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# Monthly CAT Update

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June 28, 2022

# Agenda

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- CAT NMS Plan, Exemptive Relief and Transaction Interpretive Updates
- Transaction Technical Specifications Updates
- CAIS Reporting Updates
- Compliance Updates
- Upcoming Industry Webinars and Other Updates
- Q&A
- Appendix- Transaction Production Statistics

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# CAT NMS Plan, Exemptive Relief and Transaction Interpretive Updates

# CAT NMS Plan Update

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- ▶ On June 3, 2022, the Plan Participants submitted to the SEC a [request](#) for exemptive relief from certain provisions of the CAT NMS Plan related to the reporting of certain verbal floor activity and unstructured verbal and electronic upstairs activity.

# New FAQs

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- ▶ There are no new Transaction [FAQs](#).
- ▶ No Transaction [FAQs](#) were updated.

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# Transaction Technical Specifications Updates

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# 2022-23 IM Releases – Scope and Schedule

<b>Release 2</b> <b>Spec Publication – 3/25/2022</b> <b>Industry Test Release – 5/16/2022</b> <b>Production Release – 7/11/2022</b>	<b>Release 2.1</b> <b>Production Release – TBD</b>	<b>Release 3 - Final Scope - TBD</b> <b>Spec Publication – 7/15/2022</b> <b>Industry Test Release – 10/3/2022</b> <b>Production Release – 12/5/2022</b>	<b>2023 - Release 1</b> <b>Spec Publication – TBD</b> <b>Industry Test Release – TBD</b> <b>Production Release – TBD</b>
<p><b>Schema changes and related validations</b></p> <ul style="list-style-type: none"><li>• Add <i>accountHolderType</i> to allocation events</li><li>• Remove <i>TIDType</i> from allocation events</li></ul> <p><b>CAIS related validations &amp; Statistics (Only in Test Environment)</b></p> <ul style="list-style-type: none"><li>• Validate FDID against CAIS data</li><li>• Daily statistics reflecting FDID errors</li><li>• Provide a new linkage summary feedback file containing missing or invalid FDIDs. <b>(Available 6/20/2022)</b></li></ul> <p><b>Validations to address IM reporting errors</b></p> <ul style="list-style-type: none"><li>• Reject negative values in <i>price</i> fields for applicable events</li><li>• Enforce correct values on the <i>side</i> field for all events, including Trade Side Details, Firm Details, and Client Details.</li><li>• Provide updated guidance for populating the <i>underlying</i> field for Multi-Leg events.</li></ul>	<p><b>CAIS related validations &amp; Statistics</b></p> <ul style="list-style-type: none"><li>• Validate FDID against CAIS data</li><li>• Daily statistics reflecting FDID errors</li><li>• Provide a new linkage summary feedback file containing missing or invalid FDIDs.</li></ul> <p><i>* FDID Errors on Report Cards (See 1Q2023)</i></p>	<p><b>Schema changes and related validations</b></p> <ul style="list-style-type: none"><li>• Add new event - <b>MLOE</b></li><li>• Enforce requirements to populate <i>cancelQty</i>, <i>multiLegInd</i> on applicable events</li><li>• Change data type for <i>handlingInstructions</i> value CASH from Boolean to Price to capture actual monetary value instruction</li><li>• Enforce correct values on the <i>side</i> field in Leg Details.</li><li>• Reject invalid values in the <i>underlying</i> field on Multi-Leg events.</li><li>• Add <i>deskOrderID</i> field to Order Internal Route events to uniquely identify MEIR, MOIR, and MLIR events.</li><li>• Remove metadata file submission requirement and related file integrity errors.</li></ul>	<p><b>Transaction Report Card</b></p> <ul style="list-style-type: none"><li>• FDID Errors in Transaction Report Cards will be included in January Report Card published on February 15<sup>th</sup>, 2023</li><li>• Report Cards by Process Date</li></ul>

# Technical Specification Updates

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- ▶ Sample Linkage Summary Feedback Files ([CSV](#) and [JSON](#)) were published on June 7, 2022.
- ▶ There were no updates to the Industry Member Technical Specifications, Schema or Reporting Scenarios.



