

FINRA ADDS[®]
FINRA Automated Data Delivery
System[®]
User Guide

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Overview

FINRA's Automated Data Delivery Service (FINRA ADDS) is a secure website through which firms can request transaction data submitted to TRACE, the Alternate Display Facility (ADF) or the OTC Reporting Facility (ORF) through the TRACS system. FINRA ADDS also enables trading centers to review the calculations for their trading center, submitted pursuant to Appendix B.I and B.II of the Tick Size Pilot Plan.

Firms may use ADDS data to help monitor their trading and reporting activity and support compliance procedures.

Access

FINRA ADDS offers two types of access:

Web Access

Trade Journals

The FINRA ADDS website allows users with the TRACE, ADF, ORF and/or Clearing Firm Trade Journals entitlement privileges to request trade journals from any date within the past 2 years via the [FINRA ADDS](#) website. There is no fee for web access.

Tick Size Pilot Firm Review Files

Entitled firm users with Trading Centers for whom FINRA is the Designated Examining Authority (DEA) can request Tick Size Pilot Firm Review Files (i.e., calculations generated pursuant to Appendix B.I and Appendix B.II of the Tick Size Pilot Plan) for months within the prior two years (once two years of data are available) via the website.

SFTP Access

Data Delivery SFTP for Trade Journals

Firms that enroll in the SFTP service to receive Trade Journals for one or more products can establish an automated interface to retrieve their data via Secure File Transfer Protocol (SFTP). On a daily basis, FINRA makes the prior day's transaction and reject files available for SFTP retrieval for all firms that subscribe to this service.

The SFTP services are fee-based; firms will be assessed a fee per MPID or Clearing Number enrolled in each service and product. [Read about fees](#) for the respective services below.

Data Delivery SFTP for Tick Size Pilot Firm Review Files

SFTP access is available free of charge to Trading Centers for whom FINRA is the Designated Examining Authority. Qualifying firms that wish to retrieve their Tick Size Pilot Firm Review data can request an account to retrieve the monthly data via SFTP. There is no fee associated with this service for Tick Size Pilot Firm Review files.

Enrollment

Web Access Enrollment

Access to the FINRA ADDS website is available to firms for free. Firms gain access via the [FINRA Entitlement Program](#). Note: FINRA ADDS is separate from the TRACS system. The user's TRACS user ID and password will not work for FINRA ADDS.

Each FINRA Member Firm has a Super Account Administrator (SAA) that can grant trade journal access to users at the firm. To identify your firm's SAA: log into the [FINRA Firm Gateway](#), click on My Account and view the information on the Applications & Administrators tab or call the FINRA Gateway Call Center at (800) 321-6273. Non-member firms need to establish an account administrator for FINRA ADDS that can set up user accounts for the firm.

To grant access to Trade Journals, the Account Administrator should give the users at least one MPID (a TRACE MPID for the TRACE trade journals and/or an Equity MPID for the ORF and/or ADF trade journals) and access to the appropriate trade journals entitlements in the FINRA ADDS section. Note: Clearing firm users do not need an MPID on their account, as their files are organized by Clearing Number.

To grant access to the Tick Size Pilot Firm Review files, the Account Administrator should give the users at least one Equity MPID and access to the Tick Size Firm Review privilege in the FINRA ADDS section.

Once access is granted, users can log into [FINRA ADDS](#) to request and download trade journals.

Data Delivery SFTP Enrollment for Trade Journals

Data Delivery SFTP enables firms to establish an automated interface to retrieve their data via Secure File Transfer Protocol (SFTP).

Enrollment in Data Delivery SFTP for Trade Journals is *optional*, and requires the firm to submit a FINRA ADDS Optional Services Request Form to establish a dedicated FTP user account. Data Delivery SFTP access is available for TRACE, ADF, ORF, and Clearing trade journals. A link to the request forms can be found at www.finra.org/datadelivery.

Firms need to submit a separate form for each reporting facility they wish to enroll an MPID or clearing number, and will be charged a monthly fee per facility. Fee information is available at www.finra.org/datadelivery/fees, and in the [Fee section](#) of this document.

Upon receipt of the Request Form, FINRA will enroll the firm in Data Delivery SFTP, create an FTP user account for the firm, and contact the submitter with the information regarding the new account. At that point, FINRA will be able to establish SFTP access for the firm. **Please see the Access Data via SFTP section below for more information on setting up your SFTP access.**

Please note: the FTP account will only be able to access data made available for SFTP access; the firm will not be able to use the FTP user's ID and password to log into <https://datadelivery.finra.org>. Since FTP users are intended for automated access, their passwords are not required to be reset every 120 days.

Data Delivery SFTP Enrollment for Tick Size Pilot Firm Review Files

Data Delivery SFTP enables firms to establish an automated interface to retrieve their data via Secure File Transfer Protocol (SFTP).

Enrollment in Data Delivery SFTP for Tick Size Pilot Firm Review Files requires the firm to submit an FTP File Transfer Application. To obtain a copy of the form, please contact the FINRA Gateway Call Center at 301-869-6699.

Upon receipt of the Request Form, FINRA will create an FTP user account for the firm or modify an existing FTP user account, to provide access. FINRA will contact the submitter with the information

regarding the new or updated account. At that point, FINRA will be able to establish SFTP access for the firm. **Please see the Access Data via SFTP section below for more information on setting up your SFTP access.**

Please note: the FTP account will only be able to access data made available for SFTP access; the firm will not be able to use the FTP user's ID and password to log into <https://datadelivery.finra.org>. Since FTP users are intended for automated access, their passwords are not required to be reset every 120 days.

Access Data on the FINRA ADDS Website

File Availability

Trade Journals are generally made available on FINRA ADDS by 5 a.m. on the next business day after the trade report date. For example, trades reported to ORF on a Friday will be available by 5 a.m. on Saturday.

Please note: Occasionally, network maintenance is performed on Friday nights or Saturday mornings that may impact your ability to log in and retrieve your files. Whenever possible, we will notify firms in advance of maintenance work.

Tick Size Pilot Firm Review files are made available on a monthly basis, generally during the 3rd week of the month. Users that have not opted out of email notifications will receive an email when each month's data becomes available.

If you receive an "Unavailable" response for a file you requested and believe should be available, please send an email to datadelivery@finra.org.

Request Files

To request data, log into [FINRA ADDS](#) and click the **New Request** button. A file request box will appear with the following fields:

- **Report Category:** TRACE, Equity, Clearing, or Tick Size Pilot. This will depend on which service(s) your user is assigned.
- **Firm ID:** This will be an MPID, if the Report Category is TRACE, Equity, or Tick Size Pilot. It will be a clearing number if the Report Category is Clearing.
- **Request Type:** For TRACE, options are Securitized Products, Corporate & Agency Debt, and/or Treasuries. Equity users can select ADF or ORF (if they have access to both). For Clearing, ORF will be the only Request Type. This field is not applicable for Tick Size Pilot Firm Review files.
- **File Type:** *Not available for Clearing users, as Reject files are not accessible by clearing firms since they are not clearing-eligible transactions.* Check the box to request a Trades file (accepted transactions), a Rejects file (transactions that the system rejected) or both. This field is not applicable for Tick Size Pilot Firm Review files.
- **Trade Report Start Date:**
 - Trade Journals: Provide a start date for your request. The date entered must be prior to the current date.
 - Tick Size Pilot: Provide the Month and Year for your request.

- **Trade Report End Date:** Provide an end date for your request. The date entered must be prior to the current date. You may request up to 31 days of data at a time. This field is not applicable for Tick Size Pilot Firm Review files.

Click **Submit** to complete your request or **Cancel** to exit out of the file request box.

Review and Download Files

When you request a file, your request will appear on the screen immediately. The default sort order of the results is by Request Date, descending. You can change the sort order of the results by clicking on the column header. If you have access to more than one MPID or clearing number, you can also filter the results by firm ID. Click the arrow to the right of the Firm ID header, mouse over the Filters option, and type the MPID or clearing number you wish to view in the text box to see only files for that ID.

File Status

The Status of your request will indicate whether or not the data is available or in processing. Possible statuses are:

- **Available** – These files can be downloaded. Click the + sign on the far left of the row to expand it. Then, click the name of the file to open it. You may be prompted to enter a one-time PIN when you attempt to access your data. Please see **One-Time PINs** below for more information. Note: You may see more than one file name for a single listing. This occurs if there are too many transactions for the Firm ID, date and file type requested to be included in a single file.
- **Unavailable** – This indicates that the system does not have any data for the Firm ID, file type or trade date provided. If you have questions, please send an email to datadelivery@finra.org. Note: You may also see this status when delivery of the prior day's data is delayed. In that case, the file status will change to Available once the data has been loaded.
- **Access Denied** – If your access to a Firm ID has been removed, the status of files for that ID will be Access Denied. If you have questions regarding why your access has been removed, please contact your firm's Super Account Administrator.

