



FINRA ADDS[®] OTC Reporting Facility Trade Journals

Version 1.3

June 4, 2014

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Chapter 1: Overview

Introduction

FINRA's Automated Data Delivery Service® (FINRA ADDS) is a secure website through which firms can request files containing transaction data submitted to the OTC Reporting Facility (ORF). Firms may use the data to help monitor their trading and reporting activity and support compliance procedures.

Through FINRA ADDS, firms may retrieve files containing their trading activity as well as any transactions rejected by the system. This document details the data fields to be provided in the Trades and Rejects files.

This document identifies and defines the fields to be provided in the Trades and Rejects files for ORF reporting. Updates to this document will be chronicled in the Revision History section of this document.

For questions concerning the information contained this document, please contact FINRA via email at datadelivery@finra.org

Chapter 2: File Format and Availability

Trades and Rejects files for ORF will be available on FINRA ADDS the next business day after the trade report date. Files will be made available in .zip format, and the data contained therein will be provided in comma separate value (.csv) files. Files are organized by date, MPID, and file type (i.e., Trades or Rejects).

Trades File

The Trades file contains the transactions reported for the requested date where the requesting MPID is present in any of the following fields:

- Reporting Party
- Reporting Party Give Up
- Contra Party
- Contra Party Give Up

Fields Provided in Trades File

Data Field	Definition
Symbol	The ticker symbol of the security reported Max size: 14 characters
Suffix	The suffix assigned to the security symbol in the transaction, if applicable
Reporting Party (RPID)	The identifier of the party reporting the trade
Reporting Party Capacity	Displays the capacity of the reporting party. This field will not be visible by the party on the contra side of the transaction. Values are: P = Principal A = Agency R = Riskless Principal
Trade Report Date	The date the trade was reported to ORF Format: MM/DD/YYYY
Trade Report Time	The time the trade was reported to ORF Format: HH:MM:SS.mmm
Execution Time	The execution time reported on the transaction by the reporting party Format: HH:MM:SS.mmm
Reporting Party Give Up (RPGU)	If a firm is being given up as the reporting executing firm, this will be the MPID of the executing party on the reporting side.
As Of Indicator	A Y in this field indicates that the trade was reported on a date other than the date the trade was executed.
Side	Indicates whether the trade was reported as a: B = Buy S = Sell X = Cross
Quantity	Trade volume as number of shares Format: max 8 characters, no decimal
Price	Trade price. Can be a decimal unit price or contract amount price. Price type field identifies the type of price entered. Format: 6v6 if price type is decimal unit price; 10v2 if price type is contract amount
Clearing Price	Trade price inclusive of explicit fee.
Explicit Fee	If there is an explicit fee on the trade, this is the explicit fee amount. Format: 14v2
Price Type	Indicates the type of price entered. Values are: C = Contract Amount D = Decimal Unit Price

Data Field	Definition
Contract Amount	The contract amount of the trade (i.e., price x quantity) Format: 14v2
Clearing Contract Amount	Clearing price * quantity if clearing price exists, otherwise contract amount Format: 14v2
Price Override	An O in this field indicates that a price override was used to process the transaction.
Short Sale Indicator	Indicates if the trade was submitted with the sold short (S) or sold short exempt (E) indicator. This field will not be visible by the party on the contra side of the transaction.
Method of Entry	Indicates whether the trade was submitted via the TRAQS Web Site (W), CTCI (C), or FIX (F).
Status	Indicates the status of the record; values are: T = new trade C = canceled portion of corrected trade R = new (corrected) portion of corrected trade X = canceled trade Y = reversal
Matched Status	Indicates if and how the trade is matched. Values are: A = Accepted D = Declined B = Break Pending K = Broken M = Matched by Acceptance C = Matched by Comparison L = Matched by Auto-Lock
Prior Control Date	On a trade that has been canceled or corrected, this is the date the original trade was submitted. Format: MM/DD/YYYY
Prior FINRA Control Number	On a trade that has been canceled or corrected, this is the control number of the original submission. This field will not be visible by the party on the contra side of the transaction. Max size: 18 characters
Contra Party (CPID)	MPID on the other side of the trade. A C in this field indicates that the contra party is not a FINRA member firm.
Reported Volume	Quantity disseminated
Reported Price	Price disseminated
Contra Capacity	Displays the capacity of the contra party. This field will not be visible by the party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only. Values are: P – Principal A – Agency R – Riskless Principal
Execution Date	The date the trade was executed Format: MM/DD/YYYY
Contra Party Give Up (CPGU)	If a firm is being given up as the contra executing firm, this will be the MPID of the executing party on the contra side.
System Assigned Publish Indicator	A Y in this field indicates that the trade was reported to the tape.
Publish Indicator	A Y in this field indicates that the reporting firm indicated the trade was for publication.
Match Control Number	Identifier assigned by the system to trades that have been matched

