
Monthly CAT Update

January 19, 2023

Agenda

- 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

CAT NMS Plan, Exemptive Relief and Transaction Interpretive Updates

Transaction Interpretive Updates

New and Updated FAQs

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

Transaction Technical Specifications Updates

2022-23 IM Releases – Scope and Schedule

| Release 2.1 Production/Production Mirror Release – TBA | Release 3 Spec Publication – 7/29/2022 Industry Test Release – 10/3/2022 Production/Production Mirror Release – 12/5/2022 | 2023 - Release 1 Spec Publication – N/A Industry Test Release – N/A Production/Production Mirror Release – 5/15/2023 | 2023 - Release 2 Spec Publication – 12/16/2022 Industry Test Release – 3/13/2023 Production/Production Mirror Release – 3/27/2023 |
|--|---|---|---|
| <p>CAIS related validations & Statistics</p> <ul style="list-style-type: none"> • Validate FDID against CAIS data • Daily statistics reflecting FDID errors • Provide a new linkage summary feedback file containing missing or invalid FDIDs <p><i>* FDID Errors on Report Cards (See 2023 Release 1)</i></p> | <p>Schema changes and related validations</p> <ul style="list-style-type: none"> • Add new event - MLOE • Enforce requirements to populate <i>cancelQty</i>, <i>multiLegInd</i> on applicable events • Change data type for <i>handlingInstructions</i> value CASH from Boolean to Price to capture actual monetary value instruction • Enforce correct values on the <i>side</i> field in Leg Details. • Reject invalid values in the <i>underlying</i> field on Multi-Leg events. • Add <i>deskOrderID</i> field to Order Internal Route events to uniquely identify related events. • Add <i>priorDeskOrderID</i> field to Order Internal Route Modified events to uniquely identify related events. • Remove metadata file submission requirement and related file integrity errors | <p>Transaction Report Card</p> <ul style="list-style-type: none"> • FDID Errors in Transaction Report Cards will be included in April Report Card published on May 15, 2023 • Report Cards by Process Date | <p>Onboarding FINRA ADF</p> <ul style="list-style-type: none"> • Add new event - MENQS - New Quote Supplement event • Add new event - MERQS - Quote Route Supplement event • Add <i>representativeQuoteInd</i>, <i>askAggregatedOrders</i>, and <i>bidAggregatedOrders</i> fields to MENQ event • Add <i>destinationType</i> and <i>session</i> to MERQ event • Change <i>firmDesignatedID</i> and <i>accountHolderType</i> fields on MENQ event from Required to Conditional |

Technical Specification Updates

- ▶ [v4.0.0 r18](#) of the Phase 2d Technical Specifications was published on December 16, 2022.
 - Updates to the Phase 2d Technical Specifications were reviewed during the [December 20, 2022](#) Technical Specifications Working Group.
 - The updated Phase 2d [Schema](#) was published on December 21, 2022.
 - Updates required to support the FINRA ADF reporting requirements.
- ▶ There were no updates to the Transaction Technical Specifications or Reporting Scenarios document.

CAIS Reporting Updates

Industry Member Release Rollout – Pre-Full CAIS Production

| Full CAIS Release 1 Industry Test – 1/31/2022 Production – 4/25/2022 | Full CAIS Release 2a Industry Test – 3/28/2022 Production – 4/25/2022 | Full CAIS Release 2b Industry Test – 4/11/2022 Production – 4/25/2022 |
|--|--|---|
| <p>Ingestion</p> <ul style="list-style-type: none">• Industry Test Open for Machine-to-Machine File & Data Integrity Validations, Material Inconsistencies, and Feedback• Feedback file contains up to 1,000 Rejections <p>CAIS Reporter Portal</p> <ul style="list-style-type: none">• Manual File Upload• Manual Submission• Submission Feedback• Inconsistencies Feedback• Nightly Inconsistencies Report <p>Full CAIS Certification opened on 2/1/2022</p> | <p>Ingestion</p> <ul style="list-style-type: none">• New DRIVERLICENSE Foreign TID Type• EIN Validation changed to format validation• Feedback file enhanced to include all Rejections feedback <p>CAIS Reporter Portal</p> <ul style="list-style-type: none">• FDID Reconciliation Report updated with Full CAIS information (count of CAT Customers and Version information) | <p>Ingestion</p> <ul style="list-style-type: none">• Remove OTHBKR and CP <i>customerType</i> values for Legal Entity Customer Records• Remove BROKERAGE and ADVISED values for <i>accountType</i>• Remove <i>primeBrokerID</i> and <i>bankDepositoryID</i> fields and add a new <i>DVPCustodianID</i> field |