One-Time PINs

These files are protected by an extra layer of security provided through one-time PINs. If you do not have an active one-time PIN, a PIN will be automatically emailed to you when you attempt to download a file. The PIN will be valid for three days. Once you have entered an active PIN, you will be able to download your data until the PIN expires. When the PIN expires, you will receive a new PIN the next time you attempt to view a file. PINs are emailed to the email address associated with your FINRA Entitlement Account. If you do not receive your PIN, please confirm with your firm's SAA that the email address on your account is correct.

If you cannot locate your PIN, click the **Generate a New PIN** button and one will be emailed to you. Generating a new PIN invalidates all PINs previously provided.

Note: You cannot use a one-time PIN generated by the FINRA ADDS website to access reports in the FINRA Report Center, or vice versa.

File Deletion

You may wish to delete files you have downloaded and/or Unavailable records, to make navigation of your inbox easier. You have the option to delete files at any time. Simply select the check box for the file and click the **Delete** button. Records that are not deleted will be automatically removed when they expire.

Access Data via SFTP

Firms that sign up for Data Delivery SFTP access for TRACE, ORF, ADF, Clearing and/or Tick Size Pilot Firm Review access have a **dedicated user account** created specifically for accessing the files via SFTP. That account will be able to log in programmatically to retrieve files, but will not be able to log into the FINRA ADDS website.

SFTP Set-Up Process

To set up your firm to retrieve data via SFTP, you will need to follow these steps:

1. For Trade Journal access, submit the appropriate [FINRA ADDS Optional Services Request Form](#) to request a dedicated FTP user account.
For Tick Size Pilot Firm Review access, contact the FINRA Gateway Call Center at 301-869-6699 to obtain a copy of the FTP File Transfer Application.
2. Send your firm's Gateway IP address to datadelivery@finra.org so that FINRA can associate your firm with our firewall. **This should be your firm's externally visible IP.** FINRA will then set up your firm's SFTP account for access and notify you when that process is complete. **Note: this process will take several days at minimum, and may take longer if there are issues with the IP address provided.**
3. Change the temporary password provided by the Entitlement Group and choose a permanent password. FTP users should log into: <https://accountmgmt.finra.org/myews/> to update their passwords (this cannot be done via the FINRA SFTP site). Since FTP users are intended for automated access, passwords are not required to be reset every 120 days. Once the user has updated his/her password, he/she will see an Access Denied page. At that point, the browser can be closed.
4. Connect via SFTP and download your files, using the following connection information:

DNS	Filetransfer.finra.org
IP Address	75.98.61.45
Protocol	SFTP
Port Number	22
Folder to Download the Files	tradejournals/out

Trade Journal files and Tick Size Pilot Firm Review files will both be available for retrieval in the tradejournals/out folder.

Please note: You must log in and navigate to the folder when your account is provided, in order for the directory to be established and files to be delivered.

Questions regarding the SFTP set-up process may be directed to datadelivery@finra.org.

SFTP Data Delivery

Trade journal files will be delivered to your firm's folder daily for each MPID or clearing number you have enrolled in one of the Data Delivery SFTP services. FINRA will deliver both the Trades and, if applicable, Rejects files for every date on which the enrolled firm has data. **If your firm has no transactions or rejects of either type for a date, you will not receive any files for that date.**

Tick Size Pilot Firm Review files will be delivered monthly, when they become available. Users that have not opted out of email notification will receive an email when their Tick Size Pilot data is available for retrieval.

File Format

Trade journal files are made available in .zip format. Tick Size Pilot Firm Review files are available in .bz2 format (also zipped). Many systems allow users to open .zip files without requiring any additional software. Simply double-click the zip file to extract your data file.

Please note: When opening files in Excel, dates, CUSIPs, and other fields may be auto-formatted and display differently than intended. If viewing the data in Excel, you may wish to set formatting on those fields to Text rather than General so that the fields are not mis-formatted.

If your system does not permit you to open a .zip file, you may need to download a compression program (such as WinZip, available free of charge). If your firm blocks access to .zip files, you can save your files with a different extension to access them. Contact your firm's technology support for assistance.

File Naming Convention

The files will be named per the following convention, where TR is the trades file and RJ is the rejects file:

TRACE Files for Corporate and Agency trades:

CA_TR_<MPID>_<YYYYMMDD>_<Seq#>.zip

CA_RJ_<MPID>_<YYYYMMDD>_<Seq#>.zip

TRACE Files for Securitized Products trades:

SP_TR_<MPID>_<YYYYMMDD>_<Seq#>.zip

SP_RJ_<MPID>_<YYYYMMDD>_<Seq#>.zip

TRACE Files for Treasury trades:

TS_TR_<MPID>_<YYYYMMDD>_<Seq#>.zip

TS_RJ_<MPID>_<YYYYMMDD>_<Seq#>.zip

ORF Files:

ORF_TR_<MPID>_<YYYYMMDD>_<Seq#>.zip

ORF_RJ_<MPID>_<YYYYMMDD>_<Seq#>.zip

Clearing Files:

CTO_TR_<ClearingNumber>_<YYYYMMDD>_<Seq#>.zip

ADF Files:

ADF_TR_<MPID>_<YYYYMMDD>_<Seq#>.zip

ADF_RJ_<MPID>_<YYYYMMDD>_<Seq#>.zip

Tick Size Pilot Firm Review Files:

TSP_MktQualityStats_<MPID>_<YYYYMMDD>_<Seq#>.txt.bz2

TSP_MktMktbleLimitOrd_<MPID>_<YYYYMMDD>_<Seq#>.txt.bz2

File Contents

TRACE Trades File

The **TRACE Trades** files contain all transaction reports for the type (Corporate and Agency (CA), Securitized Products (SP), or Treasuries (TS)) and date requested where the selected MPID was present in any of the following fields:

- Reporting Party (RPID)
- Reporting Party Give Up (RPGU)
- Contra Party (CPID)
- Contra Party Give Up (CPGU)

The Trades files contain new transactions, correction submissions, cancelations and reversals. The last row in the file will contain a count of the number of trade records included in the file. The following fields are provided in the file:

Column	Description	Data Type/Possible Values
Trade Report Date	The date the transaction was reported to TRACE	MM/DD/YYYY
Trade Report Time	The time the transaction was reported to TRACE	HH:MM:SS – format for CA & SP HH:MM:SS.TTTTTT – format for TS
Sub Product	The sub-product of the security being traded.	Values: CORP, AGCY, ELN, CHRC, ABS, ABSX, MBS, CMO, TBA, BILL, NOTE, STRP, TIPS
Trade Status	Indicates the status of the trade: T = Newly Reported Trade X = Canceled C = Correction Canceled – the canceled portion of a trade that was modified R = Correction New Trade – represents the new trade resulting from a trade correction Y = Reversal If a trade was submitted and then canceled or corrected, each version of the trade that occurred on this date is included in this file.	Values: T, X, C, R, Y
Side	Indicates whether the trade was reported as a buy or a sell	Values: B, S
Symbol	The symbol of the security reported	Varchar(14)
CUSIP	The CUSIP of the security reported	Varchar(9)
Quantity	Displays the quantity reported in the trade (in dollar amount)	Numeric(13,2)
Price	Displays the price at which the trade was executed	Numeric(12,6)
Price Type	Specific to TRACE for Treasuries files, indicates the type of price reported: D = Decimal Y = Yield N = Negative Yield	Values: D, Y, N
Price Override	Indicates if a price override was used to process the trade report	Values: O, null
When Issued	Specific to TRACE for Treasuries files, indicates if the trade was executed before the issuance of the security.	Values: Y, N
Reporting Party ID	The identifier of the party reporting the trade	Varchar(6)
Reporting Party Give Up	If the reporting party submitted the trade on behalf of the executing firm, this is the executing firm that the reporting party “gave up” on the trade report.	Varchar(6)

Reporting Party Capacity	Indicates whether the firm executed the trade for its own account (P for Principal) or for a third party (A for Agent)	Values: P, A
Reporting Party Clearing Number	The Clearing number of the firm reporting the trade. This field is not required.	Varchar(4)
Contra Party	The party on the other side of the trade. Contra parties that are non-FINRA member firms will be identified with a C for customer.	Varchar(6)
Contra Party Give Up	The give-up identifier (if entered) for the contra party to the trade. This field will only appear if the trade is locked in.	Varchar(6)
Contra Capacity	The capacity (Principal or Agent) for the contra party to the trade. This field will only appear if the trade is locked in.	Values: P, A
Contra Party Clearing Number	The clearing number for the contra party to the trade. This field will only appear if the trade is locked in.	Varchar(4)
Locked In Indicator	A Y in this column indicates that the trade is locked-in and satisfies both sides (Buy and Sell) of the trade reporting requirement.	Values: Y, null
As Of Indicator	A Y in this column indicates that the trade was reported as an as-of report.	Values: Y, null
Execution Date	The date the trade was executed	MM/DD/YYYY
Execution Time	The time the trade was executed	HH:MM:SS – format for CA & SP HH:MM:SS.TTTTTT – format for TS
Trade Mod 1	This field is not applicable to bond reporting.	Null
Trade Mod 2	Applies to ABS trades only; indicates whether the ABS trade was executed in the Primary (P) or Secondary (S) market.	Values: P (ABS Only), S (ABS Only), Null (all other sub-products)
Trade Mod 3	This field includes any system-assigned values indicating that the trade was executed outside of normal market hours and/or was reported late: T = trade reported outside normal market hours Z = trade reported during normal market hours and late U = trade reported outside normal market hours and late	Values: T, Z, U, null
Trade Mod 4	This field includes any modifier provided on the trade report. For Securitized Products transactions, possible values are: O = Specified Pool Transaction N = Stipulation Transaction D = Dollar Roll without Stipulation L = Stipulated Dollar Roll W = Weighted Average Price For Corporate & Agency Debt transactions, possible value is: W = Weighted Average Price For Treasuries transactions, possible values are:	Values: O, N, D, L, W, S, B, null