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# CAIS Reporting Updates

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# Industry Member Release Rollout – Complete

<p>Full CAIS Release 1 Industry Test – 1/31/2022 Production – 4/25/2022</p>	<p>Full CAIS Release 2a Industry Test – 3/28/2022 Production – 4/25/2022</p>	<p>Full CAIS Release 2b Industry Test – 4/11/2022 Production – 4/25/2022</p>	<p>Full CAIS Release 3a Industry Test – 5/25/2022 Production – 6/13/2022</p>
<p><b>Ingestion</b></p> <ul style="list-style-type: none"> <li>• Industry Test Open for Machine-to-Machine File &amp; Data Integrity Validations, Material Inconsistencies, and Feedback</li> <li>• Feedback file contains up to 1,000 Rejections</li> </ul> <p><b>CAIS Reporter Portal</b></p> <ul style="list-style-type: none"> <li>• Manual File Upload</li> <li>• Manual Submission</li> <li>• Submission Feedback</li> <li>• Inconsistencies Feedback</li> <li>• Nightly Inconsistencies Report</li> </ul> <p><b>Full CAIS Certification</b> opened on 2/1/2022</p>	<p><b>Ingestion</b></p> <ul style="list-style-type: none"> <li>• New DRIVERLICENSE Foreign TID Type</li> <li>• EIN Validation changed to format validation</li> <li>• Feedback file enhanced to include all Rejections feedback</li> </ul> <p><b>CAIS Reporter Portal</b></p> <ul style="list-style-type: none"> <li>• FDID Reconciliation Report updated with Full CAIS information (count of CAT Customers and Version information)</li> </ul>	<p><b>Ingestion</b></p> <ul style="list-style-type: none"> <li>• Remove OTHBKR and CP customerType values for Legal Entity Customer Records</li> <li>• Remove BROKERAGE and ADVISED values for accountType</li> <li>• Remove primeBrokerID and bankDepositoryID fields and add a new DVPCustodianID field</li> </ul>	<p><b>Ingestion</b></p> <ul style="list-style-type: none"> <li>• New Authorized Trader Names List on FDID record</li> <li>• Increase <i>lastName</i> field length to 200 characters</li> </ul> <p><b>Reports</b></p> <ul style="list-style-type: none"> <li>• FDID Version Report posted to SFTP weekly, containing active LTID Phase FDIDs not updated to Full CAIS Phase</li> </ul> <p><b>CAIS Reporter Portal</b></p> <ul style="list-style-type: none"> <li>• FDID Version Report available on-demand, containing active LTID Phase FDIDs not updated to Full CAIS Phase</li> </ul>

# Industry Member Release Rollout – Upcoming

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Full CAIS Release 4  
Industry Test – 6/26/2022  
Production – 7/1/2022

**Ingestion**

- New OTHGOVT Foreign TID Type

**Performance Enhancements**

- CAIS file processing improvements

**Minor Enhancements and Bug Fixes**

Full CAIS Release 5  
Industry Test – TBD  
Production – TBD

**Ingestion**

- New INACTIVE FDID End Reason

- Automated Transfer Procedure

**Performance Enhancements**

- CAIS file processing improvements

# Industry Member Timeline Design

Requirement	Date
Production Certification	July 25, 2022
Interim reporting obligation 1 – scheduled submissions, by CAT Submitters, of at least partial account list to production	~early fall
Interim reporting obligation 2 – scheduled submission of all Active Accounts* and Customers as of September 30 to Production	~October
Interim reporting obligation 3 – Daily reporting required (delta or full files)	~Early November
Interim reporting obligation 4 – All outstanding Rejections and Material Inconsistences addressed	~Early December
Full CAIS Compliance date (Error correction timeline fully enforced)	~Early December (shortly after interim step 4)

\* Active Accounts are those accounts with CAT reportable activity on or after ~June 2022 (six months prior to Full CAIS Compliance Date)

- ▶ An [Announcement](#) was published and the [Timeline](#) was updated.

