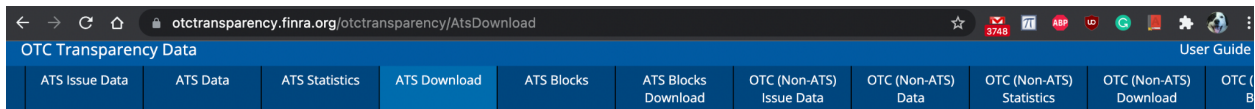


ATS Download

- <https://otctransparency.finra.org/otctransparency/AtsDownload>
- Enable all three reports
 - NMS Tier 1
 - NMS Tier 2
 - OTCE
- Select the year
- Download all files whose values for Last Updated are after a given reference date (the initial reference date will be prior to the first data set so that all files are downloaded)
 - There are typically 4 or 5 pages per year when all reports are enabled
 - If downloading more than 5 files, employ throttling
 - If downloading more than 10 files, employ throttling and proxy wheel methods
- Parse the resulting pipe delimited html to parquet format
- Label files: `ATS_Data_{Report Type}_{Week}.parquet`
 - {Report Type} is the value in the Report Type column
 - Replace “ ” with “_”
 - {Week} is the week formatted in `yyyy_MM_dd`
- Save files to a given S3 Ingress bucket under a sub-directory with the date the scrape was initiated.



The screenshot shows the OTCTransparency Data website with the 'ATS Download' tab selected. The navigation bar includes links for 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, and OTC (Non-ATS) Bids. The main content area displays a table of ATS data for the year 2021, with columns for Year, Week, Report Type, Last Updated, and Download. The table shows 7 rows of data for the year 2021, all with Report Type 'OTC'.

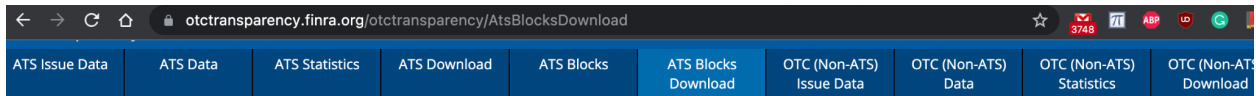
For trade data beginning on February 1, 2016, the Alternative Trading System (ATS) Transparency Data is aggregated trade data reported by ATSs to the FINRA equity trade reporting facilities (i.e., the Alternative Display Facility, the Trade Reporting Facilities, and the OTC Reporting Facility). For trade 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
2021	2021	10/11/2021	OTC	11/15/2021	Download
Report	2021	10/04/2021	OTC	11/08/2021	Download
<input checked="" type="checkbox"/> NMS Tier 1	2021	09/27/2021	OTC	11/01/2021	Download
<input checked="" type="checkbox"/> NMS Tier 2	2021	09/20/2021	OTC	10/25/2021	Download
<input checked="" type="checkbox"/> OTCE	2021	09/13/2021	OTC	10/18/2021	Download
	2021	09/06/2021	OTC	10/11/2021	Download
	2021	08/30/2021	OTC	10/04/2021	Download

ATS Blocks Download

- <https://otctransparency.finra.org/otctransparency/AtsBlocksDownload>
- Enable all reports
 - 10k+ shares
 - \$200k+
 - etc.
- Select the year
- Download all files whose values for Last Updated are after a given reference date (the initial reference date will be prior to the first data set so that all files are downloaded)
 - There are typically 2 pages per year when all reports are enabled
 - If downloading more than 5 files, employ throttling
 - If downloading more than 10 files, employ throttling and proxy wheel methods
- Parse the resulting pipe delimited html to parquet format
- Label files: ATS_Blocks_{Report Type}_{Month}.parquet
 - {Report Type} is the value in the Report Type column.
 - In the following order:
 - Replace “\$” with “D”
 - Replace “+” with “p”
 - Replace “<” with “L”
 - Replace “- AND -” with “and”
 - Replace “ ” with “_”
 - {Month} is the Month formatted in yyyy_MM
- Save files to a given S3 Ingress bucket under a sub-directory with the date the scrape was initiated.



The screenshot shows the OTCTransparency website with the following navigation tabs: ATS Issue Data, ATS Data, ATS Statistics, ATS Download, ATS Blocks, ATS Blocks Download (active), OTC (Non-ATS) Issue Data, OTC (Non-ATS) Data, OTC (Non-ATS) Statistics, and OTC (Non-ATS) Download. The browser address bar shows the URL: https://otctransparency.finra.org/otctransparency/AtsBlocksDownload.

