



## OATS Web Interface Data Dictionary

The OATS Web Interface Data Dictionary provides a description of data and feedback on the OATS Web Interface including OATS statistics and OATS fields definitions, allowable values, and conditions that make fields mandatory.

The Data Dictionary is a companion document to the following OATS Resources:

- o **OATS Reporting Technical Specifications**, [www.finra.org/oatsspecifications](http://www.finra.org/oatsspecifications). This document provides technical information related to OATS Reporting, including order reporting responsibilities, ROE and FORE layout, and descriptions of each order report.
- o **OATS Registration and User Entitlement Guide** [www.finra.org/oats/registration](http://www.finra.org/oats/registration). This document provides all of the information needed to Register for and create users in OATS.
- o **OATS Frequently Asked Questions**, located at [www.finra.org/oatsfaq](http://www.finra.org/oatsfaq).
- o **OATS Web Interface User Guide**, located at [www.finra.org/oats/webuserguide](http://www.finra.org/oats/webuserguide). This resource provides an overview of the OATS Web Interface. It also describes the functionality and steps used to navigate, view, and take action on OATS data and feedback.

If you have a problem or question and cannot find the solution in the *OATS Web Interface User Guide* or in the above mentioned OATS Resources, please contact FINRA Business and Technology Support Services. Technology support is available from 8:00 a.m. Monday to 8:00 a.m. Saturday, Eastern Time. Business support is available Monday through Friday, 8:00 a.m. to 6:00 p.m., Eastern Time.

|            | Technical Support                                                        | Business Support                                                         |
|------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|
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To get more information about OATS, visit the OATS Web Pages at <http://www.finra.org/oats>.

## OATS Field Descriptions<sup>1</sup>

| Field Name        | Definition                                                                                                                                       | Allowable Values                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | Data Type        | Mandatory/<br>Conditional | Instructions                                                                                                                                                                                                                                                                                                               |
|-------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|---------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Account Type Code | The account type for which an order is placed.                                                                                                   | <p>C Combined—An order placed for more than one type of account</p> <p>E Employee—An order received for the account of an employee or associated person of a member firm</p> <p>P Proprietary—An order placed by a firm for a proprietary account</p> <p>R Retail—An order received for the account of an investor, including institutional orders</p> <p>W Wholesale—An order received from another broker/dealer</p> <p>X Error Account—An order created by a firm for an error account</p> | Alphanumeric (1) | C                         | <p>Required if an electronic order is submitted by a non-ECN. If an order is an electronic order and is submitted by an ECN, this must be blank or a valid value. 'W' may be used for orders received from both FINRA/NASDAQ/BSX member and non-member broker/dealers.</p> <p>Must be allowable value. Case Sensitive.</p> |
| Action Type Code  | Indicates the purpose of the Order Report, whether to report a new event to OATS, to correct a previously reported event, to delete a previously | <p>N New order event</p> <p>C Corrected order event</p> <p>D Deleted order event</p> <p>R Delete for replacement</p>                                                                                                                                                                                                                                                                                                                                                                          | Alphanumeric (1) | M                         | Must be allowable value. Case Sensitive.                                                                                                                                                                                                                                                                                   |

<sup>1</sup> For additional information on OATS Reportable Order Events and Field Descriptions, please refer to Appendix C of the OATS Technical Specifications.

| Field Name                    | Definition                                                                                                                                                                                                                                                                                                                                                                                    | Allowable Values                                                                                                                            | Data Type        | Mandatory/<br>Conditional | Instructions                                                                                                                                                                                                                                                                                                       |
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|                               | reported event, or to delete a previously reported event with the intention of correcting it.                                                                                                                                                                                                                                                                                                 | order event                                                                                                                                 |                  |                           |                                                                                                                                                                                                                                                                                                                    |
| Arbitrage Code                | Indicates if an order is part of an arbitrage trading strategy involving the purchase or sale of a "basket" or group of securities. This is in conjunction with the purchase or sale (or intended purchase or sale) of one or more cash-settled options or futures contracts on index stock groups, or options on any such futures contracts in an attempt to profit by the price difference. | Y Part of an arbitrage strategy<br>N Not part of an arbitrage strategy<br>X Not known (not an accepted value for retail or employee orders) | Alphanumeric (1) | M                         | ECNs must populate this field with a value of 'X'.<br><br>Non-ECNs with an Account Type Code of 'P' must not populate this field with 'X'<br><br>Must be allowable value. Case Sensitive.                                                                                                                          |
| Branch/<br>Sequence<br>Number | The Branch Sequence Number assigned to an order by the order receiving firm, as reported to a FINRA Trade Reporting Facility.                                                                                                                                                                                                                                                                 |                                                                                                                                             | Alphanumeric (8) | C                         | Must be provided when a trade is reported to a FINRA Trade Reporting Facility. If two orders in the same issue symbol are executed within the same second and reported to a FINRA Trade Reporting Facility in two separate transaction reports, different branch sequence numbers must be used for each execution. |
| Buy/Sell Code                 | Indicates if an order is an instruction to buy or to sell shares of a security.                                                                                                                                                                                                                                                                                                               | B Buy<br>SL Sell Long<br>SS Short Sale                                                                                                      | Alphanumeric (2) | M                         | Must be allowable value. Case Sensitive.                                                                                                                                                                                                                                                                           |

