131	13,301	02/22/2016	
Weekly Report	AA	Alcoa, Inc.	28,675,822	89,424	02/22/2016	
2/1/2016	AAL	American Airlines Group, Inc. - Common Stock	6,335,549	31,940	02/22/2016	
Report	AAN	Aarons Inc	1,079,891	5,871	02/22/2016	
<input checked="" type="radio"/> NMS Tier 1	AAP	Advance Auto Parts Inc	1,666,140	9,846	02/22/2016	
<input type="radio"/> NMS Tier 2						
<input type="radio"/> OTCE	AAPL	Apple Inc. - Common Stock	19,868,730	115,113	02/22/2016	

Display default is to the most current Weekly Report for NMS Tier 1 stocks in alphabetical order.

Each Column heading may be used to sort the entire list. Each click of a column heading toggles the sort between ascending and descending order.

The following Column headings are included on this grid:

Symbol: Assigned by the primary listing market (NMS stocks), or by FINRA (OTCE symbols).

Description: Company name associated with the symbol.

Total Shares: Aggregate weekly total number of shares reported by all ATSs for the symbol.

Total Trades: Aggregate weekly total number of trades reported by all ATSs for the symbol.

Last Updated: Most recent date on which total trades and/or total shares is updated based on data received from all ATSs.

Detail: Clicking the icon launches a pop-up screen with data details for the security per ATS. Refer to the Details Page section for more information.

Filters are available in the left hand navigation that allow the user to isolate data for a specific security or view an earlier published weekly report than the most current for a report category.

Issue

Symbol or Issue Name

Weekly Report

1/4/2016 ▼

Report

☒ NMS Tier 1

☐ NMS Tier 2

☐ OTCE

Issue:

Search criteria uses “contains” logic and results are in alphabetical order by symbol.

Symbol: Assigned by the primary listing market (NMS stocks) or by FINRA (OTCE symbols).

Issue Name: Company name associated with the symbol.

Weekly Report: Provides the user access to the twenty-seven (27) most current weeks of published reports.

Report:

NMS Tier 1: Stocks included in the S&P 500, Russell 1000 and select exchange-traded products.

NMS Tier 2: Contains all other NMS stocks.

OTCE: Contains all Over-the-Counter equity securities.










This page is the initial page and displays Total Shares and Total Trades per security symbol for a specific weekly report for a specific report type. This page includes filter capabilities.

OTC (Non-ATS) Issue Data

This page is the initial page and displays Total Shares and Total Trades per security symbol for a specific report for a specific report type for all non-ATS trade data reported by member firms. This page includes filter capabilities.

OTC Transparency Data						
ATS Issue Data	ATS Data	ATS Statistics	ATS Download	ATS Blocks	ATS Blocks Download	OTC (Non-ATS) Issue Data
						OTC (Non-ATS) Data
						OTC (Non-ATS) Statistics
						OTC (Non-ATS) Download

The OTC (Non-ATS) Transparency Data is aggregated non-ATS trade data reported by member firms to the FINRA equity trade reporting facilities (i.e., the Alternative Display Facility, the Trade Reporting Facilities, and the OTC Reporting Facility). The data has been aggregated on a weekly and monthly basis and can be viewed by symbol or by member firm (except firms with de minimis volume). OTC (Non-ATS) reports are available for all equities (weekly for NMS Tier 1, NMS Tier 2, and OTC equities and monthly for NMS and OTC equities) and can be viewed by clicking the relevant report on the left hand side of the screen. Details of each report can be viewed by clicking the icon on the right side of each row.

View	Symbol	Description	Total Shares	Total Trades	Last Updated	Details
<input checked="" type="radio"/> Weekly <input type="radio"/> Monthly	A	Agilent Technologies	994,942	4,117	04/14/2016	
Issue	AA	Alcoa, Inc.	44,760,799	32,944	04/14/2016	
Symbol or Issue Name	AAL	American Airlines Group, Inc. - Common Stock	9,584,729	20,575	04/14/2016	
Report Start Date	AAN	Aarons Inc	408,014	2,568	04/14/2016	
4/11/2016	AAP	Advance Auto Parts Inc	720,426	4,801	04/14/2016	
Report	AAPL	Apple Inc. - Common Stock	102,843,032	398,617	04/14/2016	
<input checked="" type="radio"/> NMS Tier 1 <input type="radio"/> NMS Tier 2 <input type="radio"/> OTCE	AAXJ	iShares MSCI All Country Asia ex Japan ETF	2,776,125	1,837	04/14/2016	
	ABBV	AbbVie Inc.	8,160,660	30,060	04/14/2016	
	ABC	AmerisourceBergen Corporation	1,010,894	6,123	04/14/2016	

Display default is to the most current Weekly Report for NMS Tier 1 stocks in alphabetical order.

Each Column heading may be used to sort the entire list. Each click of a column heading toggles the sort between ascending and descending order.

The following Column headings are included on this grid:

Symbol: Assigned by the primary listing market (NMS stocks), or by FINRA (OTCE symbols).

Description: Company name associated with the symbol.

Total Shares: Aggregate weekly total number of shares reported by all member firms (excluding ATS data) for the symbol.

Total Trades: Aggregate weekly total number of trades reported by all member firms (excluding ATS data) for the symbol.

Last Updated: Most recent date on which total trades and/or total shares is updated based on data received from all member firms reporting non-ATS trade data.

Detail: Clicking the icon launches a pop-up screen with data details for the security per member firm or as an aggregated “De minimis Firms” calculation. Refer to the Details Page section for more information.

Filters are available in the left hand navigation that allow the user to isolate data for a specific security or view an earlier published weekly report than the most current for a report category.

View: Weekly

The screenshot shows a vertical stack of filter sections on the left side of a web application. The first section is titled 'View' and contains two radio button options: 'Weekly' (which is selected) and 'Monthly'. The second section is titled 'Issue' and contains a text input field with the placeholder text 'Symbol or Issue Name'. The third section is titled 'Report Start Date' and contains a date input field showing '4/4/2016' with a dropdown arrow to its right. The fourth section is titled 'Report' and contains three radio button options: 'NMS Tier 1' (selected), 'NMS Tier 2', and 'OTCE'. A horizontal line is visible below the 'Report' section.

View: Determines the Report State Dates available for selection and the Reports available for the date selected.

Issue:

Search criteria uses “contains” logic and results are in alphabetical order by symbol.

Symbol: Assigned by the primary listing market (NMS stocks) or by FINRA (OTCE symbols).

Issue Name: Company name associated with the symbol.

Report Start Date:

Weekly View: Provides the user access to the twenty-seven (27) most current weeks of published reports.

Report:

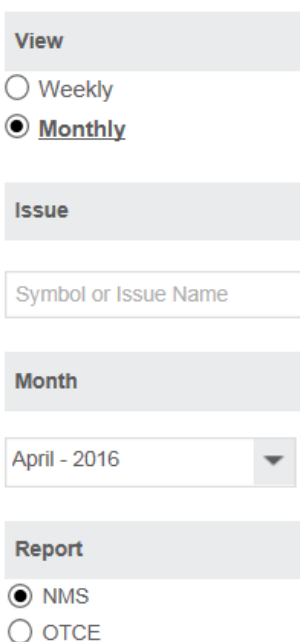
Weekly View:

NMS Tier 1: Stocks included in the S&P 500, Russell 1000 and select exchange-traded products.

NMS Tier 2: Contains all other NMS stocks.

OTCE: Contains all Over-the-Counter equity securities.

View: Monthly



View

☐ Weekly

☒ Monthly

Issue

Symbol or Issue Name

Month

April - 2016 ▼

Report

☒ NMS

☐ OTCE

View: Determines the Report State Dates available for selection and the Reports available for the date selected.

Issue:

Search criteria uses “contains” logic and results are in alphabetical order by symbol.