Industry Member Release Rollout – Pre-Full CAIS Production

Full CAIS Release 3a

Industry Test – 5/25/2022

Production – 6/13/2022

Ingestion

- New Authorized Trader Names List on FDID record
- Increase *lastName* field length to 200 characters

Reports

- FDID Version Report posted to SFTP weekly, containing active LTID Phase FDIDs not updated to Full CAIS Phase

CAIS Reporter Portal

- FDID Version Report available on-demand, containing active LTID Phase FDIDs not updated to Full CAIS Phase

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 – 9/19/2022

Production – 10/3/2022

Performance Enhancements

- CAIS file processing improvements

Minor Enhancements and Bug Fixes

Industry Member Release Rollout – Full CAIS Production

Full CAIS Release 6
Industry Test – 11/21/2022
Production – 12/19/2022

Bug Fixes

Full CAIS Release 6b
Industry Test – 1/16/2023
Production – 1/23/2023

Ingestion

- Temporarily disable all Material Inconsistency validations (Inconsistency Codes 30002, 30003 and 30004)
- Temporarily disable related *updateNotification* validations (Error Codes 22503 and 22525)

Industry Member Release Rollout – Full CAIS Production

CAIS Report Card Release

Report Card

- The first Full CAIS Compliance Report Card will be published on May 15, 2023 for the month of April 2023
- Compliance Rates distinguished for Correspondent data

Industry Member Release Rollout – Planned Future Enhancements

Industry Test – TBD
Production – TBD

- INACTIVE End Reason will be made available prior to the periodic Customer & Account Information refresh
- Automated Transfer Procedure
- Optimization of error feedback
- Validate that *correspondentCRD* is a different identifier than the *catReporterCRD*

New and Updated CAIS FAQs

- ▶ No new CAIS [FAQs](#).
- ▶ No CAIS [FAQs](#) were updated.

Full CAIS Technical Specification Updates

- ▶ There were no updates to the Full CAIS Technical Specifications or Reporting Scenarios document.

Industry Member Timeline Design

| Requirement | Date |
|---|--------------------------------|
| Production Certification Deadline | July 25, 2022 |
| Interim reporting obligation 1: CAT Submitters Partial Submissions. <ul style="list-style-type: none"> For a single date within the range specified, complete a scheduled partial submission to the Prod Environment in Full CAIS Format. FINRA CAT will begin contacting CAT Submitters on August 1 to schedule their partial submission dates. | August 15 – September 15, 2022 |
| Interim reporting obligation 2: All Industry Members – Submission of all FDIDs and Customers <ul style="list-style-type: none"> For a single date within the range specified, complete a scheduled submission of the FDID Population with CAT-Reportable activity between June 12, 2022 and September 30, 2022 to the Prod Environment in Full CAIS format. FINRA CAT will begin contacting all Industry Members on October 3 to schedule their specific reporting date. | October 10 – October 31, 2022 |
| Interim reporting obligation 3: Daily reporting of FDID and Customer Data <ul style="list-style-type: none"> All Industry members must begin daily reporting of FDID records and changes/additions for all CAT-Reportable Activity beginning June 12, 2022 through at least September 30, 2022. Corrections to reported data are not required until Interim Reporting Obligation 4. | November 7, 2022 |
| Interim reporting obligation 4: All outstanding Rejections and Material Inconsistences addressed <ul style="list-style-type: none"> All outstanding rejections and Material Inconsistences for all CAT-reportable activity beginning June 12, 2022 are resolved. | March 10, 2023 |
| Full CAIS Compliance date (Error correction timeline fully enforced) <ul style="list-style-type: none"> All error repair and material inconsistency resolution deadlines are enforced. | March 17, 2023 |

- ▶ An [Announcement](#) was published and the [Timeline](#) was updated. Please see [CAT Alert 2022-01](#) for more information.