Data Field	Definition
	Max size: 18 characters
Match Timestamp	Indicates when the trades were matched Format: MM/DD/YYYY HH:MM:SS.mmm
Accept Time	Indicates when the Accept was received
Decline Time	Indicates when the trade was declined
Break Time	Indicates when matched trade is canceled by one party, resulting in a Matched Status of Break Pending.
Broken Time	Indicates when matched trade is broken, i.e., both parties have canceled the trade.
Branch Sequence Number	Internal reference number assigned to the trade by the submitting firm. This field will not be visible by the party on the contra side of the transaction. Max size: 8 characters
Reversal Indicator	A Y in this field indicates that the trade has been reversed.
Special Processing Flag	A Y in this field indicates that the transaction was submitted for special processing (i.e., as a position transfer).
Special Instructions Indicator	A value in this field indicates that there are special instructions on the transaction. Values are: 0 = Regular 2 = Step In trade 3 = Step Out trade 7 = Special trade 8 = Special and Step Out trade 9 = Special and Step In trade A = Step Out trade with Fees B = Special and Step Out trade with Fees
Clearing Indicator	A 0 in this field means the trade was sent to clearing; a 1 means it was not.
Control Date	The date the transaction was received in the system. Format: MM/DD/YYYY
FINRA Control Number	The unique identifier assigned to the trade by the system. This field will not be visible by the party on the contra side of the transaction. Max size: 18 characters
Cancel Receipt Time	Populated on cancellation records, this is the time the trade cancellation was received by the system. Format: HH:MM:SS.mmm
FINRA Trade Mod 3	Assigned and disseminated by the system if the trade meets one of these conditions: T = Trade was executed outside normal market hours Z = Trade was executed during normal market hours and reported late U = Trade was executed outside normal market hours and reported late If the trade is published, this will be the modifier disseminated on the trade message.
FINRA Trade Mod 4	Assigned and disseminated by the system if the trade meets one of these conditions: W = Weighted Average Price or Stopped Stock P = Prior Reference Price I = Odd Lot
Trade Mod 1	Settlement modifier on the trade as submitted by reporting firm. Values are: @ = Regular C = Cash N = Next Day R = Seller's Option
Trade Mod 3	Submitted by reporting firm if the trade meets one of these conditions: T = Trade was executed outside normal market hours

Data Field	Definition
	Z = Trade was executed during normal market hours and reported late U = Trade was executed outside normal market hours and reported late
Trade Mod 4	Submitted by reporting firm if the trade meets one of these conditions: W = Weighted Average Price S = Stopped Stock P = Prior Reference Price X = Trade related to Options Exercises R = Trade Price Unrelated to Current Market
Trade Mod 4 Time	This is the time associated with Prior Reference Price or Stopped Stock trade. Format: HH:MM:SS.mmm
Seller Days	If Trade Modifier 1 is Sellers Option, this field shall contain the days to settlement. Values are 02 or 04 – 60.
Related Market Indicator	Represents the market center for the trade. Values are: F = foreign market O = unknown market center U = unspecified multi market trades 0 = ADF/ORF
Contra Branch Sequence Number	Internal reference number assigned to the trade by the contra firm. This field will not be visible by the party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only. Max size: 8 characters
Reporting Party Clearing Number	Identifier for the clearing firm associated with the reporting party. Max size: 4 characters
Contra Clearing Number	Identifier for the clearing firm associated with the contra party. Max size: 4 characters
Locked-In Indicator	A value in this field indicates that the trade was locked-in at submission. Values are: A = AGU Q = QSR
Reporting Obligation	A Y in this field indicates that the trade report is the submission from the member with the trade reporting obligation.
Settlement Date	The date the trade is reported to settle Format: MM/DD/YYYY
Trade Reference Number	Trade Reference Number used to tie a Tape eligible trade to one or more non-Tape eligible trades. Max size: 20 characters
OATS Identifier	Order audit trail reference number associated with the transaction. This field will not be visible by the party on the contra side of the transaction. Max size: 20 characters
Contra OATS Identifier	Order audit trail reference number for the contra party associated with the transaction. This field will not be visible by the party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only. Max size: 20 characters
Memo	Used for firm internal memo purposes. This field will not be visible by the party on the contra side of the transaction. Max size: 10 characters
Contra Memo	Used for firm internal memo purposes by the contra firm. This field will not be visible by the party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only. Max size: 10 characters
Client Trade ID	The trade reporting party internal user reference number for the trade report. This field will not be visible by the party on the contra side of the transaction.