Symbol: Assigned by the primary listing market (NMS stocks) or by FINRA (OTCE symbols).

Issue Name: Company name associated with the symbol.

Month: Provides the user access to the six (6) most current months of published reports.

Report:

Monthly View:

NMS: Contains all NMS stocks without Tier designations.

OTCE: Contains all Over-the-Counter Equity securities.

Details Pages

ATS Details Page

Provides full security and report details for the selected symbol on the Issue Data tab for all ATSs.

Total shares and total trades are broken down per reporting ATS.

Note: Data shown is sample data and does not reflect any actual volume or number of trades.

Alternative Trading Systems Data Details				
Symbol	A	Report	NMS Tier 1	
Description	Agilent Technologies	Week of	05/26/2014	
Product	CTS			
Total Shares	1,415,517	Total Trades	10,910	
ATS Description	Shares	Shares Last Updated Date	Trades	Trades Last Updated Date
ATS MPID ATS Name	188,318	06/16/2014	1,645	06/16/2014
ATS MPID ATS Name	166,000	06/16/2014	1,432	06/16/2014
ATS MPID ATS Name	138,008	06/16/2014	1,136	06/16/2014
ATS MPID ATS Name	132,584	06/16/2014	1,224	06/16/2014
ATS MPID ATS Name	111,700	06/16/2014	1,048	06/16/2014
ATS MPID ATS Name	106,241	06/16/2014	689	06/16/2014
ATS MPID ATS Name	90,400	06/16/2014	697	06/16/2014

Symbol: Assigned by the primary listing market (NMS stocks) or by FINRA (OTCE symbols).

Description: ATS MPID and Company name associated with the symbol.

Product: SIP trade feed or over-the-counter equities identifying the full set of symbols disseminated on the specific trade feed.

Total Shares: Aggregate weekly total number of shares reported by all ATSs for the symbol.

Report: NMS Tier 1, NMS Tier 2, OTCE.

Week of: Reflects first day of reporting week.

Total Trades: Aggregate weekly total number of trades reported by all ATSs for the symbol.

OTC (Non-ATS) Details Page

Provides full security and report details for the selected symbol on the Issue Data tab for all member firms (excluding ATSs) or as an aggregated “De minimis Firms” calculation.

Total shares and total trades are broken down per member firm (excluding ATS data).

Note: Data shown is sample data and does not reflect any actual volume or number of trades.

OTC (Non-ATS) Data Details

Symbol	AA	Report	NMS Tier 1	
Description	Alcoa, Inc.	Week of	11/30/2015	
Product	OTC			
Total Shares	19,585,535	Total Trades	54,346	

OTC (Non-ATS) Description	Shares	Shares Last Updated Date	Trades	Trades Last Updated Date
Non-ATS Securities LLC	7,523,476	01/27/2016	4,956	01/27/2016
Non-ATS Securities LLC	1,520,503	01/27/2016	3,634	01/27/2016
Non-ATS Securities LLC	440,972	01/27/2016	8,094	01/27/2016
De Minimis Firms	1,229,672	01/27/2016	785	01/27/2016
Non-ATS Securities LLC	29,181	01/27/2016	69	01/27/2016
Non-ATS Securities LLC	16,995	01/27/2016	6	01/27/2016

Symbol: Assigned by the primary listing market (NMS stocks) or by FINRA (OTCE symbols).

Description: Company name.

Product: SIP trade feed or over-the-counter equities identifying the full set of symbols disseminated on the specific trade feed.

Total Shares: Aggregate weekly total number of shares reported by member firms (excluding ATS data) for the symbol.

Report: NMS Tier 1, NMS Tier 2, OTCE.

Week of: Reflects first day of reporting week.

Total Trades: Aggregate weekly total number of trades reported by all member firms (excluding ATS data) for the symbol.

OTC (Non-ATS) Description: Member firm name or “De minimis Firms” volume associated with the symbol.

Shares: Total shares reported by the member firm (excluding ATS data) in the security for the report week.

Shares Last Updated Date: Date on which shares were updated by the specific member firm.

Trades: Total trades reported by the member firm in the security for the report week.

Trades Last Updated Date: Date on which trades were updated by the specific member firm.

ATS Blocks Details Page

Provides aggregated report details for the selected ATS MPID on the ATS Blocks tab.

All statistics are broken down per reporting ATS.

Note: Data shown is sample data and does not reflect any actual volume or number of trades.

ATS Blocks Data (10K+ Shares)				X
ATS MPID	ATS MPID	Firm Name	ATS Name	
ATS Activity - Total Trades	863	ATS Activity - Total Shares	10,649,100	
ATS Activity - Average Trade Size	12,340	ATS Activity - Average Trade Size Rank	6	
ATS Market Share - Trades	0.00 %	ATS Market Share - Shares	0.05 %	
ATS Rank - Trades	33	ATS Rank - Shares	32	
ATS Block Activity - Trades	298	ATS Block Activity - Shares	7,768,300	
ATS Block Activity - Average Trade Size	26,068	ATS Block Activity - Average Trade Size Rank	9	
ATS Block Market Share - Trades	0.43 %	ATS Block Market Share - Shares	0.43 %	
ATS Block Rank - Trades	27	ATS Block Rank - Shares	25	
ATS Block Business Share - Trades	34.53 %	ATS Block Business Share - Shares	72.95 %	
ATS Block Business Share Rank - Trades	6	ATS Block Business Share Rank - Shares	7	
MPID Last Updated	9/30/2016	Report Date	Oct 2016	

ATS MPID: ATS MPID.

ATS Activity – Total Trades: Total of all ATS trades (block and non-block) by ATS MPID.

ATS Activity – Average Trade Size: Based on the total of all ATS trades and shares traded (block and non-block) by ATS MPID.

ATS Market Share - Trades: Percentage of ATS Total Trades of the Grand Total of all ATS Trades by ATS MPID.

ATS Rank - Trades: Rank of ATS Trades Market Share per ATS MPID as compared to all other ATS MPIDs Market Share Trades (block and non-block).

ATS Block Activity - Trades: Total of all ATS Trades that meet Block Trade report criteria by ATS MPID.

ATS Block Activity – Average Trade Size: Based on the total of ATS Block trades and shares traded by ATS MPID.

ATS Block Market Share - Trades: Percentage of ATS Block Trades of the Grand Total of all ATS Block Trades by ATS MPID.

ATS Block Rank - Trades: Rank of ATS Block Trade Market Share per ATS MPID as compared to all other ATS MPIDs Block Trades.

ATS Block Business Share - Trades: Percentage of ATS Block Trades of their ATS Total Trades by ATS MPID.

ATS Block Business Share Rank - Trades: Rank of ATS Block Trade Business Share per ATS MPID as compared to all other ATS MPIDs Block Trades Business Share.

MPID Last Updated: Most recent date on which total trades and/or total shares is updated based on data received from the specific ATS' trade data.

Firm Name: ATS Company name.

ATS Activity – Total Shares: Total of all ATS shares traded (block and non-block) by ATS MPID.

ATS Activity – Average Trade Size Rank: Rank of ATS Average Trade Size per ATS as compared to all other ATS MPIDs Average Trade Sizes.

ATS Market Share - Shares: Percentage of ATS Total Shares Traded of the Grand Total of all ATS Shares Traded by ATS MPID.

ATS Rank - Shares: Rank of ATS Shares traded Market Share per ATS MPID as compared to all other ATS MPIDs Market Share of Shares Traded (block and non-block).

ATS Block Activity - Shares: Total of ATS Shares traded that meet Block Trade report criteria by ATS MPID.

ATS Block Activity – Average Trade Size Rank: Rank of ATS Average Block Trade Size per ATS MPID as compared to all other ATS MPIDs Average Block Trade Sizes.