	<p>W = Weighted Average Price</p> <p>S = transaction is part of a series of transactions and may not be priced based on the current market</p> <p>B = transaction is part of a series of transactions where one or more transactions involve a futures contract</p>	
Settlement Date	The date the transaction is reported to settle	MM/DD/YYYY
Seller's Commission	The dollar amount charged as commission on the sell side	Numeric(8,2)
Buyer's Commission	The dollar amount charged as commission on the buy side	Numeric(8,2)
Branch Sequence Number	An in-house reference number assigned to the trade by the Reporting Party	Varchar(8)
Contra Branch Sequence Number	The reference number assigned to the trade by the contra party. This field will only appear if the trade is locked in.	Varchar(8)
Memo	This field may be used for internal purposes by the reporting firm.	Varchar(10)
Factor	A decimal representing the factor reported on the trade. This field applies to Securitized Products transactions only.	Numeric(13,2)
Calculated Yield	Displays the yield reported on the trade. This field applies to Corporate and Agency transactions only.	Numeric(12,6)
Special Processing Flag	Indicates if the trade report was designated as a position transfer.	Values: 3, P, A, null
Special Price Indicator	A Y in this column indicates that the firm set the Special Price flag when reporting this transaction.	Values: Y, null
Special Price Memo	This is a required field when Special Price = Y, and is used by the reporting firm to provide the reason for the Special Price indicator.	Varchar(50)
Method of Entry	Indicates whether the trade was submitted via the TRAQS Web Site (W), CTCL (C), FIX (F), B (Batch File), or Multi-Entry (G).	Values: C, W, F, B, G
Trading Market Indicator	Indicates whether the trade was submitted as a P1 or S1. This field applies to Corporate and Agency transactions only.	Values: P1, S1, null
Control Date	The date the trade was reported. A trade is uniquely identified by Control ID + Control Date. In the case of a cancellation or correction, this is the date the cancellation or correction was reported, and prior trade control date will contain the date the trade being canceled or corrected was originally submitted.	MM/DD/YYYY
Control Number	The reference number of the transaction, provided by TRACE.	Bigint
Prior Control Date	This is populated on cancellations and corrections, and is the date the trade being	MM/DD/YYYY

	canceled or corrected was originally submitted.	
Prior Control Number	This is populated on cancelations and corrections, and is the reference number of the prior transaction (i.e., the transaction being subsequently canceled or corrected).	Bigint
Executing Client Trade Identifier	An optional user-defined trade reference number which may be used by firms to perform trade management.	Varchar(20)
Contra Client Trade Identifier	The contra party's internal user reference number for the trade report. This field will only appear if the trade is locked in.	Varchar(20)
Reversal Indicator	A Y in this column indicates that the transaction was a reversal of a previous submission.	Values: Y, null
Submitting Firm	The entity that entered the trade. The trade may be entered by the responsible (i.e., executing) party, a give-up firm, a firm you have an agreement with or a service bureau. This value will differ from reporting party when a service bureau submits the trade on the reporting party's behalf.	Varchar(6)
Web User ID	The I112 code of the terminal where the trade was entered.	Varchar(20)
No Remuneration Indicator	Indication of whether the trade does or does not include remuneration.	Values: N, null
ATS Execution MPID	If the firm indicated the trade was executed on an ATS, this is the MPID associated with the ATS.	Varchar(6)

TRACE Rejects File

The **TRACE Rejects** files contain all transaction reports for the type (Corporate and Agency (CA), Securitized Products (SP), or Treasuries (TS)) and date requested where the selected MPID was the submitting firm. The last row in the file will contain a count of the number of reject records included in the file. Note: data type is not included below as non-conforming information may be the cause of the reject. The following fields are provided in the file:

Column	Description
Trade Report Date	The date the rejected transaction was submitted to TRACE
Trade Report Time	The time the rejected transaction was reported to TRACE
Sub Product	The sub-product of the rejected transaction. For Securitized Products files, this field will contain ABS, ABSX, MBS, CMO or TBA. For Corporate & Agency Debt files, this field will contain CORP, AGCY, ELN, or CHRC. For Treasury files, this field will contain BILL, NOTE, STRP or TIPS
Reject Status	Identifies the current state of the reject: J = Rejected – indicates that the transaction is available for follow-up action P = Repaired – indicates that the transaction has been successfully repaired F = Repair Failed – indicates that an unsuccessful attempt was made to repair the transaction Z = Closed – indicates that the reject was closed by an unsuccessful repair or a close request
Side	Indicates whether the rejected transaction was reported as a buy or a sell.
Symbol	The symbol of the security reported
CUSIP	The CUSIP of the security reported

Quantity	Displays the quantity reported in the rejected transaction (in dollar amount).
Price	Displays the price at which the trade was executed.
Price Override	Indicates if a price override was used to attempt to process the rejected transaction.
Reporting Party ID	The identifier of the party reporting the transaction
Reporting Party Give Up	If the reporting party submitted the transaction on behalf of the executing firm, this is the executing firm that the reporting party "gave up" on the rejected transaction report.
Reporting Capacity	Indicates whether the firm executed the trade for its own account (P for Principal) or for a third party (A for Agent).
Reporting Party Clearing Number	The clearing number of the firm reporting the transaction. This field is not required.
Contra Party	The party on the other side of the trade. Contra parties that are non-FINRA member firms will be identified with C for customer.
Contra Party Give Up	The give-up identifier (if entered) for the contra party to the trade. This field will only appear if the trade is locked in.
Contra Capacity	The capacity (Principal or Agent) for the contra party to the trade. This field will only appear if the trade is locked in.
Contra Party Clearing Number	The clearing number for the contra party to the trade. This field only appears if the trade is locked in.
Locked In Indicator	A Y in this column indicates that the transaction is locked-in and would satisfy both sides (Buy and Sell) of the trade reporting requirement if successfully submitted.
As Of Indicator	A Y in this column indicates that the trade was reported as an as-of report.
Execution Date	The date the trade was executed
Execution Time	The time the trade was executed
Trade Mod 1	This field is not applicable to bond reporting.
Trade Mod 2	Applies to ABS trades only; indicates whether the ABS trade was executed in the Primary (P) or Secondary (S) market.
Trade Mod 3	Rejected transactions are not evaluated for timeliness; therefore, this field is not applicable.
Trade Mod 4	This field includes any modifier provided on the transaction. For Securitized Products transactions, possible values are: O = Specified Pool Transaction N = Stipulation Transaction D = Dollar Roll without Stipulation L = Stipulated Dollar Roll W = Weighted Average Price For Corporate & Agency Debt transactions, possible value is: W = Weighted Average Price For Treasuries transactions, possible values are: W = Weighted Average Price S = transaction is part of a series of transactions and may not be priced based on the current market B = transaction is part of a series of transactions where one or more transactions involve a futures contract
Settlement Date	The date the transaction is reported to settle
Seller's Commission	The dollar amount charged as commission on the sell side
Buyer's Commission	The dollar amount charged as commission on the buy side
Branch Sequence Number	An in-house reference number assigned to the trade by the reporting party