CAIS Checkpoint Calls

- ▶ The next [CAIS Industry Testing Checkpoint Call](#) will be on Wednesday, January 25, 2023 at 4:15 pm ET.
- ▶ The presentations and recordings are available for:
 - [01/18/2023 CAIS Industry Testing Checkpoint Call](#)
 - [01/11/2023 CAIS Industry Testing Checkpoint Call](#)
 - [01/04/2023 CAIS Industry Testing Checkpoint Call](#)
 - [12/21/2022 CAIS Industry Testing Checkpoint Call](#)

Compliance Updates

Industry Member Report Card Updates

- ▶ The December 2022 CAT Industry Member Transaction Report Cards were published on January 17, 2023
- ▶ Reminder: There will be no CAIS Report Cards for November 2022 through March 2023
- ▶ Compliance Resources:
 - [Industry Member Report Card- Known Issues List](#)
 - [CAIS Compliance Glossary](#)
 - [Transaction Compliance Glossary](#)
 - Previously Recorded and Posted [Report Card Webinars](#)

Annual Clock Synchronization Certification

- ▶ Industry Members must complete an annual certification for Business Clock Synchronization by March 15th of each year.
- ▶ Industry Members are not required to submit such certifications to the exchanges or FINRA.
 - Originals of such certifications must be maintained by Industry Members as part of their books and records and be available to regulators upon request.
 - Industry Members who are members of multiple Participants need only make a single clock synchronization certification.
- ▶ Available on the [Clock Synchronization](#) page:
 - A copy of the [certification form](#)
 - The original [requirements announcement](#).

Upcoming Industry Webinars and Other Updates

Monthly CAT Update Industry Webinars

- ▶ The next [Monthly CAT Update](#) will be held on February 23, 2023 at 4:15 pm ET.
- ▶ The recording and presentation from the [December 15, 2022](#) Monthly CAT Update is available on the CAT website.

FINRA CAT Helpdesk

Questions may be directed to the FINRA CAT Helpdesk at 888-696-3348 or help@finracat.com

Q&A

How to Ask a Question during Today's Call

- **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.

Appendix

Equities – Rolling Five Day Period

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

December 08, 2022 – December 22, 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 |
|------------|---------|-------------------|--------------------|-------------------|--------------------|------------------------|-------------------------|----------------------------|-----------------------------|------------------|-------------------|---------------|----------------|----------------------------|-----------------------------|
| 12/8/2022 | .0006% | .0014% | .0012% | .0145% | .0143% | .0002% | .0002% | .0106% | .0041% | .0016% | .0016% | .0635% | .0627% | .0137% | .0127% |
| 12/9/2022 | .0016% | .0019% | .0016% | .0153% | .0150% | .0086% | .0086% | .0143% | .0098% | .0004% | .0004% | .1280% | .0652% | .0167% | .0158% |
| 12/12/2022 | .0196% | .0025% | .0022% | .0417% | .0412% | .0075% | .0056% | .1458% | .1246% | .0039% | .0029% | .9920% | .1110% | .0678% | .0641% |
| 12/13/2022 | .3416% | .0139% | .0010% | .0663% | .0112% | .0063% | .0001% | .1100% | .0013% | .1958% | .0011% | .0343% | .0328% | .3856% | .3508% |
| 12/14/2022 | 4.1555% | .0010% | .0009% | 1.0648% | .0105% | .5715% | .0030% | 4.7855% | .0012% | .0015% | .0015% | .0370% | .0344% | 5.4106% | 4.1644% |
| 12/15/2022 | .0027% | .0047% | .0014% | .0170% | .0140% | .0010% | .0002% | .0223% | .0027% | .0015% | .0015% | .0365% | .0344% | .0220% | .0146% |
| 12/16/2022 | .0031% | .0023% | .0018% | .0143% | .0140% | .0012% | .0002% | .0304% | .0025% | .0007% | .0007% | .0359% | .0330% | .0186% | .0152% |
| 12/19/2022 | .2368% | .0025% | .0023% | .0139% | .0137% | .0011% | .0002% | .0337% | .0012% | .0005% | .0005% | .0417% | .0392% | .2526% | .2491% |
| 12/20/2022 | .0031% | .0018% | .0016% | .0140% | .0132% | .0005% | .0002% | .0294% | .0009% | .0007% | .0004% | .0340% | .0325% | .0180% | .0143% |
| 12/21/2022 | .0264% | .0018% | .0015% | .0362% | .0360% | .0003% | .0002% | .1498% | .0011% | .0006% | .0006% | .0277% | .0264% | .0688% | .0538% |
| 12/22/2022 | .0806% | .0018% | .0016% | .0120% | .0118% | .0002% | .0002% | .2051% | .0009% | .0004% | .0004% | .0312% | .0290% | .1110% | .0908% |

