

## ATTACHMENT

### RULE 6439(D)(1)(A) - DATA SUBMISSION INFORMATION

The below details the technical requirements for data formatting and delivery with respect to the information required pursuant to Rule 6439(d)(1)(A) for aggregated MPID statistics, which is due to FINRA within 10 calendar days of the end of each month.

#### Data Delivery:

Member IDQSs with a monthly reporting obligation pursuant to Rule 6439(d)(1)(A) must report the required MPID-level aggregate information to FINRA via fileX, which is a centralized, secure file transfer platform where firms can send, track and receive files. fileX offers three file transfer mechanisms – SFTP, HTTPS REST, and AWS S3 Direct. Firms must establish network connectivity and use credentials provided by FINRA with the appropriate permissions granted by the FINRA Entitlement Group to connect to fileX. Please contact the FINRA Gateway Call Center at 301-869-6699 and request an FTP account for access. For more information on entitlement, please see <https://www.finra.org/industry/entitlement-program>.

#### Data Filename convention (before compression):

- Provider\_marketCenterID\_objectname\_yyyymmdd\_nnnn.txt where yyyymmdd is a date and nnnn is a file counter to allow large datasets to be broken up into sets of smaller files
- For example, OTC\_u\_Orderstats\_20210701\_nnnn.txt.bz2 (compressed)

#### Data Formatting:

Field position #	Field Name	Description/Derivation	Data Type (Length)	Required/ Conditional	Notes
1	CRD_ID	CRD Number of the firm	Bigint	R	Required. This will be the subscribing Broker-Dealers' CRD number.
2	IMID	IMID of the firm (i.e., the SRO assigned identifier that an Industry Member uses to report to CAT)	Varchar(20)	R	Required. This will be the subscribing Broker-Dealers' IMID.
3	TTL_MKTBL_ODRS	Count of the total number of marketable orders (excluding odd lot orders) presented for execution against the MPID's quotation	Bigint	R	Required
4	AVG_EXCT N_TM	Average execution (full or partial) time for marketable orders presented against the MPID's quotation based	Numeric(15,9)	R	Required. Use the finest granularity utilized by the member for purposes of CAT reporting and, at a minimum, increments of

		on the time an order is presented			milliseconds. FINRA will accept granularity as fine as nanoseconds. All partial executions should be factored into the calculation.
5	TTL_XCTN S_UNDR_5 SEC	Total number of full or partial executions based on the time a marketable order is presented that are within 5 seconds	Bigint	R	Required. If there are no full or partial executions within 5 seconds of a marketable order being presented by the MPID, then submit "0".
6	TTL_XCTN S_BTWN_5 SEC_10SE C	Total number of full or partial executions based on the time a marketable order is presented that are greater than/equal to 5 seconds and less than 10 seconds	Bigint	R	Required. If there are no full or partial executions greater than/equal to 5 seconds and less than 10 seconds of a marketable order being presented by the MPID, then submit "0".
7	TTL_XCTN S_BTWN_1 0SEC_20SE C	Total number of full or partial executions based on the time a marketable order is presented that are greater than/equal to 10 seconds and less than 20 seconds	Bigint	R	Required. If there are no full or partial executions greater than/ equal to 10 seconds and less than 20 seconds of marketable order being presented by the MPID, then submit "0".
8	TTL_XCTN S_GRTR_2 0SEC	Total number of full or partial executions based on the time a marketable order is presented that are greater than or equal to 20 seconds	Bigint	R	Required. If there are no full or partial executions greater than or equal to 20 seconds of marketable order being presented by the MPID, then submit "0".
9	TTL_MKTBL _ODRS_NO _EXCTN	Total number of marketable orders presented against the MPID's quotation that did not receive a full or partial execution. This count must only include orders that were not executed (either fully or partially) where the order remained open for greater than or equal to 10 seconds	Bigint	R	Required
10	AVG_RSPN S_TM_TOP _10_PRCNT	Average response time of the top 10% of the MPID's longest response times (slowest) for marketable orders (for full or partial executions)	Numeric(15,9)	R	Required. Use the finest granularity utilized by the member for purposes of CAT reporting and, at a minimum, increments of milliseconds. FINRA will accept granularity as fine as nanoseconds.

11	AVG_RSPN S_TM_TOP _50_PRCNT	Average response time of the top 50% of the MPID's longest response times (slowest) for marketable orders (for full or partial executions)	Numeric(15,9)	R	Required. Use the finest granularity utilized by the member for purposes of CAT reporting and, at a minimum, increments of milliseconds. FINRA will accept granularity as fine as nanoseconds.
12	TRADE_MTH	Year and Month value of the trade month for which the values are aggregated for	Integer	R	Required. This is provided in YYYYMM format where YYYY is the year and MM is the numeric month (e.g., July 2021 should be 202107).
13	RECORD_ID	Identifier which uniquely identifies a record	Varchar(20)	R	Required