| Field Name                           | Definition                                                                                                                   | Allowable Values                                                                                                                                      | Data Type        | Mandatory/<br>Conditional                 | Instructions                                                                                                                                                                                  |
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| Cancel Leaves Quantity               | The number of shares remaining open when an order is partially canceled.                                                     | Any integer greater than or equal to zero.                                                                                                            | Alphanumeric (4) | M                                         | Required when the Cancel Type Flag value is 'P.'                                                                                                                                              |
| Cancel Quantity                      | The number of shares canceled for a partial cancel.                                                                          | Any integer greater than zero.                                                                                                                        | Numeric (9)      | C                                         | Required when the Cancel Type Flag value is 'P.'                                                                                                                                              |
| Cancel Type Flag                     | Indicates if the cancellation was a full or partial cancellation.                                                            | F Full—Cancel quantity equals total shares quantity of the order<br><br>P Partial—Cancel quantity is less than the total shares quantity of the order | Alphanumeric (1) | M – CL events<br><br>C - other events     | Must be allowable value. Case Sensitive.                                                                                                                                                      |
| Canceled by Flag                     | Indicates whether the order was canceled by the customer or firm that placed the order, or the firm that received the order. | C Order canceled by customer or firm placing the order<br><br>F Canceled by firm receiving the order                                                  | Alphanumeric (1) | M – CL, CR events<br><br>C - other events | Must be allowable value. Case Sensitive.                                                                                                                                                      |
| Capacity Code                        | The capacity in which the firm acted for purposes of the transaction.                                                        | A Agency<br>P Principal<br>R Riskless Principal                                                                                                       | Alphanumeric (1) | M                                         | The capacity needs to be the same capacity that is reported to the applicable transaction reporting association for trade reporting purposes.<br><br>Must be allowable value. Case Sensitive. |
| Correction/<br>Deletion<br>Timestamp | The date and time a correction or a deletion to an order was effective.                                                      | Format:<br>YYYYMMDDHHMMSS                                                                                                                             | Numeric (14)     | C                                         | Required if the Action Type Code is 'C,' 'D,' or 'R.'                                                                                                                                         |
| Customer Instruction                 | Indicates if a customer has instructed that a limit                                                                          | Y Yes. Customer has instructed that a limit order                                                                                                     | Alphanumeric (1) | C                                         | For Non-ECNs, must exist if either a Limit Price, or a Limit                                                                                                                                  |

| Field Name                  | Definition                                                                                        | Allowable Values                                                                                                                                                                                                                                                                                                   | Data Type        | Mandatory/<br>Conditional                    | Instructions                                                                                                                             |
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| Flag                        | order should not be displayed or that a block size order be displayed.                            | <p>should not be displayed or that a block size order be displayed.</p> <p>N No. No instruction has been received from the customer that a limit order should not be displayed or that a block size order be displayed.</p>                                                                                        |                  |                                              | <p>Price and a Stop Price, is provided. Not mandatory for orders received by an ECN.</p> <p>Must be allowable value. Case Sensitive.</p> |
| Desk Received Timestamp     | The date and time the order was received by a desk or department from another desk or department. | Format:<br>YYYYMMDDHHMMSS                                                                                                                                                                                                                                                                                          | Numeric (14)     | <p>M – DS events</p> <p>C – other events</p> |                                                                                                                                          |
| Desk Special Handling Codes | Refer to <i>Special Handling Codes</i> .                                                          |                                                                                                                                                                                                                                                                                                                    | Alphanumeric (3) | C                                            |                                                                                                                                          |
| Desk Type Code              | Indicates the type of Desk or Department at which the order was received.                         | <p>A Agency</p> <p>AR Arbitrage</p> <p>B Block Trading</p> <p>C Convertible Desk</p> <p>CR Central Risk Books</p> <p>D Derivatives</p> <p>EC Equity Capital Markets</p> <p>IN International</p> <p>IS Institutional</p> <p>O Other</p> <p>PF Preferred Trading</p> <p>PR Proprietary</p> <p>PT Program Trading</p> | Alphanumeric (2) | <p>M – DS events</p> <p>C – other events</p> | Must be allowable value. Case Sensitive.                                                                                                 |