# New and Updated CAIS FAQs

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- ▶ Two new CAIS [FAQs](#):
  - FAQ [Q61](#) addresses if and when the Industry Member must be identified as a CAT Customer when there are standing instructions on the Customer's account, when the Industry Member originates an order in a Customer's account to satisfy a legal requirement or SEC/SRO rule or when the Industry Member liquidates fractional shares held in a Customer's account to facilitate operational processes.
  - FAQ [Q62](#) states that when a clearing firm is reporting its version of the Customer Record, and the *correspondentCRD* field is populated, the clearing firm may report a *role* of 'AUTHREP' for an Authorized Trader rather than "flipping" the *role* to 'AUTH3RD' and a *customerType* of 'EMPLOYEE' rather than "flipping" the *customerType* to 'OTHBKR'.
- ▶ No CAIS [FAQs](#) were updated.

# CAIS Updates

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- ▶ The following Full CAIS schemas were updated on May 17, 2022:
  - [CAIS TIDS Schema \(Full CAIS\)](#)
  - [CAIS Nightly Inconsistencies Feedback Schema \(Full CAIS\)](#)
  - [CAIS TIDS Feedback Schema \(Full CAIS\)](#)
  - [CAIS Data Feedback Schema \(Full CAIS\)](#)
  - [CAIS Submission Inconsistencies Feedback Schema \(Full CAIS\)](#)
- ▶ The [CAIS Data File Schema \(Full CAIS\)](#) was updated on June 2, 2022.

# CAIS Checkpoint Calls

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- ▶ The next [CAIS Industry Testing Checkpoint Call](#) will be on June 29, 2022 at 4:15 pm ET.
- ▶ The presentations and recordings are available for:
  - [06/22/2022 CAIS Industry Testing Checkpoint Call](#)
  - [06/15/2022 CAIS Industry Testing Checkpoint Call](#)
  - [06/08/2022 CAIS Industry Testing Checkpoint Call](#)
  - [06/01/2022 CAIS Industry Testing Checkpoint Call](#)
  - [05/18/2022 CAIS Industry Testing Checkpoint Call](#)

# Other CAIS Industry Updates

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- ▶ A new video tutorial, [Part 3: Overview and Demonstration of the CAT CAIS Reporter Portal - Full CAIS Phase](#), was published on May 23, 2022.
- ▶ The recordings and presentations from the following Technical Specifications Working Groups are available on the CAT website:
  - [6/21/2022 CAT CAIS Technical Specifications Working Group](#)
  - [6/14/2022 CAT CAIS Technical Specifications Working Group](#)
  - [5/24/2022 CAT Transaction and CAIS Technical Specifications Working Group](#)
- ▶ Upcoming CAIS industry webinars:
  - 8/2/2022 [Part 1: Full CAIS Error Repairs, Corrections and Material Inconsistencies](#)
  - 8/3/2022 [Part 2: Full CAIS Error Repairs, Corrections and Material Inconsistencies](#)



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# Compliance Updates

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# Industry Member Report Card Updates

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- ▶ The May 2022 CAT Industry Member Compliance Report Cards were published on June 15, 2022.
- ▶ Other Resources:
  - [Industry Member Report Card- Known Issues List](#)
  - [CAIS Compliance Glossary](#)
  - [Transaction Compliance Glossary](#)
  - Previously Recorded and Posted [Report Card Webinars](#)

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# Upcoming Industry Webinars and Other Updates

# Monthly CAT Update Industry Webinars

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- ▶ The next [Monthly CAT Update](#) will be held on July 27, 2022 at 11 am ET.
- ▶ The recording and presentation from the [May 17, 2022 Monthly CAT Update](#) is available.

# FINRA CAT Helpdesk

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Questions may be directed to the FINRA CAT Helpdesk at 888-696-3348 or [help@finracat.com](mailto:help@finracat.com)

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**Q&A**

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# How to Ask a Question during Today's Call

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- **For participants using computer audio:**
  - Click the “Raise Hand” button at the bottom of the participants window.
  - A visual prompt will indicate that your line has been unmuted.
- **For participants using phone audio:**
  - Enter \*9 on your phone keypad.
  - An audio prompt will indicate that your line has been unmuted.