Contra Branch Sequence Number	The reference number assigned to the trade by the contra party. This field will only appear if the trade is locked in.
Memo	This field may be used for internal purposes by the reporting firm.
Factor	A decimal representing the factor reported on the trade. This field only applies to Securitized Products transactions.
Price Type	Specific to TRACE for Treasuries files, indicates the type of price reported: D = Decimal Y = Yield N = Negative Yield
Special Processing Flag	Indicates if the transaction was designated as a position transfer.
Special Price Indicator	A Y in this column indicates that the firm set the Special Price flag when attempting to report this transaction.
Special Price Memo	This is a required field when Special Price = Y, and is used by the reporting firm to provide the reason for the Special Price indicator.
Method of Entry	On rejects, this is a code indicating how the rejected trade was sent into the system.
Trading Market Indicator	Indicates whether the transaction was submitted as a P1 or S1. This field only applies to Corporate and Agency transactions.
Control Date	The date the transaction report was entered in TRACE. A trade is uniquely identified by Control ID + Control Date. In the case of a cancelation or correction, this is the date the cancelation or correction was reported, and prior trade control date contains the date the trade being canceled or corrected was originally submitted.
Control Number	The reference number of the rejected transaction, provided by TRACE
Prior Control Date	Populated on rejections of corrected submissions, and is the date the trade being canceled or corrected was originally submitted.
Prior Control Number	Populated on cancelations and corrections, and is the reference number of the prior transaction (<i>i.e.</i> , the transaction being subsequently canceled or corrected).
Executing Client Trade Identifier	An optional user-defined trade reference number that may be used by firms to perform trade management
Contra Client Trade Identifier	The contra party's internal user reference number for the trade report. This field will only appear if the trade is locked in.
Reversal Indicator	A Y in this column indicates that the transaction was a reversal of a previous submission.
Submitting Firm	The entity that entered the trade. The trade may be entered by the responsible (<i>i.e.</i> , executing) party, a give-up firm, a firm you have an agreement with, or a service bureau. This value differs from reporting party when a service bureau submits the trade on the reporting party's behalf.
Web User ID	The I1I2 code of the terminal where the trade was entered
Reject Code	The reject code associated with the transaction
Reject Description	The reason the transaction was rejected
Repair Control Number	The control number assigned to the successful repair of a rejected transaction
Next Reject Control Number	The control number assigned when an attempt to repair a reject fails

ORF Trades File

The **ORF 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

The Trades files contain new transactions, correction submissions, cancelations, and reversals. The last row in the file will contain a count of the number of trade records included in the file. The following fields are provided in the file:

Column	Description	Data Type/Possible Values
Symbol	The ticker symbol of the security reported	Varchar(14)
Suffix	The suffix assigned to the security symbol in the transaction, if applicable	Varchar(7)
Reporting Party (RPID)	The identifier of the party reporting the trade	Varchar(6)
Reporting Party Capacity	Displays the capacity of the reporting party: P = Principal A = Agency R = Riskless Principal This field will not be visible by the party on the contra side of the transaction.	Values: P, A, R
Trade Report Date	The date the trade was reported to ORF	YYYY-MM-DD
Trade Report Time	The time the trade was reported to ORF	HH:MM:SS.mmm
Execution Time	The execution time reported on the transaction by the reporting party	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.	Varchar(6)
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. An R in this field indicates that the trade is a reversal.	Values: Y, R, null
Side	Indicates whether the trade was reported as a: B = Buy S = Sell X = Cross	Values: B, S, X
Quantity	Trade volume as number of shares; max 8 characters, no decimal	Bigint
Price	Trade price. Can be a decimal unit price (D) or contract amount price (C). Price type field identifies the type of price entered.	Numeric(12,6) if price type = D, Numeric(12,2) if price type = C
Clearing Price	Trade price inclusive of explicit fee. Note: if explicit fee = 0.00, this field will be null.	Numeric(16,6)
Explicit Fee	If there is an explicit fee on the trade, this is the explicit fee amount.	Numeric(16,2)
Price Type	Indicates the type of price entered. C = Contract Amount D = Decimal Unit Price	Values: C, D
Contract Amount	The contract amount of the trade (i.e., price x quantity)	Numeric(16,2)
Clearing Contract	Clearing price * quantity if clearing price exists, otherwise contract amount	Numeric(16,2)

Amount		
Price Override	An O in this field indicates that a price override was used to process the transaction.	Values: O, null
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 clearing firm on the buy side of the transaction unless the trade was locked in, a tape only, or an audit trail only submission.	Values: S, E, null
Method of Entry	Indicates whether the trade was submitted via the TRAQs Web Site (W), CTCL (C), FIX (F), or B (Batch File).	Values: W, C, F, B
Status	Indicates the status of the record: T = new trade C = canceled portion of corrected trade R = new (corrected) portion of corrected trade X = canceled trade Y = reversal	Values: T, C, R, X, Y
Matched Status	Indicates the match status of the record: D = Declined B = Break Pending K = Broken M = Matched by Acceptance C = Matched by Comparison L = Matched by Auto-Lock	Values: D, B, K, M, C, L, null
Prior Control Date	On a trade that has been canceled or corrected, this is the date the original trade was submitted.	YYYY-MM-DD
Prior FINRA Control Number	On a trade that has been canceled or corrected, this is the control number of the original submission. Max size: 18 characters	Bigint
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.	Varchar(6)
Reported Volume	Quantity disseminated	Varchar(14)
Reported Price	Price disseminated	Decimal(16,6)
Contra Capacity	Displays the capacity of the contra party: P – Principal A – Agency R – Riskless Principal 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: P, A, R
Execution Date	The date the trade was executed	YYYY-MM-DD
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.	Varchar(6)
System Assigned Publish Indicator	A Y in this field indicates that the trade was reported to the tape.	Values: Y, N

Publish Indicator	A Y in this field indicates that the reporting firm indicated the trade was for publication.	Values: Y, N
Match Control Number	Identifier assigned by the system to trades that have been matched. Max size: 18 characters	Bigint
Match Timestamp	Indicates when the trades were matched	YYYY-MM-DD HH:MM:SS.mmm
Accept Time	Indicates when the Accept was received	HH:MM:SS.mmm
Decline Time	Indicates when the trade was declined	HH:MM:SS.mmm
Break Time	Indicates when matched trade is canceled by one party, resulting in a Matched Status of Break Pending.	HH:MM:SS.mmm
Broken Time	Indicates when matched trade is broken, i.e., both parties have canceled the trade.	HH:MM:SS.mmm
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.	Varchar(8)
Reversal Indicator	A Y in this field indicates that the trade has been reversed.	Values: Y, N
Special Processing Flag	A value in this field indicates that the transaction has been submitted for special processing: N or null = No Special Processing Y = Position Transfer O = Clearing-Only, Non-Regulatory Report	Values: Y, N, O, null
Special Instructions Indicator	A value in this field indicates that there are special instructions on the transaction: Null = Regular I = Step In trade S = Step Out trade Y = Special trade X = Special and Step Out trade J = Special and Step In trade A = Step Out trade with Fees B = Special and Step Out trade with Fees	Values: null, I, S, Y, X, J, A, B
Clearing Indicator	A 0 in this field means the trade was sent to clearing; a 1 means it was not.	Values: 0, 1
Control Date	The date the transaction was received in the system.	YYYY-MM-DD
FINRA Control Number	The unique identifier assigned to the trade by the system. Max size: 18 characters	Bigint
Cancel Receipt Time	Populated on cancellation records, this is the time the trade cancellation was received by the system.	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	Values: T, Z, U, null

	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	Values: W, P, I, null
Trade Mod 1	Settlement modifier on the trade as submitted by reporting firm: @ = Regular C = Cash N = Next Day R = Seller's Option	Values: @, C, N, R, null
Trade Mod 3	Submitted by reporting firm 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	Values: T, Z, U, null
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	Values: W, S, P, X, R, null
Trade Mod 4 Time	This is the time associated with Prior Reference Price or Stopped Stock trade.	HH:MM:SS.mmm
Seller Days	If Trade Modifier 1 is Sellers Option, this field shall contain the days to settlement. If Trade Modifier 1 is not R (Sellers Option) the value in this field should be ignored.	Values: 02-60, null <i>Note: 02 will no longer be a valid value effective September 2017</i>
Related Market Indicator	Represents the market center for the trade: F = foreign market O = unknown market center U = unspecified multi market trades 0 = ADF/ORF	Values: F, O, U, 0, null
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.	Varchar(8)
Reporting Party Clearing Number	Identifier for the clearing firm associated with the reporting party.	Varchar(4)
Contra Clearing Number	Identifier for the clearing firm associated with the contra party.	Varchar(4)
Locked-In Indicator	A value in this field indicates that the trade was locked-in at submission: A = AGU Q = QSR	Values: A, Q, null

Reporting Obligation	A Y in this field indicates that the trade report is the submission from the member with the trade reporting obligation.	Values: Y, N
Settlement Date	The date the trade is reported to settle	YYYY-MM-DD
Trade Reference Number	Trade Reference Number used to tie a Tape eligible trade to one or more non-Tape eligible trades.	Varchar(20)
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.	Varchar(20)
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.	Varchar(20)
Memo	Used for firm internal memo purposes. This field will not be visible by the party on the contra side of the transaction.	Varchar(10)
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.	Varchar(10)
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.	Varchar(20)
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.	Varchar(20)
Reference Reporting Facility	Populated only on reversals, to indicate on what facility the original transaction being reversed was entered: A = ADF Q = FINRA/NASDAQ TRF N = FINRA/NYSE TRF	Values: A, Q, N, null
Submitter	The Web User ID, if the source is W, or the I112 address, if the source is C or F, of the person or terminal that entered the trade. This field will only be visible to the firm that submitted the trade.	Varchar(20)

ORF Rejects File

The **ORF Rejects** file contains all transaction reports for the date requested where the selected MPID was the submitting firm. The last row in the file will contain a count of the number of reject records included in the file. Note: data type is not included below as non-conforming information may be the cause of the reject. The following fields are provided in the file:

Column	Description
Reject Time	The time the transaction was rejected.
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: J - Rejected P - Repaired F - Repair Failed Z – Closed
Entry Type	Indicates the status of the rejected transaction: OTIT = Trade Entry OTIX = Cancel OTIR = Correction OTIY = Reversal OTIA = Accept OTID = Decline
Client Trade Identifier	The trade reporting party internal user reference number for the trade report.
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
Suffix	The suffix assigned to the security symbol in the rejected transaction, if applicable
Quantity	Trade volume as number of shares
Price	Trade price. Can be a decimal unit price or contract amount price. Price type field identifies the type of price entered.
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
Execution Time	The execution time reported on the transaction by the reporting party
Method of Entry	Indicates whether the rejected transaction was submitted via the TRACS Web Site (W), CTCL (C), FIX (F), or Batch File (B).
Market Center	Represents the market center for the trade
Locked In Indicator	A value in this field indicates that the transaction was locked-in at submission.