| Field Name          | Definition                                                                                                                        | Allowable Values                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | Data Type        | Mandatory/<br>Conditional | Instructions                             |
|---------------------|-----------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|---------------------------|------------------------------------------|
|                     |                                                                                                                                   | S      Sales<br>SW     Swaps<br>T      Trading<br>TR     Treasury                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                  |                           |                                          |
| Destination<br>Code | Indicates whether the Route Report or Combined Order/Route Report was routed to a Member Firm, Non-Member Firm, ECN, or Exchange. | M      Member<br>E      ECN<br>N      Non-Member<br>A      Non-Member Affiliate<br><br><b>Exchanges</b><br>XA     NYSE Alternext<br>Exchange<br>XB     NASDAQ BX<br>XC     National Stock<br>Exchange<br>XF     Non-US Exchange<br>XI     International<br>Securities Exchange<br>XM     Chicago Stock<br>Exchange<br>XN     New York Stock<br>Exchange<br>XO     Bourse de Montreal<br>XP     NYSE/Arca Exchange<br>XQ     NASDAQ Exchange<br>XT     Toronto Stock<br>Exchange<br>XV     TSX Venture<br>Exchange<br>XW     CBOE Stock<br>Exchange | Alphanumeric (1) | M                         | Must be allowable value. Case Sensitive. |

| Field Name                         | Definition                                                                                                                           | Allowable Values                                                                                                                          | Data Type        | Mandatory/<br>Conditional | Instructions                                                                                                              |
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|                                    |                                                                                                                                      | XX Philadelphia Stock Exchange<br>XZ BATS Exchange                                                                                        |                  |                           |                                                                                                                           |
| Do Not Reduce/Do Not Increase Code | Indicates if the customer has specified that the order price or shares quantity not be adjusted to reflect a cash or stock dividend. | <blank> Not Applicable<br>DNR Do Not Reduce<br>DNI Do Not Increase<br>DIR Do Not Reduce or Increase                                       | Alphanumeric (3) | C                         | Must be allowable value. Case Sensitive.                                                                                  |
| ECN Flag                           | Indicates whether the organization submitting the report is an ECN.                                                                  | <blank> The identified order is not submitted by an ECN<br>Y The identified order is submitted by an ECN                                  | Alphanumeric (1) | C                         | Required if the submitting organization is an ECN.<br><br>Must be allowable value. Case Sensitive.                        |
| Execution Price                    | The price at which the order is ultimately executed.                                                                                 |                                                                                                                                           | Numeric (18,8)   | M                         | Must be the same price that is reported to the applicable transaction reporting association for trade reporting purposes. |
| Execution Quantity                 | The number of shares filled in an execution.                                                                                         | Any integer greater than zero.                                                                                                            | Numeric (9)      | M                         |                                                                                                                           |
| Execution Timestamp                | The date and time of an execution.                                                                                                   | Format:<br>YYYYMMDDHHMMSS                                                                                                                 | Numeric (14)     | M                         |                                                                                                                           |
| Execution Type Indicator           | Indicates if the execution was a full or partial execution.                                                                          | F Full—Execution equals total shares quantity of the order<br><br>P Partial—Execution is less than the total shares quantity of the order | Alphanumeric (1) | M                         | Must be allowable value. Case Sensitive.                                                                                  |