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# Appendix

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# Equities – Rolling Five Day Period

## Initial T+1 vs. T+5 8 am Data Ready for Regulators

### May 11, 2022 – May 24, 2022

Trade Date	Late%	Rejection Initial	Rejection Adjusted	Intrafirm Initial	Intrafirm Adjusted	Interfirm Sent Initial	Interfirm Sent Adjusted	Interfirm Received Initial	Interfirm Received Adjusted	Exchange Initial	Exchange Adjusted	Trade Initial	Trade Adjusted	Overall Error Rate Initial	Overall Error Rate Adjusted
5/11/2022	.1852%	.0009%	.0007%	.0037%	.0034%	.0007%	.0006%	1.7888%	.0083%	2.0163%	.0010%	.0319%	.0283%	.6445%	.1893%
5/12/2022	3.1758%	.0003%	.0001%	.0034%	.0032%	4.3395%	.0029%	2.7493%	.0155%	.0002%	.0002%	.0314%	.0279%	3.8327%	3.1789%
5/13/2022	.3546%	.0005%	.0001%	.0055%	.0033%	.0105%	.0015%	2.8713%	2.1151%	.0003%	.0003%	.0312%	.0247%	.6387%	.5625%
5/16/2022	.0006%	.0005%	.0002%	.0032%	.0031%	.0064%	.0063%	.0111%	.0106%	.0002%	.0002%	.0480%	.0433%	.0052%	.0048%
5/17/2022	.0175%	.0008%	.0005%	.0230%	.0030%	.0382%	.0025%	.0261%	.0015%	.0002%	.0002%	.0328%	.0288%	.0377%	.0207%
5/18/2022	.1727%	.0005%	.0001%	.0303%	.0027%	.0835%	.0334%	.0509%	.0140%	.0169%	.0168%	.0320%	.0267%	.2057%	.1818%
5/19/2022	.0079%	.0004%	.0001%	.0025%	.0024%	.0268%	.0268%	.0414%	.0130%	.0135%	.0135%	.0257%	.0220%	.0185%	.0154%
5/20/2022	.0002%	.0064%	.0032%	.0021%	.0021%	.0198%	.0198%	.0349%	.0341%	.0139%	.0139%	.0240%	.0185%	.0153%	.0120%
5/23/2022	.0069%	.0014%	.0001%	.0035%	.0020%	.0272%	.0246%	.0058%	.0030%	.0169%	.0169%	.0445%	.0297%	.0164%	.0135%
5/24/2022	.0001%	.0006%	.0003%	.0024%	.0023%	.0192%	.0169%	.0405%	.0381%	.0118%	.0116%	.0281%	.0219%	.0098%	.0090%

# Equities – Rolling Five Day Period

## Initial T+1 vs. T+5 8 am Data Ready for Regulators

### May 25, 2022 – June 8, 2022

Trade Date	Late%	Rejection Initial	Rejection Adjusted	Intrafirm Initial	Intrafirm Adjusted	Interfirm Sent Initial	Interfirm Sent Adjusted	Interfirm Received Initial	Interfirm Received Adjusted	Exchange Initial	Exchange Adjusted	Trade Initial	Trade Adjusted	Overall Error Rate Initial	Overall Error Rate Adjusted
5/25/2022	.0125%	.0004%	.0001%	.0021%	.0020%	.0125%	.0125%	.0750%	.0414%	.0014%	.0002%	.0276%	.0223%	.0232%	.0194%
5/26/2022	.3575%	.0005%	.0004%	.0025%	.0024%	.0309%	.0306%	.8134%	.0775%	.0018%	.0003%	.0306%	.0235%	.4421%	.3702%
5/27/2022	.0038%	.0006%	.0006%	.0029%	.0028%	.0003%	.0003%	.0463%	.0462%	.0003%	.0003%	.0293%	.0239%	.0112%	.0111%
5/31/2022	.1512%	.0010%	.0006%	.0026%	.0025%	.5902%	.0002%	.6859%	.0014%	.0003%	.0003%	.0636%	.0567%	.2788%	.1538%
6/1/2022	.0236%	.0004%	.0001%	.0025%	.0024%	.0013%	.0010%	.0615%	.0014%	.0003%	.0003%	.0326%	.0265%	.0320%	.0257%
6/2/2022	.0003%	.0004%	.0001%	.0025%	.0024%	.0030%	.0010%	.0019%	.0014%	.0003%	.0003%	.0447%	.0269%	.0031%	.0024%
6/3/2022	.0004%	.0004%	.0001%	.0022%	.0021%	.0177%	.0009%	.0179%	.0015%	.0003%	.0003%	.0252%	.0211%	.0058%	.0022%
6/6/2022	1.7319%	.0392%	.0004%	.0526%	.0020%	2.6866%	.0011%	2.0945%	.0027%	.0003%	.0003%	.0358%	.0296%	2.2161%	1.6685%
6/7/2022	.4183%	.0006%	.0002%	.0033%	.0031%	.0432%	.0431%	.7123%	.0016%	.0311%	.0310%	.0483%	.0365%	.5006%	.4293%
6/8/2022	.2435%	.0004%	.0001%	.0030%	.0029%	.2921%	.0455%	.5459%	.0016%	.0332%	.0332%	.0365%	.0310%	.3340%	.2549%