Equities – Rolling Five Day Period

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

December 23, 2022 – January 11, 2023

| 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 |
|------------|--------|-------------------|--------------------|-------------------|--------------------|------------------------|-------------------------|----------------------------|-----------------------------|------------------|-------------------|---------------|----------------|----------------------------|-----------------------------|
| 12/23/2022 | .4324% | .0019% | .0017% | .0155% | .0127% | .0104% | .0023% | .9079% | .0013% | .0003% | .0003% | .0373% | .0356% | .5340% | .4436% |
| 12/27/2022 | .0021% | .0040% | .0037% | .0075% | .0043% | .0019% | .0002% | .0044% | .0008% | .0009% | .0008% | .0301% | .0292% | .0123% | .0092% |
| 12/28/2022 | .0344% | .0018% | .0015% | .0134% | .0133% | .0067% | .0002% | .0021% | .0012% | .0005% | .0005% | .0285% | .0273% | .0467% | .0457% |
| 12/29/2022 | .0008% | .0025% | .0021% | .0146% | .0140% | .0023% | .0002% | .0026% | .0019% | .0004% | .0004% | .0309% | .0296% | .0142% | .0132% |
| 12/30/2022 | .0052% | .0021% | .0019% | .0125% | .0123% | .0027% | .0022% | .0021% | .0009% | .0004% | .0004% | .0336% | .0330% | .0168% | .0162% |
| 1/3/2023 | .0001% | .0034% | .0029% | .0125% | .0123% | .0002% | .0002% | .0018% | .0009% | .0003% | .0003% | .0334% | .0327% | .0127% | .0119% |
| 1/4/2023 | .0011% | .0021% | .0013% | .0111% | .0110% | .0002% | .0002% | .0058% | .0016% | .0004% | .0004% | .0360% | .0352% | .0117% | .0105% |
| 1/5/2023 | .0175% | .0019% | .0016% | .0067% | .0066% | .0002% | .0002% | .1021% | .0024% | .0003% | .0003% | .0296% | .0287% | .0341% | .0242% |
| 1/6/2023 | .0001% | .0021% | .0018% | .0127% | .0124% | .0002% | .0002% | .0022% | .0009% | .0015% | .0015% | .0415% | .0409% | .0118% | .0111% |
| 1/9/2023 | .4057% | .0038% | .0020% | .0126% | .0124% | .0005% | .0002% | .8641% | .0012% | .0005% | .0005% | .0464% | .0459% | .5023% | .4167% |
| 1/10/2023 | .0002% | .0016% | .0014% | .0119% | .0118% | .0002% | .0002% | .0024% | .0010% | .0005% | .0005% | .0310% | .0300% | .0108% | .0103% |
| 1/11/2023 | .0003% | .0024% | .0021% | .0152% | .0151% | .0004% | .0003% | .0041% | .0031% | .0009% | .0009% | .0324% | .0311% | .0141% | .0136% |