| Field Name      | Definition                                                                                                                                  | Allowable Values                             | Data Type          | Mandatory/<br>Conditional | Instructions                                                                                                                                                                                                                                                                                        |
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| Expiration Date | The date on which an order with a Time in Force Code value of Good Till Date expires at the close of market.                                | Format: YYYYMMDD                             | Date (8)           | C                         | Required if the Time in Force is 'GTD.' If the Time in Force Code is 'DAY,' an Expiration Date, if entered, must be equal to or one day greater than the Order Received Date. If the Time in Force code is 'GTM' the expiration date will be derived by OATS as the last business day of the month. |
| Expiration Time | The time at which an order with a Time in Force Code value of Good Till Time expires.                                                       | Format: HHMMSS                               | Numeric (6)        | C                         | Required if the Time in Force is 'GTT.'<br><br>Must be greater than the time in the Order Received Timestamp.                                                                                                                                                                                       |
| Firm Order ID   | The identifier assigned to an order by the order receiving firm to uniquely identify the order for the firm within the order received date. | Any alphanumeric not containing a delimiter. | Alphanumeric (20)  | M                         | Must be unique for the firm within the Order Received Date.                                                                                                                                                                                                                                         |
| Firm ROE ID     | An optional identifier assigned to an ROE by the reporting firm.                                                                            |                                              | Alphanumeric (12)  | C                         |                                                                                                                                                                                                                                                                                                     |
| Issue Symbol ID | The unique symbol for an OATS reportable security.                                                                                          |                                              | Alphanumeric (14 ) | M                         | Must be a symbol for a valid OATS reportable security, including convertible bonds, for the Order Received Date.<br><br>Must be allowable value. Case Sensitive.                                                                                                                                    |
| Leaves Quantity | The quantity of shares remaining open in a                                                                                                  |                                              | Numeric (9)        | C                         | Must be provided when the Execution Type Indicator value is 'P.'                                                                                                                                                                                                                                    |

| Field Name       | Definition                                                                                                                                         | Allowable Values                                                                                                                                                                                                                                                                                                                                                  | Data Type        | Mandatory/<br>Conditional | Instructions                                                                                                                  |
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|                  | partially executed order.                                                                                                                          |                                                                                                                                                                                                                                                                                                                                                                   |                  |                           | If the partial execution reported results in the sum of all executions equaling the order quantity, the value should be zero. |
| Limit Price      | The per-share maximum buy price or minimum sell price for a limit order or stop limit order; this is the price at which the customer is protected. |                                                                                                                                                                                                                                                                                                                                                                   | Numeric (18,8)   | C                         | If entered, must be greater than 0. If entered, a Time in Force Code must be provided.                                        |
| Market Center ID | The national securities exchange or trade reporting system operated by registered securities association where the trade was reported.             | A NYSE Alternext Exchange<br>B NASDAQ BX<br>C National Stock Exchange<br>F Non-Us Exchange<br>I International Securities Exchange<br>M Chicago Stock Exchange<br>N New York Stock Exchange<br>P NYSE/Arca Exchange<br>Q NASDAQ Exchange<br>W CBOE Stock Exchange<br>X Philadelphia Stock Exchange<br><b>FINRA Trade Reporting Facilities</b><br>DN FINRA/NYSE TRF | Alphanumeric (2) | C                         | Must be allowable value. Case Sensitive.                                                                                      |

| Field Name             | Definition                                                                                                                                                                                                    | Allowable Values                                                                                                                                    | Data Type        | Mandatory/<br>Conditional             | Instructions                                                                                                                                                                                       |
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|                        |                                                                                                                                                                                                               | D ADF<br>L FINRA/NASDAQ TRF<br>O OTC Trade Reporting Facility                                                                                       |                  |                                       |                                                                                                                                                                                                    |
| Member Type Code       | Indicates whether the order was received from a Member Firm, Non-Member Firm, ECN, or Non-Reporting Member Firm.                                                                                              | M Member<br>N Non-Member<br>A Non-Member Affiliate<br>C ECN<br>E Member Firm does not meet the definition of reporting member under FINRA Rule 7410 | Alphanumeric (1) | M                                     | Must be allowable value. Case Sensitive.                                                                                                                                                           |
| Negotiated Trade Flag  | Identifies orders that are the result of a negotiated trade between two members where both members, for OATS purposes, are considered to have executed the trade and must submit an Execution Report to OATS. | <blank> Not applicable<br>Y Indicates respondent portion of a negotiated trade                                                                      | Alphanumeric (1) | C                                     | Must be set to 'Y' when a member is required to report a new order and execution as the result of an incoming negotiation that results in a trade.<br><br>Must be allowable value. Case Sensitive. |
| Order Cancel Timestamp | The date and time a cancellation was originated or received.                                                                                                                                                  | Format:<br>YYYYMMDDHHMMSS                                                                                                                           | Numeric (14)     | M – CL events<br><br>C – other events |                                                                                                                                                                                                    |
| Order Received Date    | The date and time the order was received by the order receiving firm.                                                                                                                                         | Format:<br>YYYYMMDDHHMMSS                                                                                                                           | Numeric (14)     | M                                     |                                                                                                                                                                                                    |