# Equities – Rolling Five Day Period

## Initial T+1 vs. T+5 8 am Data Ready for Regulators

### June 9, 2022 – June 21, 2022

Trade Date	Late%	Rejection Initial	Rejection Adjusted	Intrafirm Initial	Intrafirm Adjusted	Interfirm Sent Initial	Interfirm Sent Adjusted	Interfirm Received Initial	Interfirm Received Adjusted	Exchange Initial	Exchange Adjusted	Trade Initial	Trade Adjusted	Overall Error Rate Initial	Overall Error Rate Adjusted
6/9/2022	.9222%	.0132%	.0129%	.0994%	.0483%	.2181%	.0474%	3.1820%	.1296%	.0293%	.0293%	.0330%	.0277%	1.3489%	.9845%
6/10/2022	.3138%	.0842%	.0001%	.0029%	.0029%	.4848%	.0356%	.0813%	.0014%	.0260%	.0259%	.0486%	.0226%	.4594%	.3229%
6/13/2022	.1094%	.0005%	.0001%	.1835%	.1834%	.0418%	.0412%	.1835%	.0021%	.0476%	.0475%	.0816%	.0562%	.2683%	.2503%
6/14/2022	.0897%	.0282%	.0001%	.0077%	.0076%	.1842%	.0382%	.0060%	.0041%	.0496%	.0496%	.0588%	.0339%	.1486%	.1057%
6/15/2022	.0216%	.0589%	.0002%	.0882%	.0881%	.6609%	.6608%	.0793%	.0019%	.0496%	.0496%	.0462%	.0460%	.1928%	.1265%
6/16/2022	.3386%	.1054%	.0001%	.0026%	.0025%	1.8978%	1.3247%	.0022%	.0019%	.0358%	.0358%	.0316%	.0253%	.6358%	.4745%
6/17/2022	.0801%	.0005%	.0004%	.0026%	.0025%	.0386%	.0375%	.2748%	.2632%	.0267%	.0267%	.0322%	.0254%	.1165%	.1152%
6/21/2022	.0656%	.0012%	.0005%	.0035%	.0032%	.0470%	.0470%	.1787%	.0027%	.0336%	.0336%	.0537%	.0442%	.0963%	.0779%