Clearing Trades File

The **Clearing Trades** file contains the transactions reported for the requested date where the requesting clearing identifier is present in the Reporting Clearing Number or Contra Clearing Number field:

The Trades files contain new transactions, correction submissions, cancelations, and reversals. The last row in the file will contain a count of the number of trade records included in the file. The following fields are provided in the file:

Column	Description	Data Type/Possible Values
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Symbol	The ticker symbol of the security reported	Varchar(14)
Suffix	The suffix assigned to the security symbol in the transaction, if applicable	Varchar(7)
Reporting Party (RPID)	The identifier of the party reporting the trade	Varchar(6)
Reporting Party Capacity	Displays the capacity of the reporting party: P = Principal A = Agency R = Riskless Principal This field will not be visible by the party on the contra clearing side of the transaction.	Values: P, A, R
Trade Report Date	The date the trade was reported to ORF	YYYY-MM-DD
Trade Report Time	The time the trade was reported to ORF	HH:MM:SS.mmm
Execution Time	The execution time reported on the transaction by the reporting party	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.	Varchar(6)
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. An R in this field indicates that the trade is a reversal.	Values: Y, R, null
Side	Indicates whether the trade was reported as a: B = Buy S = Sell X = Cross	Values: B, S, X
Quantity	Trade volume as number of shares; max 8 characters, no decimal	Bigint
Price	Trade price. Can be a decimal unit price (D) or contract amount price (C). Price type field identifies the type of price entered.	Numeric(12,6) if price type = D, Numeric(12,2) if price type = C
Clearing Price	Trade price inclusive of explicit fee. Note: if explicit fee = 0.00, this field will be null.	Numeric(16,6)
Explicit Fee	If there is an explicit fee on the trade, this is the explicit fee amount.	Numeric(16,2)
Price Type	Indicates the type of price entered. C = Contract Amount D = Decimal Unit Price	Values: C, D
Contract Amount	The contract amount of the trade (i.e., price x quantity)	Numeric(16,2)
Clearing Contract Amount	Clearing price * quantity if clearing price exists, otherwise contract amount	Numeric(16,2)
Price Override	An O in this field indicates that a price override was used to process the transaction.	Values: O, null
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 clearing firm on the buy side of the transaction unless the trade was locked in, a tape only, or an audit trail only submission.	Values: S, E, null

Method of Entry	Indicates whether the trade was submitted via the TRACS Web Site (W), CTCL (C), FIX (F), or B (Batch File).	Values: W, C, F, B
Status	Indicates the status of the record: T = new trade C = canceled portion of corrected trade R = new (corrected) portion of corrected trade X = canceled trade Y = reversal	Values: T, C, R, X, Y
Matched Status	Indicates the match status of the record: D = Declined B = Break Pending K = Broken M = Matched by Acceptance C = Matched by Comparison L = Matched by Auto-Lock	Values: D, B, K, M, C, L, null
Prior Control Date	On a trade that has been canceled or corrected, this is the date the original trade was submitted.	YYYY-MM-DD
Prior FINRA Control Number	On a trade that has been canceled or corrected, this is the control number of the original submission. Max size: 18 characters	Bigint
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.	Varchar(6)
Reported Volume	Quantity disseminated	Varchar(14)
Reported Price	Price disseminated	Decimal(16,6)
Contra Capacity	Displays the capacity of the contra party: P – Principal A – Agency R – Riskless Principal 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: P, A, R
Execution Date	The date the trade was executed	YYYY-MM-DD
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.	Varchar(6)
System Assigned Publish Indicator	A Y in this field indicates that the trade was reported to the tape.	Values: Y, N
Publish Indicator	A Y in this field indicates that the reporting firm indicated the trade was for publication.	Values: Y, N
Match Control Number	Identifier assigned by the system to trades that have been matched. Max size: 18 characters	Bigint
Match Timestamp	Indicates when the trades were matched	YYYY-MM-DD HH:MM:SS.mmm
Accept Time	Indicates when the Accept was received	HH:MM:SS.mmm
Decline Time	Indicates when the trade was declined	HH:MM:SS.mmm
Break Time	Indicates when matched trade is canceled by	HH:MM:SS.mmm

	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.	HH:MM:SS.mmm
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.	Varchar(8)
Reversal Indicator	A Y in this field indicates that the trade has been reversed.	Values: Y, N
Special Processing Flag	A value in this field indicates that the transaction has been submitted for special processing: N or null = No Special Processing Y = Position Transfer O = Clearing-Only, Non-Regulatory Report	Values: Y, N, O, null
Special Instructions Indicator	A value in this field indicates that there are special instructions on the transaction: Null = Regular I = Step In trade S = Step Out trade Y = Special trade X = Special and Step Out trade J = Special and Step In trade A = Step Out trade with Fees B = Special and Step Out trade with Fees	Values: null, I, S, Y, X, J, A, B
Clearing Indicator	A 0 in this field means the trade was sent to clearing; a 1 means it was not.	Values: 0, 1
Control Date	The date the transaction was received in the system.	YYYY-MM-DD
FINRA Control Number	The unique identifier assigned to the trade by the system. Max size: 18 characters	Bigint
Cancel Receipt Time	Populated on cancellation records, this is the time the trade cancellation was received by the system.	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.	Values: T, Z, U, null
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	Values: W, P, I, null
Trade Mod 1	Settlement modifier on the trade as submitted by reporting firm:	Values: @, C, N, R, null

	@ = 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 Z = Trade was executed during normal market hours and reported late U = Trade was executed outside normal market hours and reported late	Values: T, Z, U, null
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	Values: W, S, P, X, R, null
Trade Mod 4 Time	This is the time associated with Prior Reference Price or Stopped Stock trade.	HH:MM:SS.mmm
Seller Days	If Trade Modifier 1 is Sellers Option, this field shall contain the days to settlement.	Values: 02-60, null <i>Note: 02 will no longer be a valid value effective September 2017</i>
Related Market Indicator	Represents the market center for the trade: F = foreign market O = unknown market center U = unspecified multi market trades 0 = ADF/ORF	Values: F, O, U, 0, null
Contra Branch Sequence Number	Internal reference number assigned to the trade by the contra firm. This field will not be visible by the clearing party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only.	Varchar(8)
Reporting Party Clearing Number	Identifier for the clearing firm associated with the reporting party.	Varchar(4)
Contra Clearing Number	Identifier for the clearing firm associated with the contra party.	Varchar(4)
Locked-In Indicator	A value in this field indicates that the trade was locked-in at submission: A = AGU Q = QSR	Values: A, Q, null
Reporting Obligation	A Y in this field indicates that the trade report is the submission from the member with the trade reporting obligation.	Values: Y, N
Settlement Date	The date the trade is reported to settle	YYYY-MM-DD
Trade Reference Number	Trade Reference Number used to tie a Tape eligible trade to one or more non-Tape eligible trades.	Varchar(20)
OATS Identifier	Order audit trail reference number associated with the transaction. This field will not be	Varchar(20)

	visible by the clearing party on the contra side of the transaction.	
Contra OATS Identifier	Order audit trail reference number for the contra party associated with the transaction. This field will not be visible by the clearing party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only.	Varchar(20)
Memo	Used for firm internal memo purposes. This field will not be visible by the clearing party on the contra side of the transaction.	Varchar(10)
Contra Memo	Used for firm internal memo purposes by the contra firm. This field will not be visible by the clearing party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only.	Varchar(10)
Client Trade ID	The trade reporting party internal user reference number for the trade report. This field will not be visible by the clearing party on the contra side of the transaction.	Varchar(20)
Contra Client Trade ID	The contra party internal user reference number for the trade report. This field will not be visible by the clearing party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only.	Varchar(20)
Reference Reporting Facility	Populated only on reversals, to indicate on what facility the original transaction being reversed was entered: A = ADF Q = FINRA/NASDAQ TRF N = FINRA/NYSE TRF	Values: A, Q, N, null
Submitter	The Web User ID, if the source is W, or the I112 address, if the source is C or F, of the person or terminal that entered the trade. This field will only be visible to the firm that submitted the trade.	Varchar(20)

ADF Trades File

The **ADF Trades** file contains all transaction reports for the date requested where the selected MPID was present in any of the following fields:

- Reporting Party (RPID)
- Reporting Party Give Up (RPGU)
- Contra Party (CPID)
- Contra Party Give Up (CPGU)

The Trades files contain new transactions, correction submissions, cancelations and reversals. The last row in the file will contain a count of the number of trade records included in the file. The following fields are provided in the file:

Column	Description	Data Type/Possible Values
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Symbol	The ticker symbol of the security reported	Varchar(14)
Suffix	The suffix assigned to the security symbol in the transaction, if applicable	Varchar(7)
Reporting Party (RPID)	The identifier of the party reporting the trade	Varchar(6)
Reporting Party Capacity	Displays the capacity of the reporting party: P = Principal A = Agency R = Riskless Principal This field will not be visible by the party on the contra side of the transaction.	Values: P, A, R
Trade Report Date	The date the transaction was reported to ADF	YYYY-MM-DD
Trade Report Time	The time the transaction was reported to ADF	HH:MM:SS.mmm
Execution Time	The execution time reported on the transaction by the reporting party	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.	Varchar(6)
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.	Values: Y, null
Side	Indicates whether the trade was reported as a: <ul style="list-style-type: none"> • B = Buy • S = Sell • X = Cross 	Values: B, S, C
Quantity	Trade volume as number of shares	Bigint
Price	Trade price. Can be a decimal unit price (D) or contract amount price (C). Price type field identifies the type of price entered.	Numeric(12,6) if price type = D, Numeric(12,2) if price type = C
Clearing Price	Trade price inclusive of explicit fee	Numeric(16,6)
Price Type	Indicates the type of price entered: C = Contract Amount D = Decimal Unit Price	Values: C, D
Contract Amount	The contract amount of the trade (i.e., price x quantity)	Numeric(16,2)
Clearing Contract Amount	Clearing price * quantity if clearing price exists, otherwise contract amount	Numeric(16,2)
Price Override	An O in this field indicates that a price override was used to process the transaction.	Values: O, null
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.	Values: S, E, null
Method of Entry	Indicates whether the trade was submitted via the TRAQs Website (W), CTCl (C), FIX (F), or Batch File (B).	Values: W, C, F, B
Status	Indicates the status of the record: T = New trade C = Canceled portion of corrected trade R = New (corrected) portion of corrected trade	Values: T, C, R, X, Y

	X = Canceled trade Y = Reversal	
Matched Status	Indicates if and how the trade is matched: D = Declined B = Break Pending K = Broken M = Matched by Acceptance C = Matched by Comparison L = Matched by Auto-Lock	Values: D, B, K, M, C, L, null
Prior Control Date	On a trade that has been canceled or corrected, this is the date the original trade was submitted.	YYYY-MM-DD
Prior FINRA Control Number	On a trade that has been canceled or corrected, this is the control number of the original submission.	Bigint
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.	Varchar(6)
Contra Capacity	Displays the capacity of the contra party: P = Principal A = Agency R = Riskless Principal 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: P, A, R
Execution Date	The date the trade was executed	YYYY-MM-DD
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.	Varchar(6)
System Assigned Publish Indicator	A Y in this field indicates that the trade was reported to the tape.	Values: Y, N
Publish Indicator	A Y in this field indicates that the reporting firm indicated the trade was for publication.	Values: Y, N
Match Control Number	Identifier assigned by the system to trades that have been matched. If the trade is locked in at submission or otherwise not match-eligible, this field will be blank.	Bigint
Match Timestamp	Indicates when the trades were matched. If the trade is locked in at submission or otherwise not match-eligible, this field will be blank.	YYYY-MM-DD HH:MM:SS.mmm
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.	Varchar(8)
Reversal Indicator	A Y in this field indicates that the trade has been reversed.	Values: Y, null
Special Processing Flag	A Y in this field indicates that the transaction was submitted for special processing (i.e., as a position transfer).	Values: Y, null
Special	A value in this field indicates that there are	Values: 0, 3, 7, 8

Instructions Indicator	special instructions on the transaction: 0 = Regular 3 = Step Out Trade 7 = Special Trade 8 = Special and Step Out Trade	
Clearing Indicator	A 0 in this field means the trade was sent to clearing; a 1 means it was not.	Values: 0, 1
Control Date	The date the transaction was received in the system	YYYY-MM-DD
FINRA Control Number	The unique identifier assigned to the trade by the system.	Bigint
Cancel Receipt Time	This will be populated on trades with a status of X, to reflect the time the trade was canceled in the system.	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.	Values: T, Z, U, null
FINRA Trade Mod 4	Assigned and disseminated by the system if the trade meets one of these conditions: W = Weighted Average Price for trade disseminated to UTP SIP B = Weighted Average Price for trade disseminated to CTA SIP I = Odd Lot Trade	Values: W, B, I, null
Trade Mod 1	Settlement Modifier on the trade as submitted by reporting party: 0 = Regular C = Cash N = Next Day R = Seller's Option	Values: 0, C, N, R, null
Trade Mod 2	Trade through exempt modifier: 2 = FINRA Self Help Indicator 3 = Intermarket Sweep Outbound 4 = Derivatively Priced 6 = Intermarket Sweep Inbound 7 = FINRA Contingent Indicator 8 = FINRA Subpenny Indicator E = Error Correction P = Print Protection	Values: 2, 3, 4, 6, 7, 8, E, P, null
Trade Mod 2 Time	Time associated with intermarket sweep order. May be provided by the reporting party or populated by the system with trade execution time.	HH:MM:SS.mmm
Trade Mod 3	Submitted by the reporting firm if the trade meets one of the following conditions: T = Trade was executed outside normal market	Values: T, Z, U, null

	<p>hours</p> <p>Z = Trade was executed during normal market hours and reported late</p> <p>U = Trade was executed outside normal market hours and reported late</p>	
Trade Mod 4	<p>Submitted by the reporting firm if the trade meets one of the following conditions:</p> <p>W = Weighted Average Price</p> <p>S = Stopped Stock</p> <p>P = Prior Reference Price</p> <p>X = Trade Related to Options Exercises</p> <p>R = Trade Price Unrelated to the Current Market</p>	Values: W, S, P, X, R, null
Trade Mod 4 Time	This is the time associated with Prior Reference Price or Stopped Stock trades.	HH:MM:SS.mmm
Seller Days	If Trade Modifier 1 is Sellers Option, this field shall contain the days to settlement.	<p>Values: 02-60, null</p> <p><i>Note: 02 will no longer be a valid value effective September 2017</i></p>
Trade Thru Exempt	A 0 in this field indicates that there is no trade through exemption on the trade. A 1 in this field indicates that the submitter indicated the trade is trade through exempt.	Values: 0, 1
Related Market Indicator	<p>Represents the market center for the trade:</p> <p>Q = NQ Exchange Trade for NQ securities</p> <p>N = NYSE trade</p> <p>A = AMEX trade</p> <p>B = BSE trade</p> <p>C = NSX trade</p> <p>I = ISE trade</p> <p>M = Chicago Stock Exchange trade</p> <p>P = PSE trade</p> <p>W = CBOE trade</p> <p>X = Phil Stock Exchange trade</p> <p>O = unknown market center</p> <p>U = unspecified mult market trades</p> <p>0 = ADF/ORF</p> <p>1 = NQ TRF</p> <p>3 = NYSE TRF</p> <p>F = Foreign Market</p> <p>H = BATS Exchange trade</p> <p>G = BATS Y Exchange trade</p> <p>J = DirectEdge A Ex trade</p> <p>K = DirectEdge X Ex trade</p>	Values: A, B, C, F, G, H, I, J, K, M, N, O, P, Q, U, W, X, 0, 1, 3
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.	Varchar(8)
Product	Indicates the product of the security	Values: CTS, UTP
Sub-Product	Indicates the sub-product of the security	Values: NYSE, ARCA, AMEX, BATS, NSDQ
Security Description	Description of the security being traded	This field will be null.