ATS Block Market Share - Shares: Percentage of ATS Block Shares Traded of the Grand Total of all ATS Block Shares Traded by ATS MPID.

ATS Block Rank - Shares: Rank of ATS Block Market Share per ATS MPID as compared to all other ATS MPIDs Market Share of Shares Traded.

ATS Block Business Share - Shares: Percentage of ATS Block Shares Traded of their ATS Total Shares Traded by ATS MPID.

ATS Block Business Share Rank - Shares: Rank of ATS Block Shares Traded Market Share per ATS MPID as compared to all other ATS MPIDs Block Shares Traded Business Share.

Report Date: Report month.

Data tabs

ATS Data tab

Displays Total Shares and Total Trades reported per ATS for a specific weekly report for a specific report type. This page includes filter capabilities.

OTC Transparency Data

ATS Issue Data

ATS Data

ATS Statistics

ATS Download

ATS Blocks

ATS Blocks Download

OTC (Non-ATS) Issue Data

OTC (Non-ATS) Data

OTC (Non-ATS) Statistics

OTC (Non-ATS) Download

For trade data beginning on February 1, 2016, the Alternative Trading System (ATS) Transparency Data is aggregated trade data reported by ATSs to the FINRA equity trade reporting facilities (i.e., the Alternative Display Facility, the Trade Reporting Facilities, and the OTC Reporting Facility). For trade data prior to February 1, 2016, the ATS Transparency Data is aggregated trade data reported by ATSs pursuant to former FINRA Rule 4552. The data has been aggregated on a weekly basis and can be viewed by symbol or by ATS. ATS reports are available for all equities (NMS Tier 1, NMS Tier 2, and OTC equities) and can be viewed by clicking the relevant report on the left hand side of the screen. For trading weeks beginning on February 1, 2016, data for those ATSs that qualify for an exemption from FINRA trade reporting rules (Exempt ATSs) is available by clicking any available hyperlinks in the Name column. Data provided by Exempt ATSs may contain totals that are also included in the totals of ATSs that utilize Exempt ATS systems and therefore may be double-counted. Similarly, data for ATSs that use Exempt ATSs for trading may contain totals that are also included in the totals published by Exempt ATSs.

Weekly Report

2/1/2016

Report

NMS Tier 1

NMS Tier 2

OTCE

Name

ATS MPID

ATS Name

Total Shares

1,362,500

Total Trades

113

Last Updated

02/22/2016

Name

ATS MPID

ATS Name

Total Shares

143,200

Total Trades

7

Last Updated

02/22/2016

Name

ATS MPID

ATS Name

Total Shares

178,971,069

Total Trades

330,628

Last Updated

02/22/2016

Name

ATS MPID

ATS Name

Total Shares

32,270,514

Total Trades

2,376

Last Updated

02/22/2016

Each Column heading may be used to sort the entire list. Each click of a column heading toggles the sort between ascending and descending order.

The following Column headers are included on this grid:

Name: ATS MPID and Company name associated with the symbol.

Total Shares: Aggregate weekly total number of shares reported by the specific ATSs for the symbol.

Total Trades: Aggregate weekly total number of trades reported by the specific ATSs for the symbol.

Last Updated: Most recent date on which total trades and/or total shares is updated based on data received from the ATSs.

Filters are available in the left hand navigation that allow the user to isolate data for a specific security or view an earlier published weekly report than the most current for a report category.

Weekly Report

1/4/2016 ▼

Report

☒ NMS Tier 1

☐ NMS Tier 2

☐ OTCE

Weekly Report: Provides the user access to the twenty-seven (27) most current weeks of published reports.

Report:

NMS Tier 1: Stocks included in the S&P 500, Russell 1000 and select exchange-traded products.

NMS Tier 2: Contains all other NMS stocks.

OTCE: Contains all Over-the-Counter equity securities.

OTC (Non-ATS) Data tab

Displays Total Shares and Total Trades for non-ATS trade data reported per member firm or as an aggregated “De minimis Firms” calculation for a specific weekly report for a specific report type.

This page includes filter capabilities.

OTC Transparency Data				
ATS Issue Data	ATS Data	ATS Statistics	ATS Download	ATS Blocks
ATS Blocks Download	OTC (Non-ATS) Issue Data	OTC (Non-ATS) Data	OTC (Non-ATS) Statistics	OTC (Non-ATS) Download

The OTC (Non-ATS) Transparency Data is aggregated non-ATS trade data reported by member firms to the FINRA equity trade reporting facilities (i.e., the Alternative Display Facility, the Trade Reporting Facilities, and the OTC Reporting Facility). The data has been aggregated on a weekly and monthly basis and can be viewed by symbol or by member firm (except firms with de minimis volume). OTC (Non-ATS) reports are available for all equities (weekly for NMS Tier 1, NMS Tier 2, and OTC equities and monthly for NMS and OTC equities) and can be viewed by clicking the relevant report on the left hand side of the screen.

View	Name	Total Shares	Total Trades	Last Updated
<input checked="" type="radio"/> Weekly <input type="radio"/> Monthly	Non-ATS Securities LLC	21,895,364	102,426	04/14/2016
Report Start Date	Non-ATS Securities LLC	153,048,367	503,956	04/14/2016
4/11/2016	Non-ATS Securities LLC	110,794,715	12,377	04/14/2016
Report	Non-ATS Securities LLC	50,632,704	179,280	04/14/2016
<input checked="" type="radio"/> NMS Tier 1 <input type="radio"/> NMS Tier 2 <input type="radio"/> OTC	De minimis Firms	13,774,352	1,082	04/14/2016
	Non-ATS Securities LLC	67,583,371	1,644	04/14/2016

Each Column heading may be used to sort the entire list. Each click of a column heading toggles the sort between ascending and descending order.

The following Column headers are included on this grid:

Name: Company name or “De minimis Firms”.

Total Shares: Aggregate weekly total number of shares reported by the specific member firm (excluding ATS data) or aggregate “De minimis Firms” volume calculation for the symbol.

Total Trades: Aggregate weekly total number of trades reported by the specific member firm (excluding ATS data) or aggregate “De minimis Firms” volume calculation for the symbol.

Last Updated: Most recent date on which total trades and/or total shares is updated based on data received from all member firms.

Filters are available in the left hand navigation that allow the user to isolate data for a specific security or view an earlier published weekly report than the most current for a report category.

View: Weekly

The screenshot shows a vertical stack of filter sections on the left side of a web application. The first section is titled 'View' and contains two radio button options: 'Weekly' (which is selected) and 'Monthly'. The second section is titled 'Issue' and contains a text input field with the placeholder text 'Symbol or Issue Name'. The third section is titled 'Report Start Date' and contains a date input field showing '4/4/2016' with a dropdown arrow on the right. The fourth section is titled 'Report' and contains three radio button options: 'NMS Tier 1' (selected), 'NMS Tier 2', and 'OTCE'. A horizontal line is visible below the 'Report' section.

View: Determines the Report State Dates available for selection and the Reports available for the date selected.

Issue:

Search criteria uses “contains” logic and results are in alphabetical order by symbol.

Symbol: Assigned by the primary listing market (NMS stocks) or by FINRA (OTCE symbols).

Issue Name: Company name associated with the symbol.

Report Start Date:

Weekly View: Provides the user access to the twenty-seven (27) most current weeks of published reports.

Report:

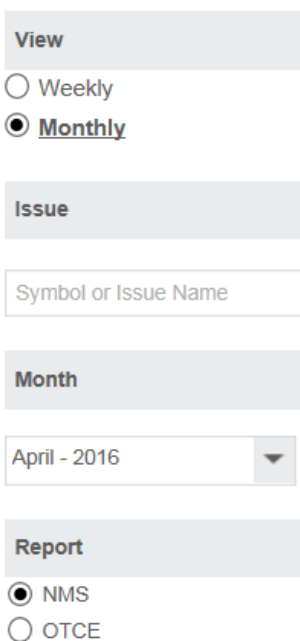
Weekly View:

NMS Tier 1: Stocks included in the S&P 500, Russell 1000 and select exchange-traded products.