Data Field	Definition
	Max size: 20 characters
Contra Client Trade ID	The contra party internal user reference number for the trade report. This field will not be visible by the party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only. Max size: 20 characters
Reference Reporting Facility	Populated only on reversals, to indicate on what facility the original transaction being reversed was entered. Values are: A = ADF Q = FINRA/NASDAQ TRF N = FINRA/NYSE TRF

Rejects File

The Reject file contains all transactions rejected by the system where the requesting MPID is the party submitting the rejected transactions on the date requested.

Fields Provided in Rejects File

Data Field	Definition
Reject Time	The time the transaction was rejected. Format: HH:MM:SS.mmm
Reject Reason Code	The reject code associated with the transaction Max size: 3 characters
Reject Control Number	The system-assigned identifier for the reject Max size: 10 characters
Reject Status	The current state of the reject. Values are: J - Rejected P - Repaired F - Repair Failed Z - Closed
Entry Type	Indicates the status of the rejected transaction; values are: TRIT = Trade Entry TRIX = Cancel TRIR = Correction TRIY = Historical Cancel
Client Trade Identifier	The trade reporting party internal user reference number for the trade report. Max size: 20 characters
Side	Indicates whether the rejected transaction was reported as a Buy (B), Sell (S) or Cross (X)
Symbol	The ticker symbol of the security reported Max size: 14 characters
Suffix	The suffix assigned to the security symbol in the rejected transaction, if applicable
Quantity	Trade volume as number of shares Format: max 8 characters, no decimal
Price	Trade price. Can be a decimal unit price or contract amount price. Price type field identifies the type of price entered. Format: 6v6 if price type is decimal unit price; 10v2 if price type is

Data Field	Definition
	contract amount
Reporting Party (RPID)	The identifier of the party reporting the trade
Reporting Party Give Up (RPGU)	If a firm is being given up as the reporting executing firm, this will be the MPID of the executing party on the reporting side.
Contra Party (CPID)	MPID on the other side of the trade. A C in this field indicates that the contra party is not a FINRA member firm.
Contra Party Give Up (CPGU)	If a firm is being given up as the contra executing firm, this will be the MPID of the executing party on the contra side.
Execution Date	The date the trade was executed Format: MM/DD/YYYY
Execution Time	The execution time reported on the transaction by the reporting party Format: HH:MM:SS.mmm
Method of Entry	Indicates whether the rejected transaction was submitted via the TRAQs Web Site (W), CTCL (C), or FIX (F).
Market Center	Represents the market center for the trade. Values are: O = unknown market center U = unspecified multi market trades 0 = ADF/ORF F = foreign market
Locked In Indicator	A value in this field indicates that the transaction was locked-in at submission. Values are: A = AGU Q = QSR

Appendix A: Revision History

Version	Date	Changes
1.0	November 5, 2013	INITIAL DRAFT
1.0	March 4, 2014	Removed draft watermark
1.1	April 21, 2014	Addition of following fields: Explicit Fee, Accept Time, Decline Time, Break Time, Broken Time Updated terminology in Matched Status field, OATS Identifier fields, and Market Center field (in Rejects file)
1.2	May 15, 2014	Removed Security Description field
1.3	June 4, 2014	Changed the Trade Modifier 1 value for Regular from 0 to @