# Options – Rolling Five Day Period

## Initial T+1 vs. T+5 8 am Data Ready for Regulators

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Trade Date	Late%	Rejection Initial	Rejection Adjusted	Intrafirm Initial	Intrafirm Adjusted	Interfirm Sent Initial	Interfirm Sent Adjusted	Interfirm Received Initial	Interfirm Received Adjusted	Exchange Initial	Exchange Adjusted	Trade Initial	Trade Adjusted	Overall Error Rate Initial	Overall Error Rate Adjusted
5/11/2022	.0110%	.0004%	.0001%	.0044%	.0044%	.1513%	.1461%	.0547%	.0546%	.0094%	.0007%	.1365%	.0546%	.0207%	.0181%
5/12/2022	1.5050%	.0010%	.0001%	.0042%	.0041%	3.0898%	.1454%	.1885%	.1363%	.0101%	.0015%	.1115%	.1071%	1.5721%	1.5130%
5/13/2022	.1067%	.0023%	.0013%	.0441%	.0057%	1.2032%	.0380%	.6129%	.2336%	.0209%	.0192%	.0345%	.0148%	.1777%	.1194%
5/16/2022	.0333%	.0458%	.0274%	.0277%	.0251%	.3839%	.3292%	.4106%	.3565%	.0252%	.0091%	.0591%	.0394%	.1116%	.0851%
5/17/2022	.0336%	.0017%	.0009%	.0109%	.0089%	.1048%	.0986%	.3037%	.0370%	.0318%	.0151%	.1183%	.0958%	.0597%	.0476%
5/18/2022	.0083%	.0052%	.0052%	.0054%	.0046%	.0950%	.0912%	.2859%	.1038%	.0240%	.0239%	.0813%	.0813%	.0315%	.0268%
5/19/2022	.0239%	.0005%	.0004%	.0053%	.0046%	.0975%	.0916%	.1339%	.0956%	.0315%	.0314%	.2401%	.2039%	.0407%	.0391%
5/20/2022	.0007%	.1693%	.1691%	.0039%	.0038%	.0618%	.0580%	.2484%	.2482%	.0322%	.0321%	.1374%	.1332%	.1872%	.1869%
5/23/2022	.0020%	.0003%	.0003%	.0043%	.0022%	.0747%	.0662%	.0145%	.0134%	.0201%	.0195%	.0673%	.0606%	.0124%	.0104%
5/24/2022	.0001%	.0005%	.0003%	.0059%	.0024%	.0739%	.0652%	.0132%	.0131%	.0257%	.0256%	.0000%	.0000%	.0132%	.0101%

# Options – Rolling Five Day Period

## Initial T+1 vs. T+5 8 am Data Ready for Regulators

### April 25, 2022 – June 8, 2022

Trade Date	Late%	Rejection Initial	Rejection Adjusted	Intrafirm Initial	Intrafirm Adjusted	Interfirm Sent Initial	Interfirm Sent Adjusted	Interfirm Received Initial	Interfirm Received Adjusted	Exchange Initial	Exchange Adjusted	Trade Initial	Trade Adjusted	Overall Error Rate Initial	Overall Error Rate Adjusted
5/25/2022	.0691%	.0015%	.0015%	.0057%	.0044%	.0731%	.0694%	.1140%	.0149%	.0168%	.0052%	.0969%	.0969%	.0830%	.0768%
5/26/2022	.0668%	.0014%	.0011%	.0031%	.0022%	.1098%	.1095%	.1250%	.0291%	.0222%	.0221%	.0653%	.0544%	.0799%	.0773%
5/27/2022	.0634%	.0015%	.0014%	.0037%	.0028%	.1185%	.1135%	.1628%	.0427%	.0274%	.0273%	.0513%	.0513%	.0792%	.0762%
5/31/2022	.0186%	.0049%	.0034%	.0029%	.0024%	.1010%	.0935%	.3773%	.0494%	.0163%	.0019%	.0634%	.0253%	.0375%	.0264%
6/1/2022	.0002%	.0001%	.0000%	.0018%	.0016%	.1198%	.1113%	.0204%	.0194%	.0140%	.0009%	.0316%	.0126%	.0072%	.0035%
6/2/2022	.0001%	.0000%	.0000%	.0021%	.0020%	.1329%	.1264%	.0243%	.0238%	.0151%	.0007%	.0716%	.0195%	.0078%	.0041%
6/3/2022	.0031%	.0001%	.0000%	.0019%	.0018%	.1301%	.1246%	.0248%	.0242%	.0196%	.0006%	.0213%	.0142%	.0119%	.0069%
6/6/2022	.9084%	.0327%	.0325%	.0023%	.0018%	7.5719%	.1052%	.2789%	.2740%	.0223%	.0019%	.0430%	.0430%	1.0591%	.9298%
6/7/2022	.0017%	.0001%	.0000%	.0021%	.0017%	.1091%	.1044%	.0191%	.0184%	.0192%	.0190%	.1185%	.0533%	.0100%	.0096%
6/8/2022	.0001%	.0001%	.0001%	.0021%	.0017%	.1036%	.0984%	.1142%	.1135%	.0134%	.0132%	.0921%	.0430%	.0086%	.0081%