Reporting Party Clearing Number	Identifier for the clearing firm associated with the reporting party.	Varchar(4)
Contra Clearing Number	Identifier for the clearing firm associated with the contra party.	Varchar(4)
Locked-In Indicator	A value in this field indicates that the trade was locked in at submission: A = AGU, Q = QSR	Values: A, Q, null
Reporting Obligation	A Y in this field indicates that the trade report is the submission from the member with the trade reporting obligation.	Values: Y, N
Settlement Date	The date the trade is reported to settle	YYYY-MM-DD
Trade Reference Number	Reference Number used to tie a Tape eligible trade to one or more non-Tape eligible trades	Varchar(20)
OATS Reference Number	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.	Varchar(20)
OATS Contra Reference Number	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.	Varchar(20)
Memo	Used for firm internal memo purposes. This field will not be visible by the party on the contra side of the transaction.	Varchar(10)
Contra Memo	Used for firm internal memo purposes by the contra firm. This field will not be visible by the party on the contra side of the transaction, unless the transaction is locked in, tape only, or audit trail only.	Varchar(10)
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.	Varchar(20)
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.	Varchar(20)
Reference Reporting Facility	Populated only on reversals, to indicate on what facility the original transaction being reversed was entered: Q = FINRA/NASDAQ TRF N = FINRA/NYSE TRF O = ORF (OTC Reporting Facility)	Values: Q, N, O
Submitter	The Web User ID, if the source is W, or the I112 address, if the source is C or F, of the person or terminal that entered the trade. This field will only be visible to the firm that submitted the	Varchar(20)

	trade.	
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ADF Rejects File

The **ADF Rejects** file contains all transaction reports for the date requested where the selected MPID was the submitting firm. The last row in the file will contain a count of the number of reject records included in the file. Note: data type is not included below as non-conforming information may be the cause of the reject. The following fields are provided in the file:

Column	Description
Reject Time	The time the transaction was rejected
Reject Reason Code	The reject code associated with the transaction
Reject Control Number	The system-assigned identifier for the reject
Reject Status	The current state of the reject: J = Rejected P = Repaired F = Repair Failed Z = Closed
Entry Type	Indicates the status of the rejected transaction: 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
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
Suffix	The suffix assigned to the security symbol in the rejected transaction, if applicable
Quantity	Trade volume as number of shares
Price	Trade price. Can be decimal unit price or contract amount price. Price type field identifies the type of price entered.
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
Execution Time	The execution time reported on the transaction by the reporting party.
Method of Entry	Indicates whether the rejected transaction was submitted via the TRAQS Website (W), CTCI (C), FIX (F), or Batch File (B).
Market Center	Represents the market center for the trade.
Locked-In Indicator	A value in this field indicates that the transaction was locked in at submission: A = AGU, Q = QSR

Tick Size Pilot Trading Center Firm Review Files

Firms that are Trading Centers reporting Tick Size Pilot data to FINRA will have two Tick Size Pilot files, one containing Market Quality Statistics required by Appendix B.I of the Tick Size Pilot Plan (“Plan”) and another with Market and Marketable Limit Order Statistics required by Appendix B.II of the Plan. For more information on how FINRA calculates these statistics, please see the [Appendix B and C FAQ](#) and the [Appendix B and C Requirements Document](#). Fields contained in each file are described below.

Appendix B.I. Market Quality Statistics file:

Column	Description	Data Type
Date	Date Note: For April and May statistics, format is YYYY-MM-DD.	YYYYMMDD
Trdng_Cntr	Identifier of the Trading Center	Alphanumeric(6)
Symbol	Symbol	Alphanumeric(16)
Test_Group	Tick Size Pilot group of the symbol; possible values are: C = Pilot Security in Control Group G1 = Pilot Security in Test Group One G2 = Pilot Security in Test Group Two G3 = Pilot Security in Test Group Three	Alphanumeric(2)
Order_Type	Possible values are: 10 = Market Orders 11 = Marketable Limit Orders 12 = Inside-the-Quote Limit Orders 13 = At-the-Quote Limit Orders 14 = Near-the-Quote Limit Orders (within .10 from the NBBO) 15 = Resting Intermarket Sweep Orders 16 = Retail Liquidity Providing Orders 17 = Midpoint Passive Liquidity Orders 18 = Not Held Orders (OATS Special Handling Codes NH and WRK) 19 = Clean Cross Orders 20 = Auction Orders 21 = Other 22 = Away from Market Orders	Alphanumeric(2)
RegNMS_Exempt	If Order Type = 19, flag will be Y or N; for all other order types, field will be null	Alphanumeric(1)
Spcl_Hndlg_Ind	Y or N; indicates whether there were special handling instructions on the order. See the Appendix B and C Requirements document for a list of the OATS Special Handling Codes that are considered Special Handling for purposes of Appendix B.I and B.II statistics.	Alphanumeric(1)
Trdng_Session	Possible values are: R = Reg-only E = Extended-only BR = Reg and Extended with order effective time during Reg hours BE = Reg and Extended with order effective time during extended hours	Alphanumeric(2)
Multiday_Order	Y if the order is open and eligible for execution for more than 1 trading day; otherwise, N	Alphanumeric(1)
Orgnl_Order_Sz	Possible values are:	Alphanumeric(1)

	<p>0 = Less than 100 shares 1 = 100 to 499 shares 2 = 500 to 1999 shares 3 = 2000 to 4999 shares 4 = 5000 to 9999 shares 5 = 10,000 or more shares</p>	
Hidden_Status	<p>Possible values are: 0 = Entirely displayable 1 = Partially displayable 2 = Not displayable</p>	Alphanumeric(1)
Rule_605	<p>Y if order is subject to SEC Rule 605; otherwise, N Note: For the initial April and May Firm Review Files, the Rule 605 Flag was not set to N for orders with a Buy/Sell code of SS, a Tick Size Special Handling indicator of Y, orders with an OATS Received Method Code of "N", or for orders identified as Order Type 21 and 22. Code changes to include these checks are planned for implementation for Firm Review Files beginning with June and July data. These code changes will be applied to April and May data prior to the August 30 data submission to the SEC.</p>	Alphanumeric(1)
LULD_Impact	<p>Y if a price band affected the ability to execute the order at order effective time; otherwise, N</p>	Alphanumeric(1)
Foreign_Rte_Fl	<p>Y if the order was fully or partially routed to a foreign market; otherwise, N. FINRA determines this flag by the presence of a Trading Session Code of "FOR" or a Route to a Foreign destination.</p>	Alphanumeric(1)
Order_Count	The cumulative number of orders	Numeric(10)
Order_Shares_Ct	The cumulative number of shares of the orders	Numeric(12)
Cncl_Shrs_Ct	The cumulative number of shares of orders canceled	Numeric(12)
Orders_Ex_TC	The cumulative number of shares of orders executed on the receiving trading center.	Numeric(12)
Orders_Ex_Away	The cumulative number of shares of orders executed at an away trading center.	Numeric(12)
Exctn_0_100micros	The cumulative number of shares of orders executed from 0 to less than 100 microseconds	Numeric(12)
Exctn_100micros_1ms	The cumulative number of shares of orders executed from 100 microseconds to less than 1 millisecond	Numeric(12)
Exctn_1ms_100ms	The cumulative number of shares of orders executed from 1 millisecond to less than 100 milliseconds	Numeric(12)
Exctn_100ms_1s	The cumulative number of shares of orders executed from 100 milliseconds to less than 1 second	Numeric(12)
Exctn_1s_30s	The cumulative number of shares of orders executed from 1 second to less than 30 seconds	Numeric(12)
Exctn_30s_60s	The cumulative number of shares of orders executed from 30 seconds to less than 60 seconds	Numeric(12)
Exctn_60s_5m	The cumulative number of shares of orders executed from 60 seconds to less than 5 minutes	Numeric(12)
Exctn_5m_30m	The cumulative number of shares of orders executed from 5 minutes to less than 30 minutes	Numeric(12)
Orders_Un_Ex	The cumulative number of shares of IOC orders received by the trading center that were not executed	Numeric(12)
Cncl_0_100micros	The cumulative number of shares of orders canceled	Numeric(12)

	from 0 to less than 100 microseconds	
Cncl_100micros_1ms	The cumulative number of shares of orders canceled from 100 microseconds to less than 1 millisecond	Numeric(12)
Cncl_1ms_100ms	The cumulative number of shares of orders canceled from 1 millisecond to less than 100 milliseconds	Numeric(12)
Cncl_100ms_1s	The cumulative number of shares of orders canceled from 100 milliseconds to less than 1 second	Numeric(12)
Cncl_1s_30s	The cumulative number of shares of orders canceled from 1 second to less than 30 seconds	Numeric(12)
Cncl_30s_60s	The cumulative number of shares of orders canceled from 30 seconds to less than 60 seconds	Numeric(12)
Cncl_60s_5m	The cumulative number of shares of orders canceled from 60 seconds to less than 5 minutes	Numeric(12)
Cncl_5m_30m	The cumulative number of shares of orders canceled from 5 minutes to less than 30 minutes	Numeric(12)
WARS_Ex_TC	The share-weighted average realized spread for executions of orders on trading center only	Numeric(10,4)
Orgnl_Hidden_Pt	The received share-weighted average percentage of shares not displayable at order effective time	Numeric(7,4)
Final_Hidden_Pt	The received share-weighted average percentage of shares not displayed prior to final execution or cancelation.	Numeric(7,4)
Same_Sd_Qt_Sz	The share-weighted average of the consolidated quoted size at the inside price at order effective time	Numeric(12,4)
Opp_Sd_Qt_Sz	The share-weighted average of the consolidated quoted size at the inside price at order effective time	Numeric(12,4)
WA_NBBO_Spd	The share-weighted average NBBO spread at the time of order receipt (order effective time)	Numeric(10,4)
WA_BBO_Spd	The share-weighted average BBO spread at the time of order receipt (order effective time)	Numeric(14,4)
WA_Eff_Spd	The share-weighted average effective spread for executions of orders	Numeric(10,4)
Price_Imp_Ct	The cumulative number of shares of orders executed with price improvement	Numeric(12)
WA_Price_Imp	The share-weighted average amount per share that prices were improved	Numeric(10,4)
WA_Time_PD	For shares executed with price improvement, the share-weighted average period from the time of order receipt or effective time to the time of order execution (HHHHMMSS.000000) Note: for April and May 2016 statistics, this is in total seconds rather than time format.	Numeric(14,6)
Quote_Ex_Ct	The cumulative number of shares of orders executed at the quote at order receipt or effective time	Numeric(12)
Qt_Ex_WA_Tm_Pd	For shares executed at the quote, the share-weighted average period from the time of order receipt or effective time to the time of order execution (HHHHMMSS.000000) Note: for April and May 2016 statistics, this is in total seconds rather than time format.	Numeric(14,6)
Out_Qt_Ex_Ct	The cumulative number of shares of orders executed outside the quote at order receipt or effective time, for market and marketable limit orders only executed on	Numeric(14)

	trading center (not routed)	
Out_Qt_Ex_WA	The share-weighted average amount per share that prices were outside the quote at order receipt or effective time, for market and marketable limit orders only executed on trading center (not routed)	Numeric(12,4)
Out_Qt_Ex_WA_Tm_Pd	For shares executed outside the quote, the share-weighted average period from the time of order receipt or effective time to the time of order execution	Numeric(14,6)