| Field Name                | Definition                                                                                                                                                                                                        | Allowable Values                                           | Data Type         | Mandatory/<br>Conditional | Instructions                                                                                                                                                                                                                                                                                                    |
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| Order Received Timestamp  | The date and time the order was received or originated.                                                                                                                                                           | Format:<br>YYYYMMDDHHMMSS                                  | Numeric (14)      | M                         |                                                                                                                                                                                                                                                                                                                 |
| Order Receiving Firm MPID | The four-character MPID of the member firm that received the order.                                                                                                                                               |                                                            | Alphanumeric (4)  | M                         | Must be allowable value. Case Sensitive.                                                                                                                                                                                                                                                                        |
| Order Sent Timestamp      | The date and time the order was sent outside the firm.                                                                                                                                                            | Format:<br>YYYYMMDDHHMMSS                                  | Numeric (14)      | M                         |                                                                                                                                                                                                                                                                                                                 |
| Originating Department ID | The department or desk within a firm that originates a proprietary order.                                                                                                                                         | Any alphanumeric not containing a delimiter.               | Alphanumeric (12) | C                         | <p>The member firm must maintain a list of the department identifiers and provide them on request to FINRA.</p> <p>Codes must be unique within a firm, regardless of the number of locations in which it operates.</p> <p>Must be provided when the Account Type Code is 'P'.</p> <p>Not required for ECNs.</p> |
| Originating MPID          | The MPID of the Order Receiving Firm from the originally submitted order that, due to a merger, acquisition, or some other reason, needs to link to a secondary event with a different Order Receiving Firm MPID. |                                                            | Alphanumeric (4)  | C                         | <p>Must be provided if this ROE needs to link to a previously submitted ROE with a different Order Receiving Firm MPID. Firms may include or exclude the field from the report.</p> <p>Must be allowable value. Case Sensitive.</p>                                                                             |
| Program Trading Code      | Indicates if an order is part of a program trade, a strategy involving the                                                                                                                                        | Y Part of a program trade<br>N Not part of a program trade | Alphanumeric (1)  | M                         | ECNs must populate this field with a value of 'X'.                                                                                                                                                                                                                                                              |

| Field Name              | Definition                                                                                                                                            | Allowable Values                                                | Data Type         | Mandatory/<br>Conditional             | Instructions                                                                                                                                                                                                                                                                                                                                                                              |
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|                         | related purchase or sale of a group of 15 or more securities having a total market value of \$1 million or more, as further defined in NYSE Rule 80A. | X Not known—Not an accepted value for retail or employee orders |                   |                                       | Non-ECNs with an Account Type Code of 'P' must not populate this field with 'X'<br><br>Must be allowable value. Case Sensitive.                                                                                                                                                                                                                                                           |
| Received by Desk ID     | Identifies the desk or department within the firm where the order was received.                                                                       | Any alphanumeric not containing a delimiter.                    | Alphanumeric (12) | M – DS events<br><br>C – other events | The member firm must maintain a list of the department identifiers and provide them on request to FINRA. Identifiers must be unique within a firm, regardless of the number of locations in which it operates.                                                                                                                                                                            |
| Received Method Code    | Indicates whether the order was received electronically or manually.                                                                                  | E Electronic<br>N Manual                                        | Alphanumeric (1)  | M                                     | Must be allowable value. Case Sensitive.                                                                                                                                                                                                                                                                                                                                                  |
| Receiving Department ID | The department or desk within a firm that receives an order.                                                                                          | Any alphanumeric not containing a delimiter.                    | Alphanumeric (12) | C                                     | Either the Receiving Terminal ID or the Receiving Department ID must be provided when an order is received directly from a customer.<br><br>The member firm must maintain a list of the department identifiers and provide them on request to FINRA.<br><br>Codes must be unique within a firm, regardless of the number of locations in which it operates.<br><br>Not required for ECNs. |