# Options – Rolling Five Day Period

## Initial T+1 vs. T+5 8 am Data Ready for Regulators

### June 9, 2022 – June 21, 2022

Trade Date	Late%	Rejection Initial	Rejection Adjusted	Intrafirm Initial	Intrafirm Adjusted	Interfirm Sent Initial	Interfirm Sent Adjusted	Interfirm Received Initial	Interfirm Received Adjusted	Exchange Initial	Exchange Adjusted	Trade Initial	Trade Adjusted	Overall Error Rate Initial	Overall Error Rate Adjusted
6/9/2022	2.0056%	.0007%	.0002%	.1639%	.0016%	.2311%	.1061%	7.1668%	.0260%	.0144%	.0022%	.0000%	.0000%	2.2614%	2.0091%
6/10/2022	.8006%	.0003%	.0001%	.0021%	.0015%	.1211%	.1141%	1.2759%	.1267%	.0123%	.0049%	.0696%	.0573%	.8282%	.8068%
6/13/2022	.8947%	.0002%	.0002%	.0029%	.0014%	.1200%	.1116%	.1348%	.1340%	.0150%	.0083%	.0607%	.0405%	.9034%	.9006%
6/14/2022	.0027%	.0000%	.0000%	.0019%	.0008%	.0655%	.0590%	.1163%	.1160%	.0130%	.0018%	.0494%	.0360%	.0103%	.0065%
6/15/2022	5.4177%	.0001%	.0000%	.0023%	.0012%	.1090%	.1014%	.0172%	.0171%	.1057%	.0487%	.0988%	.0642%	5.4486%	5.4330%
6/16/2022	.0790%	.0003%	.0003%	.0023%	.0020%	.1122%	.1079%	.1116%	.0212%	.0183%	.0182%	.2593%	.2593%	.0893%	.0874%
6/17/2022	.0000%	.0001%	.0001%	.0046%	.0044%	.1514%	.1452%	.0255%	.0254%	.0151%	.0151%	.4025%	.4025%	.0102%	.0099%
6/21/2022	.0005%	.0001%	.0000%	.0022%	.0020%	.1095%	.1045%	.0302%	.0198%	.0215%	.0215%	.4186%	.3696%	.0101%	.0096%

# Equities – Industry Aggregate Trade Date Statistics May 11, 2022 – May 24, 2022

Trade Date	Processed	Accepted	Late	Overall Errors Count
2022-05-11	56,677,401,646	56,663,569,461	107,944,100	110,034,151
2022-05-12	61,411,314,656	61,396,558,043	1,949,463,511	1,952,252,178
2022-05-13	42,094,407,162	42,081,733,109	539,908,636	549,849,155
2022-05-16	45,625,576,228	45,625,279,275	410,628	2,088,035
2022-05-17	42,419,168,595	42,418,778,372	7,465,705	8,754,114
2022-05-18	41,597,807,923	41,597,563,505	77,121,883	78,184,203
2022-05-19	57,128,301,500	57,128,029,099	5,541,419	9,840,220
2022-05-20	51,359,038,224	51,355,712,668	2,670,497	5,465,405
2022-05-23	44,003,713,989	44,003,038,746	4,136,286	6,984,059
2022-05-24	49,511,159,638	49,510,789,055	4,257,928	6,756,567

# Equities – Industry Aggregate Trade Date Statistics May 25, 2022 – June 08, 2022

Trade Date	Processed	Accepted	Late	Overall Errors Count
2022-05-25	45,650,092,356	45,649,854,923	10,088,618	10,848,555
2022-05-26	34,590,946,971	34,590,740,521	129,819,049	130,597,736
2022-05-27	31,673,275,477	31,673,008,659	6,904,716	7,699,688
2022-05-31	45,367,840,114	45,367,337,554	68,595,414	69,794,442
2022-06-01	45,685,631,796	45,685,412,366	10,827,443	11,768,601
2022-06-02	38,020,928,694	38,020,730,450	114,062	917,780
2022-06-03	39,635,630,200	39,256,642,592	157,027	882,637
2022-06-06	40,162,493,920	38,529,664,666	642,366,569	670,134,576
2022-06-07	33,135,303,208	33,135,066,114	139,863,114	143,513,950
2022-06-08	36,271,234,919	36,270,179,901	89,732,425	93,833,777