NMS Tier 2: Contains all other NMS stocks.

OTCE: Contains all Over-the-Counter equity securities.

View: Monthly



View

☐ Weekly

☒ Monthly

Issue

Symbol or Issue Name

Month

April - 2016 ▼

Report

☒ NMS

☐ OTCE

View: Determines the Report State Dates available for selection and the Reports available for the date selected.

Issue:

Search criteria uses “contains” logic and results are in alphabetical order by symbol.

Symbol: Assigned by the primary listing market (NMS stocks) or by FINRA (OTCE symbols).

Issue Name: Company name associated with the symbol.

Month: Provides the user access to the six (6) most current months of published reports.

Report:

Monthly View:

NMS: Contains all NMS stocks without Tier designations.

OTCE: Contains all Over-the-Counter Equity securities.

Statistics tabs

ATS Statistics tab

Displays Aggregate Total Shares and Total Trades reported by all ATSs for the report week for all securities associated with a Product. The statistics are updated on a 4-week delay.

OTC Transparency Data									
ATS Issue Data	ATS Data	ATS Statistics	ATS Download	ATS Blocks	ATS Blocks Download	OTC (Non-ATS) Issue Data	OTC (Non-ATS) Data	OTC (Non-ATS) Statistics	OTC (Non-ATS) Download
For trade data beginning on February 1, 2016, the Alternative Trading System (ATS) Transparency Data is aggregated trade data reported by ATSs to the FINRA equity trade reporting facilities (i.e., the Alternative Display Facility, the Trade Reporting Facilities, and the OTC Reporting Facility). For trade data prior to February 1, 2016, the ATS Transparency Data is aggregated trade data reported by ATSs pursuant to former FINRA Rule 4552. The data has been aggregated on a weekly basis and can be viewed by symbol or by ATS. All Statistics here are displayed on a 4 week delayed basis. For trading weeks beginning on February 1, 2016, statistics are not calculated for those ATSs that qualify for an exemption from FINRA trade reporting rules (Exempt ATSs). FINRA links to data from Exempt ATSs on the ATS Data tab.									
Total Shares and Trades by Product (May 12, 2014)									
Product	Total Shares	Total Trades							
CTS	3,291,186,310	17,336,798							
UTP	1,571,127,088	8,386,330							
OTCE	23,836,431,206	250,817							
Totals	28,698,724,604	25,975,945							

The following Column headers are included on this grid:

Product: SIP trade feed or over-the-counter equities identifying the full set of symbols disseminated on the specific trade feed.

Total Shares: Aggregate weekly total number of all shares reported by all ATSs for all symbols.

Total Trades: Aggregate weekly total number of all trades reported by all ATSs for all symbols.

OTC (Non-ATS) Statistics tab

Displays Aggregate Total Shares and Total Trades for non-ATS trade data reported by all member firms for the report week for all securities associated with a Product. The statistics are updated on a 4-week delay.

OTC Transparency Data									
ATS Issue Data	ATS Data	ATS Statistics	ATS Download	ATS Blocks	ATS Blocks Download	OTC (Non-ATS) Issue Data	OTC (Non-ATS) Data	OTC (Non-ATS) Statistics	OTC (Non-ATS) Download
The OTC (Non-ATS) Transparency Data is aggregated non-ATS trade data reported by member firms to the FINRA equity trade reporting facilities (i.e., the Alternative Display Facility, the Trade Reporting Facilities, and the OTC Reporting Facility). All Statistics here are displayed on a 4 week delayed basis.									
Total Shares and Trades by Product (April 11, 2016)									
Product	Total Shares		Total Trades						
CTS	12,000,822		6,292,529,366						
UTP	5,107,450		2,465,220,994						
OTCE	475,656		25,912,740,746						

The following Column headers are included on this grid:

Product: SIP trade feed or over-the-counter equities identifying the full set of symbols disseminated on the specific trade feed.

Total Shares: Aggregate weekly total number of all shares reported by all member firms (excluding ATS data) for all symbols.

Total Trades: Aggregate weekly total number of all trades reported by all member firms (excluding ATS data) for all symbols.

ATS Blocks tabs





Displays a list of reports for each report month of all report types that have been published and the date on which the specific report was last updated. This page includes filter capabilities.

OTC Transparency Data

ATS Issue DataATS DataATS StatisticsATS DownloadATS BlocksATS Blocks DownloadOTC (Non-ATS) Issue DataOTC (Non-ATS) DataOTC (Non-ATS) Statistics

OTC (Non-ATS) Download

The ATS Block Data is aggregated ATS trade data in NMS stocks that meets certain share based and dollar based thresholds and is reported by member firms to the FINRA equity trade reporting facilities (i.e., the Alternative Display Facility and the Trade Reporting Facilities). The data has been aggregated across all NMS stocks on a monthly basis and can be viewed by ATS. ATS Block reports can be viewed by clicking the relevant report on the left hand side of the screen. Additional Market Share Statistics and Ranks for each report can be viewed by clicking the icon on the right side of each row.

Month	ATS MPID	Firm Name	ATS Activity Total Trades	ATS Activity Total Shares	ATS Activity Average Trade Size	ATS Block Activity (10K) Trades	ATS Block Activity (10K) Shares	ATS Block Activity (10K) Average Trade Size	ATS Block Activity (10K) Average Trade Size Rank	Last Updated	Details
August - 2016											
Report	ATS MPID	ATS Name	863	10,649,100	12,340	298	7,768,300	26,068	9	09/30/2016	
<div><div><div>10K+ Shares</div><div>200K+</div><div>10K+ - AND - 200K+</div><div>2K to <10K</div><div>100K to <200K</div><div>2K to <10K AND 100K to <200K</div></div></div>	ATS MPID	ATS Name	3	85,000	28,333	3	85,000	28,333	6	09/30/2016	
	ATS MPID	ATS Name	952,880	691,134,786	725	14,909	410,549,300	27,537	8	09/30/2016	
	ATS MPID	ATS Name	12,349	145,830,090	11,809	3,831	94,340,990	24,626	11	09/30/2016	

Each Column heading may be used to sort the entire list. Each click of a column heading toggles the sort between ascending and descending order.

The following Column headers are included on this grid:

ATS MPID: ATS MPID.

Firm Name: ATS Company Name.

ATS Activity Total Trades: Aggregate monthly total number of trades (block and non-block) reported by ATS MPID.

ATS Activity Total Shares: Aggregate monthly total number of shares traded (block and non-block) reported by ATS MPID.

ATS Activity Average Trade Size: Based on the total of all ATS trades and shares traded (block and non-block) by ATS MPID.

ATS Block Activity (report criteria) Trades: Total of trades that meet Block Trade report criteria by ATS MPID.

ATS Block Activity (report criteria) Shares: Total of shares traded that meet Block Trade report criteria by ATS MPID.

ATS Block Activity (report criteria) Average Trade Size: Based on the total of ATS Block trades and shares traded by ATS MPID.

ATS Block Activity (report criteria) Average Trade Size Rank: Rank of ATS Block Average Trade Size by ATS MPID as compared to all other ATS MPIDs Average Block Trade Sizes.

Last Updated: Most recent date on which trades and/or shares columns are updated based on data received from an ATS MPID.

Filters are available in the left hand navigation that allow the user to isolate data for a specific security or view an earlier published weekly report than the most current for a report category.

The image shows a user interface for selecting filters. It has two main sections: 'Month' and 'Report'. The 'Month' section contains a dropdown menu currently showing 'August - 2016'. The 'Report' section contains a list of radio button options for selecting a report category.