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 trading 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 member firm 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 relevant report on the right side of each row.

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

Year	Year	Month	Report Type	Last Updated	Download
2021	2021	Sep-2021	\$200K+	11/01/2021	Download
	2021	Sep-2021	10K+ Shares	11/01/2021	Download
	2021	Sep-2021	2K to <10K	11/01/2021	Download
	2021	Sep-2021	10K+ - AND - \$200K+	11/01/2021	Download
	2021	Sep-2021	2K to <10K - AND - \$100K to \$200K+	11/01/2021	Download
	2021	Sep-2021	\$100K to <\$200K	11/01/2021	Download
	2021	Sep-2021	\$100K to <10K - AND - \$100K to \$200K+	11/01/2021	Download
	2021	Aug-2021	10K+ - AND - \$200K+	10/04/2021	Download

OTC (Non-ATS) Download

- <https://otctransparency.finra.org/otctransparency/OtcDownload>
- Use Weekly View
- Enable all three reports
 - NMS Tier 1
 - NMS Tier 2
 - OTCE
- Select the year
- Download all files whose values for Last Updated are after a given reference date (the initial reference date will be prior to the first data set so that all files are downloaded)
 - There are typically 4 or 5 pages per year when all reports are enabled
 - If downloading more than 5 files, employ throttling
 - If downloading more than 10 files, employ throttling and proxy wheel methods
- Parse the resulting pipe delimited html to parquet format
- Label files: OTC_NonATS_{Report Type}_{Week}.parquet
 - {Report Type} is the value in the Report Type column
 - Replace “ ” with “_”
 - {Week} is the week formatted in yyyy_MM_dd
- Save files to a given S3 Ingress bucket under a sub-directory with the date the scrape was initiated.

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
<input checked="" type="radio"/> Weekly <input type="radio"/> Monthly	2020	12/28/2020	OTCE	02/09/2021	
	2020	12/28/2020	NMS Tier 1	09/15/2021	
	2020	12/28/2020	NMS Tier 2	09/15/2021	
	2020	12/21/2020	OTCE	02/11/2021	
	2020	12/21/2020	NMS Tier 1	09/15/2021	
	2020	12/21/2020	NMS Tier 2	09/15/2021	
	2020	12/14/2020	OTCE	01/28/2021	

OTC (Non-ATS) Blocks Download

- <https://otctransparency.finra.org/otctransparency/OtcBlocksDownload>
- Enable all reports
 - 10k+ shares
 - \$200k+
 - etc.
- Select the year
- Download all files whose values for Last Updated are after a given reference date (the initial reference date will be prior to the first data set so that all files are downloaded)
 - There are typically 2 pages per year when all reports are enabled
 - If downloading more than 5 files, employ throttling
 - If downloading more than 10 files, employ throttling and proxy wheel methods
- Parse the resulting pipe delimited html to parquet format
- Label files: OTC_NonATS_Blocks_{Report Type}_{Month}.parquet
 - {Report Type} is the value in the Report Type column.
 - In the following order:
 - Replace “\$” with “D”
 - Replace “+” with “p”
 - Replace “<” with “L”
 - Replace “- AND -” with “and”
 - Replace “ ” with “_”
 - {Month} is the Month formatted in yyyy_MM
- Save files to a given S3 Ingress bucket under a sub-directory with the date the scrape was initiated.

otctransparency.finra.org/otctransparency/OtcBlocksDownload

The OTC (Non-ATS) Block Data is aggregated OTC (Non-ATS) trade data in NMS stocks that meets certain share based and dollar based thresholds and is reported by member firms to the FIN 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 member firm. OTC (Non-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
2021	2021	Sep-2021	\$200K+	11/10/2021	
	2021	Sep-2021	\$100K to <\$200K	11/10/2021	
	2021	Sep-2021	2K to <10K	11/10/2021	
	2021	Sep-2021	2K to <10K - AND - \$100K to \$200K+	11/10/2021	
	2021	Sep-2021	10K+ Shares	11/10/2021	
	2021	Sep-2021	10K+ - AND - \$200K+	11/10/2021	
	2021	Aug-2021	10K+ - AND - \$200K+	11/02/2021	