# Equities – Industry Aggregate Trade Date Statistics June 09, 2022 – June 21, 2022

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Trade Date	Processed	Accepted	Late	Overall Errors Count
2022-06-09	38,165,986,114	37,595,888,704	361,108,511	370,833,669
2022-06-10	44,460,154,893	44,415,730,653	140,753,450	144,893,635
2022-06-13	51,371,680,037	51,363,283,326	56,191,432	128,567,665
2022-06-14	46,386,401,800	46,373,256,479	41,596,811	49,046,918
2022-06-15	54,433,761,935	54,402,031,348	773,216,072	781,656,038
2022-06-16	48,233,846,933	47,518,129,262	192,543,460	460,761,589
2022-06-17	51,499,312,081	51,499,025,067	93,522,230	98,405,317
2022-06-21	32,299,470,672	32,298,906,013	21,188,082	25,174,443

# Options – Industry Aggregate Trade Date Statistics May 11, 2022 – May 24, 2022

Trade Date	Processed	Accepted	Late	Overall Errors Count
2022-05-11	6,865,808,797	6,865,736,520	796,425	1,174,320
2022-05-12	7,344,301,307	7,344,193,292	110,559,486	111,091,332
2022-05-13	6,514,423,605	6,514,229,296	23,418,654	24,092,820
2022-05-16	6,582,645,288	6,579,517,084	3,908,233	4,262,730
2022-05-17	6,236,975,723	6,236,841,978	2,214,079	2,690,903
2022-05-18	6,543,365,676	6,542,993,547	1,563,775	2,478,434
2022-05-19	6,979,220,749	6,979,160,227	1,751,769	2,673,888
2022-05-20	7,165,933,002	7,152,149,873	1,044,214	13,934,092
2022-05-23	6,661,102,483	6,661,059,592	373,019	927,790
2022-05-24	6,704,776,240	6,704,721,641	274,894	920,832

# Options – Industry Aggregate Trade Date Statistics May 25, 2022 – June 08, 2022

Trade Date	Processed	Accepted	Late	Overall Errors Count
2022-05-25	6,469,523,191	6,469,310,573	4,716,127	5,212,074
2022-05-26	5,902,871,989	5,902,766,307	4,149,645	4,761,655
2022-05-27	5,918,912,544	5,918,791,349	3,811,702	4,241,729
2022-05-31	6,329,878,784	6,329,545,719	1,177,296	1,673,685
2022-06-01	6,279,033,821	6,279,005,408	18,837	227,594
2022-06-02	6,249,960,332	6,249,936,350	6,250	241,113
2022-06-03	6,212,286,173	6,212,254,617	198,792	425,373
2022-06-06	6,044,751,023	5,892,230,267	52,652,970	56,202,514
2022-06-07	5,930,170,767	5,930,149,177	367,669	568,854
2022-06-08	6,035,409,407	6,035,382,042	175,026	495,691

# Options – Industry Aggregate Trade Date Statistics June 09, 2022 – June 21, 2022

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Trade Date	Processed	Accepted	Late	Overall Errors Count
2022-06-09	6,164,237,835	6,105,100,118	122,852,930	124,258,493
2022-06-10	6,621,842,294	6,621,412,709	53,024,273	53,426,465
2022-06-13	7,070,215,901	7,063,304,963	63,138,883	63,669,688
2022-06-14	6,671,712,572	6,671,692,067	180,136	431,789
2022-06-15	6,897,214,512	6,897,138,238	374,459,429	374,679,613
2022-06-16	6,480,490,159	6,480,443,221	5,119,550	5,650,182
2022-06-17	6,180,798,407	6,180,757,801	30,904	643,606
2022-06-21	5,735,164,003	5,735,145,089	28,676	551,790