Month

August - 2016 ▼

Report

- ☒ 10K+ Shares
- ☐ \$200K+
- ☐ 10K+ - AND - \$200K+
- ☐ 2K to <10K
- ☐ \$100K to <\$200K
- ☐ 2K to <10K AND \$100K to <\$200K

Month: the Report months available for selection.

Report:

10K+ Shares – Statistics based on all trades reported with a shares traded quantity of 10,000 or more per ATS MPID.
\$200K+– Statistics based on all trades reported with a notional value (Price times shares) of \$200,000 or more per ATS MPID.

10K+ - AND - \$200K+– Statistics based on all trades reported with a shares traded quantity of 10,000 or more and a notional value of \$200,000 or more per ATS MPID.

2K to <10K– Statistics based on all trades reported with a shares traded quantity of 2,000 to 9,999 per ATS MPID.

\$100K to <\$200K– Statistics based on all trades reported with a notional value (Price times shares) of \$100,000 to \$199,999 per ATS MPID.

2K to <10K AND \$100K to <\$200K – Statistics based on all trades reported with a shares traded quantity of 2,000 to 9,999 and a notional value (Price times shares) of \$100,000 to \$199,999 per ATS MPID.

Download tabs

ATS Download tab

Displays a list of reports for each report week for all report types that have been published and the date on which the specific report was last updated. This page includes filter capabilities.

OTC Transparency Data

ATS Issue Data

ATS Data

ATS Statistics

ATS Download

ATS Blocks

ATS Blocks Download

OTC (Non-ATS) Issue Data






OTC (Non-ATS) Data

OTC (Non-ATS) Statistics

OTC (Non-ATS) Download

For trade data beginning on February 1, 2016, the Alternative Trading System (ATS) Transparency Data is aggregated trade data reported by ATSs to the FINRA equity trade reporting facilities (i.e., the Alternative Display Facility, the Trade Reporting Facilities, and the OTC Reporting Facility). For trade data prior to February 1, 2016, the ATS Transparency Data is aggregated trade data reported by ATSs pursuant to former FINRA Rule 4552. The data has been aggregated on a weekly basis and can be viewed by symbol or by ATS. ATS reports are available for all equities (NMS Tier 1, NMS Tier 2, and OTC equities) and can be viewed by clicking the relevant report on the left hand side of the screen. To initiate downloads, click on the download icon located to the right of each row. For trading weeks beginning on February 1, 2016, downloads for those ATSs that qualify for an exemption from FINRA trade reporting rules (Exempt ATSs) will not appear on the Download tab. FINRA links to data from Exempt ATSs on the ATS Data tab.

To access the data downloads programmatically click [here](#).

Year	Year	Week	Report Type	Last Updated	Download
2016	2016	02/01/2016	NMS Tier 1	02/22/2016	
Report	2016	01/25/2016	NMS Tier 1	02/25/2016	
<input checked="" type="checkbox"/> NMS Tier 1	2016	01/18/2016	NMS Tier 1	02/22/2016	
<input type="checkbox"/> NMS Tier 2	2016	01/11/2016	NMS Tier 1	02/16/2016	
<input type="checkbox"/> OTCE	2016	01/04/2016	NMS Tier 1	02/16/2016	

Each Column heading may be used to sort the entire list. Each click of a column heading toggles the sort between ascending and descending order.

The following Column headers are included on this grid:

Year: Year of the published report date.

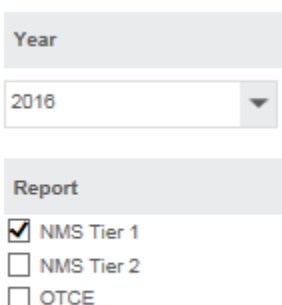
Week: Reflects first day of reporting week.

Report Type: NMS Tier 1, NMS Tier 2, OTCE

Last Updated: Most recent date on which total trades and/or total shares is updated based on data received from all ATSs.

Download: Launches a separate window containing the data for the specific report in delimited format. Refer to the Download icon section below for additional information.

Filters are available in the left hand navigation that allow the user to isolate data for a specific security or view an earlier published weekly report than the most current for a report category.



The screenshot shows a user interface for filtering data. It has two main sections: 'Year' and 'Report'. The 'Year' section contains a dropdown menu currently set to '2016'. The 'Report' section contains three checkboxes: 'NMS Tier 1' (which is checked), 'NMS Tier 2' (unchecked), and 'OTCE' (unchecked).

Year: Provides the user access to all historical published weekly reports within the year selected.

Report:

NMS Tier 1: Stocks included in the S&P 500, Russell 1000 and select exchange-traded products.

NMS Tier 2: Contains all other NMS stocks.

OTCE: Contains all Over-the-Counter equity securities.

Download icon



Clicking on the icon to download a specific report will launch a new window with delimited data.

```
tierIdentifier|issueSymbolIdentifier|issueName|marketParticipantName|MPID|totalWeeklyShareQuantity|totalWeeklyTradeCount|lastUpdateDate
T1|A|Agilent Technologies Inc.|AQUA AQUA SECURITIES L.P.|AQUA|26400|2|2018-11-05
```

ATS Blocks Download tab


Displays a list of reports for each report week of all report types that have been published and the date on which the specific report was last updated. This page includes filter capabilities.

OTC Transparency Data

[ATS Issue Data](#)
[ATS Data](#)
[ATS Statistics](#)
[ATS Download](#)
[ATS Blocks](#)
[ATS Blocks Download](#)
[OTC \(Non-ATS\) Issue Data](#)
[OTC \(Non-ATS\) Data](#)
[OTC \(Non-ATS\) Statistics](#)
[OTC \(Non-ATS\) Download](#)

The ATS Block Data is aggregated ATS trade data in NMS stocks that meets certain share based and dollar based thresholds and is reported by member firms to the FINRA equity trade reporting facilities (i.e., the Alternative Display Facility and the Trade Reporting Facilities). The data has been aggregated across all NMS stocks on a monthly basis and can be viewed by ATS. ATS Block reports can be viewed by clicking the relevant report on the left hand side of the screen. Additional Market Share Statistics and Ranks for each report can be viewed by clicking the icon on the right side of each row.

To access the data downloads programmatically click [here](#).

Year	Year	Month	Report Type	Last Updated	Download
2016	2016	Aug-2016	10K	10/3/2016	

Report

- ☒ 10K+ Shares
- ☐ \$200K+
- ☐ 10K+ - AND - \$200K+
- ☐ 2K to <10K
- ☐ \$100K to <\$200K
- ☐ 2K to <10K AND \$100K to

Each Column heading may be used to sort the entire list. Each click of a column heading toggles the sort between ascending and descending order.

The following Column headers are included on this grid:

Year: Year of the published report date.

Month: Reflects month and year of report period.

Report Type: 10K+ Shares, \$200K+, 10K_ AND \$200K+, 2K to <10K, \$100K to < \$200K, 2K to < 10K AND \$100K

Last Updated: Most recent date on which total trades and/or total shares traded is updated based on data received from all ATSS.

Download: Launches a separate window containing the data for the specific report in delimited format. Refer to the Download icon section below for additional information.

Filters are available in the left hand navigation that allow the user to isolate data for a specific security or view an earlier published weekly report than the most current for a report category.

Year

2016

Report

☒ 10K+ Shares
 ☐ \$200K+
 ☐ 10K+ - AND - \$200K+
 ☐ 2K to <10K
 ☐ \$100K to <\$200K
 ☐ 2K to <10K AND \$100K to <\$200K

Year: Provides the user access to all historical published weekly reports within the year selected.

Report:

10K+ Shares – Statistics based on all trades reported with a shares traded quantity of 10,000 or more per ATS MPID.
 \$200K+– Statistics based on all trades reported with a notional value (Price times shares) of \$200,000 or more per ATS MPID.

