Financial Industry Regulatory Authority

Alternative Trading System (ATS) Transparency

API Specifications
File Download

June 16, 2014

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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 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 new requirements, FINRA will make the reported volume and trade count information for equity securities publicly available on its website and available for download on a subscription basis.

FINRA will publish on its website the reported information in each equity security for each ATS for each week. Initially, FINRA will publish 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 will publish the information on all other NMS stocks and OTC Equity Securities subject to FINRA trade reporting requirements on a four-week delayed basis. All reports will be available for download directly from the website or via automation described below on a subscription 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 with a current subscription using the following instructions.

Requirements:
1. EWS/ATS User Account
   a. New users should refer to the FINRA Entitlement Program information.

Machine-download Instructions:
1. Go to the machine download page at:
   https://ats.finra.org/TradingDetailFileArchive/TradingDetailFilesDownloadGrid
2. If not already logged in, you will be redirected by EWS to their login page where you will:
   a. Input your ATS username in the "user" input field.
   b. Input your security answer in the "ans0" input field,
   c. And input your password in the "password" input field.
3. 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 professional subscribers 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: *NMS Tier 1* - Securities included in the S&P 500, Russell 1000 and selected exchange-traded products. *NMS Tier 2* - All other NMS securities *OTC* - All Over-the-Counter equity securities	
Symbol	Assigned by the primary listing market (NMS securities), or by FINRA (OTC securities)	For OATS reportable securities, OATS symbology For all other securities, FINRA symbology	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 all ATSs for the Symbol		10
Shares_Last_Updated	Most recent date on which total shares is updated based on data received from all ATSs.	Format DD-MMM-YY	
Trades	Aggregate weekly total number of trades reported by all ATSs for the Symbol		7
Trades_Last_Updated	Most recent date on which total trades is updated based on data received from all ATSs.	Format DD-MMM-YY	

Sample Report

```
Report_Type|Symbol|Issue_Description|ATS_Description|ATS_MPID|Shares|Shares_Last_Updated|Tra
des|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: Revision History

Version	Date	Changes
0.1	6/16/14	Initial draft