Appendix B.II Market and Marketable Limit Order Statistics file:

Column	Description	Data Type/Possible Values
Trdng_Cntr	Identifier of the Trading Center	Alphanumeric(6)
Symbol	Symbol	Alphanumeric(16)
Date	Date Note: For April and May statistics, format is YYYY-MM-DD.	YYYYMMDD
Order_Rcpt_Tm	Time of Order Receipt (HHMMSS.000000)	Numeric(12,6)
Order_Type	Possible values are: 10 = Market Order 11 = Marketable Limit Order	Alphanumeric(2)
Order_Size	Order Size	Numeric(10)
Order_Side	Possible values are: B = Buy S = Sell SS = Short Sale	Alphanumeric(2)
Order_Price	Order Price	Numeric(14,4)
NBB_Price	NBB Quoted Price	Numeric(14,4)
NBB_Size	NBB Quoted Size	Numeric(10)
NBO_Price	NBO Quoted Price	Numeric(14,4)
NBO_Size	NBO Quoted Size	Numeric(10)
TC_Bid_Size	The Trading Center's best offer for a buy order, or best bid for a sell order	Numeric(14,4)
TC_Size	The Trading Center's size of the best offer for a buy order, or depth of the best bid for a sell order	Numeric(10)
ISO_Flag	ISO/TAISO Flag; possible values are: N = No I = ISO T = TAISO	Alphanumeric(1)
Rtl_Inv_Order_FI	Y if Trading Center relied on the retail investor order exception when executing the order; otherwise, N	Alphanumeric(1)
Rtble_FI	Routable flag	Alphanumeric(1)
IOC_FI	Y for an IOC order; otherwise, N	Alphanumeric(1)
LULD_Impact	Y if a price band affected the ability to execute the order at order effective time; otherwise, N	Alphanumeric(1)
Foreign_Rte_FI	Possible values: D = directed to a domestic venue for execution F = may only be directed to a foreign venue	Alphanumeric(1)

	for execution B = fully or partially directed to a foreign venue FINRA determines this flag by the presence of a Trading Session Code of "FOR" or a Route to a Foreign destination.	
Qt_Leader_Fl	Indicator for Quote Leader; 1 = Trading Center improved the NBB for a sell or NBO for a buy from the previous NBB/NBO; otherwise, 0	Alphanumeric(1)
WA_Ex_Price	Average execution price-share-weighted average	Numeric(10,4)
WA_Ex_Tm	Average execution time-share-weighted average (HHHHMMSS.000000)	Numeric(14,6)
Ex_Shares	Executed Shares	Numeric(10)
Cncl_Shares	The number of shares in the order that are cancelled	Numeric(10)
Rtd_Shares	The number of shares in the order that are executed at an away trading center	Numeric(10)
WA_Rtd_Ex	Routed average execution price-share-weighted average	Numeric(10,4)
WA_Rtd_Ex_Tm	Average routed execution time-share-weighted average (HHHHMMSS.000000)	Numeric(14,6)
Spcl_Hndlg_Ind	Y or N; indicates whether there were special handling instructions on the order. See the Appendix B and C Requirements document for a list of the OATS Special Handling Codes that are considered Special Handling for purposes of Appendix B.I and B.II statistics.	Alphanumeric(1)

Fees

Firms that choose to subscribe to one or more SFTP services for Trade Journals will be assessed monthly charges for each MPID or clearing number they enroll in the services. Charges will appear on each facility's bill (e.g., TRACE charges will be included in the firm's monthly TRACE bills, ADF charges will be assessed in an ADF bill, and ORF and Clearing charges will be included in the firm's ORF bill.) The fees are outlined below.

Note: there are no fees associated with the Tick Size Pilot Firm Review files.

TRACE Data Delivery SFTP

Firms that subscribe to TRACE Data Delivery SFTP pay a one-time set-up fee of \$250, and a \$200 monthly fee. FINRA ADDS fees will be included in your firm's TRACE bill each month. For more information on the fees, see [FINRA Rule 7730](#).

ORF Data Delivery SFTP

Firms that enroll in ORF Data Delivery SFTP can establish an automated interface to retrieve the prior day's trade journal files on a daily basis. Firms that subscribe an MPID to access ORF trade journal files

via Secure File Transfer Protocol (SFTP) will be billed a one-time set-up fee of \$250 per MPID subscribed, as well as a monthly fee of \$200 per MPID.

Clearing Data Delivery SFTP

Firms that enroll in ORF Clearing Data Delivery SFTP can establish an automated interface to retrieve the prior day's trade journal files on a daily basis. Firms that subscribe a clearing number to access ORF clearing trade journal files via Secure File Transfer Protocol (SFTP) will be billed a one-time set-up fee of \$250 per clearing number subscribed, as well as a monthly fee of \$300 per clearing number. Please see [FINRA Rule 7710](#) for more information.

ADF Data Delivery SFTP

Firms that subscribe to ADF Data Delivery SFTP pay a one-time set-up fee of \$250, and a \$200 monthly fee. FINRA ADDS fees for ADF will be sent in a separate bill each month. For more information on the fees, see [FINRA Rule 7510](#).

Expected File Delivery and Support

Availability of Files

TRACE and ADF Files for a trade report date are made available to SFTP and/or web subscribers on the **business** day following the date the trade reports were submitted. For example, trades reported on a Friday will be available in a file generated on Monday morning.

ORF and Clearing Files are delivered on the next **calendar** day, as long as that calendar day is not a FINRA holiday, so trades reported on a Friday will be available in a file generated on Saturday morning.

Tick Size Pilot Firm Review files are available on a monthly basis, and will generally be posted no sooner than 5 business days before the 30th calendar day of the following month (i.e., November data will be made available on December 22nd).

Files are not delivered on FINRA holidays.

Under normal circumstances, daily files are available via SFTP and/or the website by 5 AM ET. There may be circumstances, however, when the data is delayed. If that occurs, FINRA will make its best efforts to deliver the files by 7 AM ET the following business day. Monthly files are generally made available during the business day, prior to 5 p.m. ET.

FINRA reserves the right to make changes to the file delivery schedule as necessary. FINRA will communicate these changes in advance to subscribers via the email address associated with their FINRA Entitlement account.

Scheduled maintenance occurs between the hours of 9 p.m. ET Friday until 6 a.m. ET Monday. It is possible that users may not be able to access the site at that time. While FINRA will make a concerted effort to deliver ORF and clearing files on Saturday mornings, maintenance may occasionally interrupt the schedule. Whenever possible, FINRA will notify firms in advance of any expected service interruptions.

Support

If you are unable to access the site or the expected data is not available, you may contact FINRA by phone or email.

Contact Information	Hours of Availability
240-386-4020	24 hours a day, Monday through Friday
datadelivery@finra.org	7:30 AM ET to 5 PM ET, Monday through Friday

When contacting FINRA to report an issue, please provide your firm's Market Participant Identifier (MPID) or CRD number and name, your name, and a contact phone number or email address.

Please note: cases raised outside of normal business hours will be addressed during normal business hours. If you have contacted FINRA outside of normal business hours to report an issue, you should expect an update on the status of your case by 10 AM ET the next business day.

Troubleshooting

Access Denied Message

Files will have a status of Access Denied if the MPID is no longer associated with your user account. To determine what MPIDs are listed on your account, click the **My Account** link on the top right corner of the FINRA ADDS website. If you have questions about the MPIDs on your account, please contact your firm's Super Account Administrator for more information.

Unable to Connect via SFTP

If your firm's Gateway IP address changes, this will impact your ability to connect to FINRA via SFTP. If you are unable to connect via SFTP, send an email to datadelivery@finra.org for assistance.

Contact FINRA

Questions about how to use the FINRA ADDS site or about the data provided may be submitted via email to datadelivery@finra.org.