Options – Rolling Five Day Period

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

December 08, 2022 – December 22, 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 |
|------------|----------|-------------------|--------------------|-------------------|--------------------|------------------------|-------------------------|----------------------------|-----------------------------|------------------|-------------------|---------------|----------------|----------------------------|-----------------------------|
| 12/8/2022 | .0005% | .0314% | .0259% | .0008% | .0007% | .0738% | .0476% | 1.8291% | 1.6321% | .0002% | .0002% | .0377% | .0377% | .0407% | .0342% |
| 12/9/2022 | .0417% | .0351% | .0306% | .0006% | .0006% | .1003% | .0665% | .2783% | .0053% | .0002% | .0002% | .0638% | .0638% | .0788% | .0731% |
| 12/12/2022 | .0040% | .0365% | .0313% | .0117% | .0115% | .2006% | .1773% | .6920% | .0176% | .0003% | .0003% | .1474% | .1474% | .0525% | .0444% |
| 12/13/2022 | .0871% | .0423% | .0371% | .0139% | .0005% | .1559% | .0034% | 4.1238% | 2.9828% | .0004% | .0004% | .0911% | .0843% | .1565% | .1365% |
| 12/14/2022 | .0012% | .0054% | .0017% | .0006% | .0005% | 1.3063% | .0069% | 4.4095% | 3.9784% | .0002% | .0002% | .0323% | .0323% | .0284% | .0184% |
| 12/15/2022 | .0008% | .0070% | .0022% | .0006% | .0005% | .1460% | .1128% | .2508% | .0134% | .0004% | .0004% | .1733% | .1672% | .0099% | .0039% |
| 12/16/2022 | .0000% | .0067% | .0021% | .0005% | .0005% | .0775% | .0053% | .2363% | .0075% | .0005% | .0005% | .0435% | .0407% | .0085% | .0026% |
| 12/19/2022 | .0002% | .0067% | .0021% | .0004% | .0004% | .0394% | .0079% | .2784% | .0077% | .0009% | .0009% | .1443% | .1165% | .0085% | .0028% |
| 12/20/2022 | 21.9153% | .1822% | .0283% | .0006% | .0005% | .0472% | .0152% | 3.4301% | .0075% | .0002% | .0002% | .0317% | .0317% | 22.0700% | 21.9041% |
| 12/21/2022 | .0015% | .0192% | .0070% | .0122% | .0077% | .0729% | .0050% | 2.9181% | 2.7103% | .0003% | .0003% | .0234% | .0234% | .0400% | .0237% |
| 12/22/2022 | .0207% | .0064% | .0020% | .0008% | .0007% | .0425% | .0056% | 2.9059% | .0056% | .0003% | .0003% | .0652% | .0279% | .0393% | .0234% |