| Field Name                   | Definition                                                                                       | Allowable Values                                                                                                                                     | Data Type         | Mandatory/<br>Conditional | Instructions                                                                                                                                                       |
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| Receiving Terminal ID        | The identifier of the terminal where the order was received from a customer.                     | Any alphanumeric not containing a delimiter.                                                                                                         | Alphanumeric (12) | C                         | Either the Receiving Terminal ID or the Receiving Department ID must be provided when an order is received directly from a customer.<br><br>Not required for ECNs. |
| Rejected ROE ID              | The unique identifier assigned by OATS to a rejected ROE.                                        |                                                                                                                                                      | Numeric(15)       | C                         | Required when the ROE has been rejected by OATS and has been corrected for resubmission.                                                                           |
| Rejected ROE Resubmit Flag   | Indicates if the ROE submitted to OATS was previously rejected.                                  | Y Resubmitted ROE<br><blank> Not a resubmitted ROE                                                                                                   | Alphanumeric (1)  | C                         | Required when the ROE has been rejected by OATS and has been corrected for resubmission.<br><br>Must be allowable value. Case Sensitive.                           |
| Replaced Firm Order ID       | The identifier assigned to an order that was replaced in a Cancel/Replace Report.                | Any alphanumeric not containing a delimiter.                                                                                                         | Alphanumeric (20) | M                         |                                                                                                                                                                    |
| Replaced Order Received Date | The date the order being replaced in a Cancel/Replace Report was received.                       | Format:<br>YYYYMMDDHHMMSS                                                                                                                            | Numeric (14)      | M                         |                                                                                                                                                                    |
| Reporting Exception Code     | Indicates the reason that a Branch Sequence Number was not supplied to a Trade Reporting System. | P Intra-firm order filled from firm's proprietary account<br>M Execution where entry of branch/sequence number is not possible<br>S ECN execution of | Alphanumeric (1)  | C                         | Must be provided if the execution is not required to be reported to a FINRA Trade Reporting Facility.<br><br>Must be allowable value. Case Sensitive.              |

| Field Name      | Definition                                                                                 | Allowable Values                                                                                                             | Data Type         | Mandatory/<br>Conditional | Instructions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
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|                 |                                                                                            | convertible debt<br>R Riskless principal transaction<br>A Agency Average Price Transaction<br>T Agency Post Trade Allocation |                   |                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| Routed Order ID | The identifier assigned to the order by the routing firm and passed to the receiving firm. | Any alphanumeric not containing a delimiter, spaces, blanks, or leading zeroes.                                              | Alphanumeric (20) | C                         | <p><b>For Order Receipt or Origination:</b> Required if the order received is an electronic wholesale order from a member firm or an ECN. Not required if the order is received from a non-member firm or non-reporting member firm, or if the order is a manual order. Required when the Account Type Code is 'W', the Received Method Code is 'E', and the Member Type Code is 'M' or 'C'. If the Member Type Code is 'M' and the Account Type Code is 'P', this field must be blank.</p> <p><b>For Orders Routed:</b> Required if an order is routed electronically or via a Smart Router to a member, an ECN or NASDAQ Exchange. If an order is routed to the same destination within the same second, the Routed Order ID passed to the receiving firm must be different</p> |

| Field Name          | Definition                                                                            | Allowable Values                                                                            | Data Type        | Mandatory/<br>Conditional | Instructions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
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|                     |                                                                                       |                                                                                             |                  |                           | for each route having the same shares quantity.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| Routing Firm MPID   | The MPID of the firm, ECN or Exchange from which the order was received.              |                                                                                             | Alphanumeric (4) | C                         | Required if a wholesale order is received from another member firm. ECNs are required to include this value for all orders received from FINRA members. Must be a valid MPID for the Order Received Timestamp. Required if the Account Type Code is 'W', and the Member Type Code is 'C', 'E' or 'M'. If the Account Type Code is 'W' and the Member Type Code is 'N' or 'A', this field must contain a non-member firm MPID for the Order Received Timestamp or must be blank. If the Member Type Code is 'M' and the Account Type Code is 'P', this field must be blank.<br><br>Must be allowable value. Case Sensitive. |
| Routing Method Code | Indicates whether the order was sent electronically, manually, or via a Smart Router. | E Routed electronically<br>I Intermarket Sweep Order<br>N Routed manually<br>S Smart Router | Alphanumeric (1) | M                         | Must be allowable value. Case Sensitive.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| Sent to Firm MPID   | The MPID of the firm, ECN or Exchange to which the order was routed.                  |                                                                                             | Alphanumeric (4) | C                         | Required if the order was routed to a member firm or ECN. Optional if the order was routed to the NASDAQ Exchange or to a non-member firm.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |

| Field Name             | Definition                                                                                                                    | Allowable Values                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | Data Type        | Mandatory/<br>Conditional | Instructions                                                                                                                                                                       |
|------------------------|-------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|---------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|                        |                                                                                                                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                  |                           | <p>Must be a valid MPID for the Order Sent Timestamp. Should not be a valid MPID if the order was routed to a non-member firm.</p> <p>Must be allowable value. Case Sensitive.</p> |
| Shares Quantity        | The number of shares indicated in an order to buy or sell.                                                                    | Any integer greater than zero.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | Numeric (9)      | M                         | For reserved size orders, must be the sum of displayed size and reserved size.                                                                                                     |
| Special Handling Codes | Additional order instructions that serve to qualify the pricing, quantity, execution timing, or execution method of an order. | <p>ADD Add-on Order- Reflects that the customer added additional shares to the order after it was fully executed; May only be used with Cancel/Replace events.</p> <p>AON All or None—Requires that if an order cannot be filled in its entirety, the order should not be executed.</p> <p>CND Conditional Order—An order where the terms and conditions of the order are derived from a related transaction in another security (other than an option).</p> <p>CNH Cash Not Held—Instructs the trader to buy or sell as much stock as possible, over the course of a trading day, for a</p> | Alphanumeric (3) | C                         | Must be allowable value. Case Sensitive.                                                                                                                                           |

| Field Name | Definition | Allowable Values                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | Data Type | Mandatory/<br>Conditional | Instructions |
|------------|------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------------------------|--------------|
|            |            | <p>specified dollar amount.</p> <p>DIR Directed Orders— Orders that meet the definition of “Directed Order” under Rule 600(b)(19) of Regulation NMS (formerly defined under SEC Rule 11Ac1-6). That definition specifies that the term directed order shall mean a customer order that the customer specifically instructed the broker or dealer to route to a particular venue for execution</p> <p>DLO Discretionary Limit Order — Orders for which the customer defines an amount off the limit price (for example \$.50) to increase the price range over which the limit order is eligible to execute</p> <p>E.W Exchange for Physical Transaction – Equity trade component of an “exchange for physical” transaction. An exchange for physical transaction involves two parties simultaneously executing a futures contract and an equity transaction (for the</p> |           |                           |              |

| Field Name | Definition | Allowable Values                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | Data Type | Mandatory/<br>Conditional | Instructions |
|------------|------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------------------------|--------------|
|            |            | <p>securities covered by the futures contract), typically involving baskets that replicate common indices.</p> <p>FOK Fill or Kill—Indicates the order is intended for immediate execution in its entirety, and if not executed in its entirety, the order is canceled.</p> <p>IDX Intra-Day Cross—<br/>An order designated for participation in an Intra-Day cross.</p> <p>IO Imbalance Only—<br/>An order to buy or sell at a specified price or better that may be executed only during the NASDAQ Opening/ Closing Cross and only against an imbalance.</p> <p>IOC Immediate or Cancel—<br/>Requires all or part of the order be executed immediately, and any remaining shares be canceled.</p> <p>ISO Intermarket Sweep Order—An order that meets the definition of “Intermarket Sweep Order” under Rule 600(b)(30) of Regulation NMS.</p> |           |                           |              |

| Field Name | Definition | Allowable Values                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | Data Type | Mandatory/<br>Conditional | Instructions |
|------------|------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------------------------|--------------|
|            |            | <p>LOO Limit on Open – Instructs the trader to execute the order at the opening price provided that the opening price is at or within the limit specified.</p> <p>LOC Limit on Close— Instructs the trader to execute the order at the closing price provided that the closing price is at or within the limit specified.</p> <p>MAC Market at Close— Instructs the trader to execute the order at the closing inside quote price of regular market hours.</p> <p>MAO Market at Open— Instructs the trader to execute the order at the opening inside quote price of regular market hours.</p> <p>MOC Market on Close— Instructs the trader to execute the order at the closing last sale price of regular market hours.</p> <p>MOO Market on Open— Instructs the trader to execute the order at the opening print price of regular market hours.</p> <p>MTL Market to Limit—An order that is sent in as a</p> |           |                           |              |