10K+ - AND - \$200K+– Statistics based on all trades reported with a shares traded quantity of 10,000 or more and a notional value of \$200,000 or more per ATS MPID.

2K to <10K– Statistics based on all trades reported with a shares traded quantity of 2,000 to 9,999 per ATS MPID.

\$100K to <\$200K– Statistics based on all trades reported with a notional value (Price times shares) of \$100,000 to \$199,999 per ATS MPID.

2K to <10K AND \$100K to <\$200K – Statistics based on all trades reported with a shares traded quantity of 2,000 to 9,999 and a notional value (Price times shares) of \$100,000 to \$199,999 per ATS MPID.

Download icon



Clicking on the icon to download a specific report will launch a new window with delimited data.

```
MPID|marketParticipantName|summaryTypeCode|summaryStartDate|totalTradeCount|totalShareQuantity|averageTradeSize|averageTradeSizeRank|ATSTradeRank|ATSShareRank|ATSTradePercent|ATSSharePercent|ATSBBlockCount|ATSBBlockQuantity|averageBlockSize|averageBlockSizeRank|ATSBBlockTradeRank|ATSBBlockShareRank|ATSBBlockTradePercent|ATSBBlockSharePercent|ATSBBlockBusinessTradePercent|ATSBBlockBusinessSharePercent|ATSBBlockBusinessTradeRank|ATSBBlockBusinessShareRank|lastUpdateDate
AQUA|AQUA SECURITIES L.P.|10K|2018-08-01|1159|8773612|7570|8|30|30|0.00|0.05|215|4934512|22951|11|27|27|0.27|0.23|18.55|56.24|8|9|2018-09-28
```

OTC (Non-ATS) Download tab

Displays a list of reports for each report week for all report types that have been published and the date on which the specific report was last updated. This page includes filter capabilities.

OTC Transparency Data

ATS Issue Data

ATS Data

ATS Statistics

ATS Download

ATS Blocks

ATS Blocks Download

OTC (Non-ATS) Issue Data




OTC (Non-ATS) Data

OTC (Non-ATS) Statistics

OTC (Non-ATS) Download

The OTC (Non-ATS) Transparency Data is aggregated non-ATS trade data reported by member firms to the FINRA equity trade reporting facilities (i.e., the Alternative Display Facility, the Trade Reporting Facilities, and the OTC Reporting Facility). To initiate downloads, click on the download icon located to the right of each row.

To access the data downloads programmatically click [here](#).

View	Year	Week	Report Type	Last Updated	Download
<div><div><div><div><div></div><div>Weekly</div></div><div><div>Monthly</div></div></div></div></div>	2016	01/04/2016	OTCE	04/21/2016	
	2016	01/04/2016	NMS Tier 1	04/21/2016	
<div><div><div><div></div><div>Year</div></div></div></div>	2016	01/04/2016	NMS Tier 2	04/21/2016	
<div><div><div><div></div><div>Report</div></div><div><div><div><div></div><div>NMS Tier 1</div></div><div><div></div><div>NMS Tier 2</div></div></div></div></div></div>					

Each Column heading may be used to sort the entire list. Each click of a column heading toggles the sort between ascending and descending order.

The following Column headers are included on this grid:

Year: Year of the published report date.

Week: Reflects first day of reporting week.

Report Type: NMS Tier 1, NMS Tier 2, OTCE

Last Updated: Most recent date on which total trades and/or total shares is updated based on data received from all Non-ATSS.

Download: Launches a separate window containing the data for the specific report in delimited format. Refer to the Download icon section below for additional information.

Filters are available in the left hand navigation that allow the user to isolate data for a specific security or view an earlier published weekly report than the most current for a report category.

View: Weekly

View

☒ Weekly

☐ Monthly

Year

2016

Report

☒ NMS Tier 1

☐ NMS Tier 2

☐ OTCE

View: Determines the Report State Dates available for selection and the Reports available for the date selected.

Year: Provides the user access to all historical published weekly reports within the year selected.

Report:

Weekly:

NMS Tier 1: Stocks included in the S&P 500, Russell 1000 and select exchange-traded products.

NMS Tier 2: Contains all other NMS stocks.

OTCE: Contains all Over-the-Counter equity securities.

View: Monthly

View

☐ Weekly

☒ Monthly

Year

2016 ▼

Report

☒ NMS

☐ OTCE

View: Determines the Report State Dates available for selection and the Reports available for the date selected.

Year: Provides the user access to all historical published monthly reports within the year selected.

Report:

Monthly View:

NMS: Contains all NMS stocks without Tier designations.

OTCE: Contains all Over-the-Counter Equity securities.

Download icon 

Clicking on the icon to download a specific report will launch a new window with delimited data.

```
tierIdentifier|issueSymbolIdentifier|issueName|marketParticipantName|totalMonthlyShareQuantity|totalMonthlyTradeCount|lastUpdateDate
NMS|A|Agilent Technologies Inc.|CITADEL SECURITIES LLC|624734|5328|2018-09-28
```

Automation of Download

The ATS Transparency file download process may be automated by firms using the following instructions **effective beginning on January 14, 2019**.

NOTE: Automation instructions that may have been in use prior to January 14 2019 will no longer be supported. In addition, column names were changed, and the order in which the columns are displayed in the download files was changed.

Machine-download Instructions:

Firms may use their preferred method to access the data programmatically. Curl and Postman are used purely for purposes of illustrations in this document, FINRA neither limits nor guides firms on how to access the data programmatically.

Using CURL to Retrieve Filtered Weekly Summary Data

POST Query

The query lists an example of NMS Tier 1 data for the weekly summary, but any dataset column can be filtered. A similar command can be used to retrieve monthly report or block trade data. Data is returned in either CSV or JSON format. Outputs of CURL can be written to a file, and these CURL commands can be executed sequentially as part of a batch process if so desired.

JSON Output

The following command enables one to filter Tier 1 data. It requests JSON output.

```
curl -L
-d "{ \"compareFilters\": [ { \"compareType\": \"EQUAL\", \"fieldName\": \" tieridentifier \",
  \"fieldValue\": \"T1\" } ] }, \"limit\":5 } "
-H "Content-Type: application/json"
-H "Accept: application/json"
-X POST https://api.finra.org/data/group/otcMarket/name/weeklySummary
```

JSON data format example

```
[
{"issuesymbolidentifier":"PGX","productTypeCode":"CTS","firmcrdnumber":null,"reporttype":"ATS_W_SMBL","summaryStartDate":"2018-06-25","totalWeeklyShareQuantity":783170,"marketparticipantidentifier":null,"tieridentifier":"T1","totaltradecountsum":1425,"issuename":"Invesco Preferred ETF","marketparticipantname":null,"weekstartdate":"2018-06-25"},
{"issuesymbolidentifier":"BKLN","productTypeCode":"CTS","firmcrdnumber":null,"reporttype":"ATS_W_SMBL","summaryStartDate":"2018-06-25","totalWeeklyShareQuantity":7472667,"marketparticipantidentifier":null,"tieridentifier":"T1","totaltradecountsum":12879,"issuename":"Invesco Senior Loan ETF","marketparticipantname":null,"weekstartdate":"2018-06-25"},
{"issuesymbolidentifier":"SJNK","productTypeCode":"CTS","firmcrdnumber":null,"reporttype":"ATS_W_SMBL","summaryStartDate":"2018-06-25","totalWeeklyShareQuantity":1225092,"marketparticipantidentifier":null,"tieridentifier":"T1","totaltradecountsum":2926,"issuename":"SPDR Bloomberg Barclays Short Term High Yield Bond ETF","marketparticipantname":null,"weekstartdate":"2018-06-25"},
{"issuesymbolidentifier":"XBI","productTypeCode":"CTS","firmcrdnumber":null,"reporttype":"ATS_W_SMBL","summaryStartDate":"2018-06-25","totalWeeklyShareQuantity":1890904,"marketparticipantidentifier":null,"tieridentifier":"T1","totaltradecountsum":11824,"issuename":"SPDR S&P Biotech ETF","marketparticipantname":null,"weekstartdate":"2018-06-25"},
{"issuesymbolidentifier":"SNV","productTypeCode":"CTS","firmcrdnumber":null,"reporttype":"ATS_W_SMBL","summaryStartDate":"2018-06-25","totalWeeklyShareQuantity":490908,"marketparticipantidentifier":null,"tieridentifier":"T1","totaltradecountsum":3806,"issuename":"Synovus Financial Corp.", "marketparticipantname":null,"weekstartdate":"2018-06-25"}
]
```