Options – Rolling Five Day Period

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

December 23, 2022 – January 11, 2023

| 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 |
|------------|---------|-------------------|--------------------|-------------------|--------------------|------------------------|-------------------------|----------------------------|-----------------------------|------------------|-------------------|---------------|----------------|----------------------------|-----------------------------|
| 12/23/2022 | .0000% | .0095% | .0065% | .0006% | .0006% | .0408% | .0133% | .2211% | .0103% | .0007% | .0007% | .0350% | .0210% | .0111% | .0072% |
| 12/27/2022 | .0001% | .0057% | .0016% | .0009% | .0008% | .0355% | .0066% | .2386% | .0065% | .0003% | .0003% | .1687% | .1687% | .0074% | .0025% |
| 12/28/2022 | 7.7178% | .0056% | .0017% | 17.0719% | .0004% | .0400% | .0070% | 2.8998% | .0072% | .0006% | .0006% | .0230% | .0099% | 20.0024% | 7.6996% |
| 12/29/2022 | .0002% | .0058% | .0016% | .0005% | .0004% | .0287% | .0062% | .2156% | .0070% | .0008% | .0004% | .0048% | .0048% | .0075% | .0023% |
| 12/30/2022 | 3.9541% | .0319% | .0149% | .0004% | .0004% | .0284% | .0064% | .2455% | .0076% | .0006% | .0004% | .2366% | .2036% | 3.9861% | 3.9681% |
| 1/3/2023 | .0001% | .0027% | .0021% | .0021% | .0021% | .0413% | .0056% | .0307% | .0054% | .0007% | .0005% | .0861% | .0376% | .0047% | .0039% |
| 1/4/2023 | .0236% | .0024% | .0024% | .0006% | .0005% | .0380% | .0036% | 2.2355% | .0045% | .0004% | .0004% | .0237% | .0169% | .0387% | .0265% |
| 1/5/2023 | .0001% | .0030% | .0029% | .0009% | .0007% | .0315% | .0045% | .0295% | .0054% | .0069% | .0003% | .1952% | .1952% | .0062% | .0036% |
| 1/6/2023 | .0397% | .0037% | .0033% | .0013% | .0012% | .0311% | .0058% | 3.0141% | .0061% | .0225% | .0003% | .1277% | .1114% | .0711% | .0440% |
| 1/9/2023 | .0660% | .0035% | .0030% | .0010% | .0009% | .0394% | .0057% | .9439% | .0066% | .0008% | .0005% | .0298% | .0213% | .0761% | .0698% |
| 1/10/2023 | .0010% | .0029% | .0028% | .0010% | .0010% | .0288% | .0051% | .0335% | .0069% | .0003% | .0002% | .0550% | .0550% | .0051% | .0046% |
| 1/11/2023 | .0003% | .0039% | .0036% | .0058% | .0011% | .0289% | .0078% | .0697% | .0410% | .0701% | .0701% | .0605% | .0535% | .0301% | .0262% |

Equities – Industry Aggregate Trade Date Statistics December 08, 2022 – December 22, 2022

| Trade Date | Processed | Accepted | Late | Overall Errors Count |
|------------|----------------|----------------|---------------|----------------------|
| 2022-12-08 | 34,390,885,864 | 34,390,226,706 | 273,719 | 4,321,974 |
| 2022-12-09 | 31,928,428,955 | 31,927,747,486 | 1,776,033 | 5,804,532 |
| 2022-12-12 | 28,156,633,247 | 28,151,938,196 | 20,609,897 | 24,278,606 |
| 2022-12-13 | 50,537,333,646 | 50,530,195,795 | 172,605,326 | 177,239,130 |
| 2022-12-14 | 46,637,161,479 | 46,522,575,098 | 1,938,011,080 | 1,941,989,630 |
| 2022-12-15 | 36,841,574,177 | 36,839,732,487 | 1,138,272 | 5,421,684 |
| 2022-12-16 | 35,872,160,888 | 35,871,307,754 | 1,152,492 | 5,422,073 |
| 2022-12-19 | 30,681,739,926 | 30,680,919,591 | 72,715,959 | 76,418,128 |
| 2022-12-20 | 33,467,210,594 | 33,466,545,702 | 1,125,642 | 4,783,670 |
| 2022-12-21 | 27,907,505,967 | 27,906,956,671 | 17,113,520 | 20,392,303 |
| 2022-12-22 | 33,436,548,970 | 33,435,907,022 | 26,955,730 | 30,319,244 |

Equities – Industry Aggregate Trade Date Statistics December 23, 2022 – January 11, 2023

| Trade Date | Processed | Accepted | Late | Overall Errors Count |
|------------|----------------|----------------|-------------|----------------------|
| 2022-12-23 | 32,688,694,650 | 32,685,447,075 | 572,299,441 | 575,744,710 |
| 2022-12-27 | 26,368,891,209 | 26,367,637,549 | 616,708 | 2,420,205 |
| 2022-12-28 | 31,773,695,971 | 31,773,049,845 | 11,005,201 | 14,536,460 |
| 2022-12-29 | 26,075,963,771 | 26,075,265,015 | 200,775 | 3,423,005 |
| 2022-12-30 | 29,590,461,896 | 29,589,773,745 | 1,550,847 | 4,809,892 |
| 2023-01-03 | 36,763,266,275 | 36,761,991,353 | 77,603 | 4,394,305 |
| 2023-01-04 | 42,361,826,606 | 42,360,096,679 | 462,236 | 4,403,204 |
| 2023-01-05 | 36,314,971,656 | 36,314,264,302 | 6,558,338 | 8,905,743 |
| 2023-01-06 | 35,339,500,046 | 35,338,712,106 | 41,562 | 3,898,955 |
| 2023-01-09 | 34,215,470,965 | 34,213,456,443 | 138,791,889 | 142,577,234 |
| 2023-01-10 | 34,970,787,443 | 34,970,201,665 | 83,728 | 3,592,392 |
| 2023-01-11 | 26,732,556,750 | 26,731,955,875 | 17,712 | 3,505,749 |

Options – Industry Aggregate Trade Date Statistics December 08, 2022 – December 22, 2022

| Trade Date | Processed | Accepted | Late | Overall Errors Count |
|------------|---------------|---------------|---------------|----------------------|
| 2022-12-08 | 7,196,212,675 | 7,193,938,334 | 1,041,308 | 2,963,066 |
| 2022-12-09 | 7,120,204,393 | 7,117,689,085 | 2,974,848 | 5,206,501 |
| 2022-12-12 | 6,843,101,821 | 6,839,722,882 | 2,936,414 | 5,130,995 |
| 2022-12-13 | 7,880,486,530 | 7,876,937,873 | 8,742,246 | 11,700,340 |
| 2022-12-14 | 7,706,536,019 | 7,676,471,576 | 1,613,323 | 2,177,964 |
| 2022-12-15 | 7,215,893,221 | 7,214,130,984 | 61,992 | 279,234 |
| 2022-12-16 | 7,222,512,892 | 7,222,025,051 | 4,091 | 190,940 |
| 2022-12-19 | 6,927,716,189 | 6,926,216,918 | 18,573 | 195,295 |
| 2022-12-20 | 7,249,077,092 | 7,235,863,000 | 1,585,768,054 | 1,587,839,219 |
| 2022-12-21 | 6,998,815,228 | 6,995,555,377 | 1,748,010 | 2,140,444 |
| 2022-12-22 | 7,351,056,068 | 7,349,396,472 | 1,529,173 | 1,718,396 |

Options – Industry Aggregate Trade Date Statistics December 23, 2022 – January 11, 2023

| Trade Date | Processed | Accepted | Late | Overall Errors Count |
|------------|---------------|---------------|-------------|----------------------|
| 2022-12-23 | 7,202,186,546 | 7,201,425,452 | 37,427,715 | 37,896,355 |
| 2022-12-27 | 6,984,188,190 | 6,983,789,876 | 13,730 | 172,652 |
| 2022-12-28 | 7,211,889,234 | 7,192,832,266 | 555,143,561 | 555,292,866 |
| 2022-12-29 | 7,086,136,416 | 7,085,723,939 | 19,262 | 162,019 |
| 2022-12-30 | 7,031,567,217 | 7,029,325,276 | 277,947,185 | 279,020,540 |
| 2023-01-03 | 7,112,910,642 | 7,112,717,409 | 17,815 | 284,661 |
| 2023-01-04 | 6,029,611,022 | 6,028,962,233 | 1,439,924 | 1,611,391 |
| 2023-01-05 | 4,713,276,683 | 4,713,131,508 | 14,702 | 179,496 |
| 2023-01-06 | 5,015,322,434 | 5,015,129,149 | 1,992,551 | 2,207,875 |
| 2023-01-09 | 5,067,981,443 | 5,067,801,376 | 3,343,002 | 3,537,206 |
| 2023-01-10 | 4,747,997,125 | 4,747,840,181 | 44,644 | 216,056 |
| 2023-01-11 | 4,284,784,602 | 4,283,276,111 | 3,234 | 1,110,144 |