CSV Output

The following command enables one to filter Tier 1 data. It requests default (CSV) output.

```
curl -L
-d '{ "compareFilters": [ { "compareType": "EQUAL", "fieldName": "tieridentifier",
  "fieldValue": "T1" } ] }, {"limit":5 } '
-H "Content-Type: application/json"
-X POST https://api.finra.org/data/group/otcMarket/name/weeklySummary
```

CSV data format example

```
"issuesymbolidentifier","issuename","firmcrdnumber","marketparticipantidentifier","marketparticipantname",
"tieridentifier","summaryStartDate","totaltradedcountsum","totalWeeklyShareQuantity","productTypeC
ode","reporttype","weekstartdate"
"PGX","Invesco Preferred ETF",,,,,"T1","2018-06-25","1425","783170","CTS","ATS_W_SMBL","2018-06-25"
"BKLN","Invesco Senior Loan ETF",,,,,"T1","2018-06-25","12879","7472667","CTS","ATS_W_SMBL","2018-06-25"
"SNJK","SPDR Bloomberg Barclays Short Term High Yield Bond ETF",,,,,"T1","2018-06-
25","2926","1225092","CTS","ATS_W_SMBL","2018-06-25"
"XBI","SPDR S&P Biotech ETF",,,,,"T1","2018-06-25","11824","1890904","CTS","ATS_W_SMBL","2018-06-25"
"SNV","Synovus Financial Corp.",,,,,"T1","2018-06-25","3806","490908","CTS","ATS_W_SMBL","2018-06-25"
```

Using Postman IDE to Retrieve Filtered Weekly Summary Data

An IDE such as Postman can be used to retrieve data. The Content-Type and Accept headers should be set to either JSON or text in the IDE. The following payload must be submitted to_

<https://api.finra.org/data/group/otcMarket/name/weeklySummary>.

```
{
  "compareFilters": [ { "compareType": "equal", "fieldName": "tieridentifier", "fieldValue": "T1" } ],
  "limit":5
}
```

Similarly, one may submit a payload to the monthly or the block summary URI.

JSON Output

```
[
{"issuesymbolidentifier":"PGX","productTypeCode":"CTS","firmcrdnumber":null,"summaryTypeCode":"ATS_W_SMBL",
,"summaryStartDate":"2018-06-
25","totalWeeklyShareQuantity":783170,"marketparticipantidentifier":null,"tieridentifier":"T1","totaltr
adedcountsum":1425,"issuename":"Invesco Preferred
ETF","marketparticipantname":null,"weekstartdate":"2018-06-25"},
{"issuesymbolidentifier":"BKLN","productTypeCode":"CTS","firmcrdnumber":null,"summaryTypeCode":"ATS_W_SMBL",
,"summaryStartDate":"2018-06- Weekly Report
25","totalWeeklyShareQuantity":7472667,"marketparticipantidentifier":null,"tieridentifier":"T1","totalt
radecountsum":12879,"issuename":"Invesco Senior Loan
ETF","marketparticipantname":null,"weekstartdate":"2018-06-25"},
{"issuesymbolidentifier":"SNJK","productTypeCode":"CTS","firmcrdnumber":null,"summaryTypeCode":"ATS_W_SMBL",
,"summaryStartDate":"2018-06-
25","totalWeeklyShareQuantity":1225092,"marketparticipantidentifier":null,"tieridentifier":"T1","totalt
radecountsum":2926,"issuename":"SPDR Bloomberg Barclays Short Term High Yield Bond
ETF","marketparticipantname":null,"weekstartdate":"2018-06-25"},
{"issuesymbolidentifier":"XBI","productTypeCode":"CTS","firmcrdnumber":null,"summaryTypeCode":"ATS_W_SMBL",
,"summaryStartDate":"2018-06-
25","totalWeeklyShareQuantity":1890904,"marketparticipantidentifier":null,"tieridentifier":"T1","totalt
radecountsum":11824,"issuename":"SPDR S&P Biotech
ETF","marketparticipantname":null,"weekstartdate":"2018-06-25"},
{"issuesymbolidentifier":"SNV","productTypeCode":"CTS","firmcrdnumber":null,"summaryTypeCode":"ATS_W_SMBL",
,"summaryStartDate":"2018-06-
25","totalWeeklyShareQuantity":490908,"marketparticipantidentifier":null,"tieridentifier":"T1","totaltr
adedcountsum":3806,"issuename":"Synovus Financial
Corp.", "marketparticipantname":null,"weekstartdate":"2018-06-25"}
]
```

CSV Output

```
"issueSymbolIdentifier","issueName","firmCRDNumber","MPID","marketParticipantName","tierIdentifier","tierDescription","summaryStartDate","totalWeeklyTradeCount","totalWeeklyShareQuantity","productTypeCode","summaryTypeCode","weekStartDate","lastUpdateDate","initialPublishedDate","lastReportedDate"
"FCN","FTI Consulting Inc.",,,,,"T2","NMS Tier 2","2015-12-28","682","126279","CTS","OTC_W_SMBL","2015-12-28","2016-02-01","2016-02-01","2015-12-31"
"VNR","Vanguard Natural Resources LLC Common Stock",,,,,"T2","NMS Tier 2","2015-12-28","8941","5652679","UTP","OTC_W_SMBL","2015-12-28","2016-02-01","2016-02-01","2015-12-31"
"GPS","Gap",,,,,"T2","NMS Tier 2","2015-12-28","18095","3838393","CTS","OTC_W_SMBL","2015-12-28","2016-02-01","2016-02-01","2015-12-31"
"MUSA","Murphy USA Inc.",,,,,"T2","NMS Tier 2","2015-12-28","1162","142947","CTS","OTC_W_SMBL","2015-12-28","2016-02-01","2016-02-01","2015-12-31"
"ONB","Old National Bancorp - Common Stock",,,,,"T2","NMS Tier 2","2015-12-28","3743","675330","UTP","OTC_W_SMBL","2015-12-28","2016-02-23","2016-02-01","2016-02-23"
```

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

OTC (Non-ATS) Transparency File Download

Weekly Summaries

name	description	type
issueSymbolIdentifier	Assigned by the NASDAQ listing market and ACT Symbol for Other Exchange Listed (NMS stocks), or by FINRA (OTCE securities). Suffix is separated from root symbol with a special character	String
issueName	Company name associated with the Symbol	String
firmCrdNumber	Firm CRD Number	Number
marketParticipantIdentifier	ATS/OTC identifier	String
marketParticipantName	Company name of the ATS/OTC or De Minimis Firm	String
tierIdentifier	T1: NMS Tier 1 - Securities included in the S&P 500, Russell 1000 and selected exchange-traded products; T2: NMS Tier 2 - All other NMS stocks; OTCE: All Over-the-Counter equity securities	String
summaryStartDate	Report Start Date (Monday)	String
totalWeeklyTradeCount	Aggregate weekly total number of trades reported by each ATS for the Symbol	Number

totalWeeklyShareQuantity	Aggregate weekly total number of shares reported by each ATS for the Symbol	Number
productTypeCode	Product Type	String
summaryTypeCode	Summary Type Identifier (OTC_ W_ FIRM: OTC Weekly Firm, OTC_ W_ SMBL: OTC Weekly Symbol, OTC_ W_ SMBL_ FIRM: OTC Weekly Symbol Firm, OTC_ W_ VOL_ STATS: OTC Volume Statistics, ATS_ W_ Firm: ATS Weekly Firm, ATS_ W_ SMBL: ATS Weekly Symbol, ATS_ W_ SMBL_ FIRM: ATS Weekly Symbol Firm, ATS_ W_ VOL_ STATS: ATS Volume Statistics)	String
weekStartDate	Partition Key - the first business day of the week (Monday)	String
lastUpdateDate	Later of the last reported date or the initial publish date. Please see next two column descriptions	Date
initialPublishedDate	The initial publish date is the first Monday or next business day after the reporting delay based on NMS Tier 1 (two week delay), NMS Tier 2 (four week delay) and OTC securities (four week delay)	Date
lastReportedDate	This date represents the last time a firm sent an update to any underlying data that contributes to the aggregate count	Date

Monthly Summaries

name	description	type
issueSymbolIdentifier	Assigned by the NASDAQ listing market and ACT Symbol for Other Exchange Listed (NMS stocks), or by FINRA (OTCE securities). Suffix is separated from root symbol with a special character	String
issueName	Company name associated with the Symbol	String
firmCrdNumber	Firm CRD Number	Number
marketParticipantIdentifier	ATS/OTC identifier	String
marketParticipantName	Company name of the ATS/OTC or De Minimis Firm	String
tierIdentifier	NMS: NMS stocks; OTC: All Over-the-Counter equity securities	String
summaryStartDate	Summary Start Date (First of the month)	String
totalMonthlyTradeCount	Aggregate weekly total number of trades reported by each ATS for the Symbol	Number

totalMonthlyShareQuantity	Aggregate weekly total number of shares reported by each ATS for the Symbol	Number
productTypeCode	Product Type	String
summaryTypeCode	Report Type Identifier enum (OTC_ M_ FIRM: OTC Monthly Firm, OTC_ M_ SMBL: OTC Monthly Symbol, OTC_ M_ SMBL_ FIRM: OTC Monthly Symbol Firm, OTC_ M_ VOL_ STATS: OTC Monthly Volume Stats)	String
monthStartDate	Partition Key - the first business day of the month	String
lastUpdateDate	Later of the last reported date or the initial publish date. Please see next two column descriptions	Date
initialPublishedDate	This date represents the date of the first publication of the data - the first Monday or next business day of the following month	Date
lastReportedDate	This date represents the last time a firm sent an update to any underlying data that contributes to the aggregate count	Date

ATS Blocks Summaries



name	description	type
MPID	ATS MPID	String
marketParticipantName	ATS Company name	String
summaryStartDate	Summary Start Date (First of the month)	String
totalTradeCount	Total of all ATS trades (block and non-block) by ATS MPID.	Number
totalShareQuantity	Total of all ATS shares traded (block and non-block) by ATS MPID.	Number
averageTradeSize	Based on the total of all ATS trades and shares traded (block and non-block) by ATS MPID.	Number
averageTradeSizeRank	Rank of ATS Average Trade Size per ATS as compared to all other ATS MPIDs Average Trade Sizes.	Number
atsTradeRank	Rank of ATS Trades Market Share per ATS MPID as compared to all other ATS MPIDs Market Share Trades (block and non-block).	Number

atsShareRank	Rank of ATS Shares traded Market Share per ATS MPID as compared to all other ATS MPIDs Market Share of Shares Traded (block and non-block).	Number
atsTradePercent	Percentage of ATS Total Trades of the Grand Total of all ATS Trades by ATS MPID.	Number
atsSharePercent	Percentage of ATS Total Shares of the Grand Total of all ATS Shares by ATS MPID.	Number
atsBlockCount	Total ATS block counts	Number
atsBlockQuantity	Total ATS block share quantities	Number
averageBlockSize	Based on the total of ATS Block trades and shares traded by ATS MPID.	Number
averageBlockSizeRank	Rank of ATS Average Block Trade Size per ATS MPID as compared to all other ATS MPIDs Average Block Trade Sizes.	Number
atsBlockTradeRank	Rank of ATS Block Trade Market Share per ATS MPID as compared to all other ATS MPIDs Block Trades.	Number
atsBlockShareRank	Rank of ATS Block Market Share per ATS MPID as compared to all other ATS MPIDs Market Share of Shares Traded.	Number
atsBlockTradePercent	Average Block size Share Count Percentage	Number
atsBlockSharePercent	Average Block size Share QuantityPercentage	Number
atsBlockBusinessTradePercent	Percentage of ATS Block Trades of their ATS Total Trades by ATS MPID.	Number
atsBlockBusinessSharePercent	Percentage of ATS Block Shares Traded of their ATS Total Shares Traded by ATS MPID.	Number
atsBlockBusinessTradeRank	Rank of ATS Block Trade Business Share per ATS MPID as compared to all other ATS MPIDs Block Trades Business Share.	Number
atsBlockBusinessShareRank	Rank of ATS Block Shares Traded Market Share per ATS MPID as compared to all other ATS MPIDs Block Shares Traded Business Share.	Number
summaryTypeCode	Summary Type enumerations - 2K: 2K to 10K, 10K: 10K+ Shares, 200K: \$200K+, 10K-200K: 10K+ - AND -	String

	\$200K+, 100K: \$100K to \$200K, 2K-100K: 2K to 10K AND \$100K to \$200K	
monthStartDate	Month Start Date	String
lastUpdateDate	Later of the last reported date or the initial publish date. Please see next two column descriptions	Date
initialPublishedDate	This date represents the date of the first publication of the data - the first Monday or next business day of the following month	Date
lastReportedDate	This date represents the last time a firm sent an update to any underlying data that contributes to the aggregate count	Date

Helpful hints/data action icons

The OTC Transparency Data Website is designed to be user friendly in order to assist the user in reviewing the weekly published volume and transaction data. Many of the functions are intuitive. However, in order to ensure users clearly understand how to most effectively use the website, a short description of many of the common tools are described below. Specific Application functions, including field definitions and validations, workflow, and screen shots are illustrated in earlier sections of this User Guide.

Web Application Tool	Description/User Hint
Drop Down Boxes	Users click on a drop down box to have filter criteria presented and then click on the desired choice.
Radio Buttons	These flag certain conditions that may be required to return a specific report type.
Check Boxes	These flag certain conditions that may be required to return a specific report type or certification.
Text Boxes	These are free form boxes that allow users to type in Issue Symbol or Issue Name.
Combination Text/Drop Down Boxes	These tools allow a choice of either typing in an entry (i.e. Security symbol) or selecting the data item from a drop down box.
Column Headings	Users click on a column heading to change the data sort from ascending to descending.
 Icon	Users click on the icon to launch a new page containing report data for the specific report week and report type.
 Icon	Users click on the icon to launch the Details page.

Appendix A: Revision History

Version	Date	Changes
1.0	4/15/16	Initial draft
1.1	5/13/16	Automation of Download Instructions updated with new URLs.
2.0	6/1/16	Updated OTC (Non-ATS) pages to include Monthly Reports and associated navigation changes.
3.0	9/28/16	Updated to include ATS Block pages and associated navigation changes.
4.0	8/28/18	Updated the file Download sections Updated Download Automation instructions and added Data Dictionary
5.0	11/09/18	Update release date to Jan 14 th , and refined data dictionary and download sections.
5.1	1/16/19	Removed machine download instructions before the Jan 14 th 2019 release. Refined data dictionary and download sections post Jan 14 th 2019, release.