| Field Name | Definition | Allowable Values                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | Data Type | Mandatory/<br>Conditional | Instructions |
|------------|------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------------------------|--------------|
|            |            | <p>market order to execute at the current best price. If the entire order does not immediately execute at the market price, the remainder of the order is re-submitted as a limit order with the limit price set to the price at which the original order executed.</p> <p>MQT Minimum Quantity—Instruction to cancel the order if a specified minimum quantity cannot be executed.</p> <p>NH Not Held—Requires that the trader use best judgment as to the time of execution and the issue price.</p> <p>OPT Options Related Transaction—Represents an order where the terms and conditions of the order are derived from a related options transaction.</p> <p>OVD Over the Day—Requires that a trader break up an order into several partial executions. The customer may specify the number of executions.</p> <p>PEG Indicates that the customer's limit price is</p> |           |                           |              |

| Field Name | Definition | Allowable Values                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | Data Type | Mandatory/<br>Conditional | Instructions |
|------------|------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------------------------|--------------|
|            |            | <p>to be determined by a specific market price and/or volume factor or that the limit price should be determined pursuant to a specified formula.</p> <p>RSV Reserve Size Order— Required for an order for which a customer has authorized the public display of part of the full size of the order with the remainder held in reserve on an undisplayed basis to be displayed in whole or in part as the displayed part is executed.</p> <p>S.W Stop Stock Transaction – Any transaction resulting from an order for which a member and another party agree that the order will be executed at a Stop Stock Price or better.</p> <p>SCL Scale—Requires partial executions that are not more than a specified price increment apart (e.g., 1/8 of a point).</p> <p>TMO Time Order— Represents an order that becomes a market or limit price order at a specific time.</p> <p>TS Trailing Stop— In the case of a sell</p> |           |                           |              |

| Field Name | Definition | Allowable Values                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | Data Type | Mandatory/<br>Conditional | Instructions |
|------------|------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------------------------|--------------|
|            |            | <p>order, a Trailing Stop Order allows the stop price to increase by a predetermined amount or formula (e.g. a specified dollar amount, a percentage of the market price, or some other predetermined criteria), as the market price of the security advances. In the case of a buy order, a Trailing Stop Order allows the stop price to decrease by a predetermined amount or formula (e.g. a specified dollar amount, a percentage of the market price, or some other predetermined criteria), as the market price of the security declines. Once the Trailing Stop price is triggered, the buy or sell order becomes either an executable market order or a limit order (i.e. a Trailing Stop Limit Order).</p> <p>WRK Work—Leaves the time of execution to the trader's discretion; either a full execution or partial executions are accepted.</p> <p>F0 Stay on Offerside</p> <p>F3 Go Along</p> |           |                           |              |

| Field Name | Definition | Allowable Values                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | Data Type | Mandatory/<br>Conditional | Instructions |
|------------|------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------------------------|--------------|
|            |            | <p>F6 Participate Don't Initiate—An order that may participate in a transaction initiated by another party, but may not initiate a transaction. For example, on US ECNs / Exchanges, this may represent an order that will be quoted to the marketplace and will trade if another party initiates a trade (i.e. hits the posted quote), but cannot be routed to initiate a trade with another market or market maker.</p> <p>F7 Strict Scale</p> <p>F8 Try to Scale</p> <p>F9 Stay on Bidside</p> <p>FA No Cross—The broker executing this trade is forbidden from taking the other side of the trade. Opposite of OK to Cross.</p> <p>FB OK to Cross—The broker executing this trade is allowed to take the other side of the trade. Opposite of No Cross.</p> <p>FC Call First—Refer to client before trading.</p> <p>FD Percent of Volume—The sender does not want to be all of the volume.</p> |           |                           |              |

| Field Name | Definition | Allowable Values                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | Data Type | Mandatory/<br>Conditional | Instructions |
|------------|------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------------------------|--------------|
|            |            | <p>FH Reinstatement on System Failure—If a system failure interrupts trading or order routing, attempt to reinstate this order, subject to time in force limitations. Note that depending on the type and severity of the failure, this might not be possible.</p> <p>FI Institutions Only—Broker is restricted to dealing with other buy side firms.</p> <p>FJ Reinstatement on Trading Halt—If trading in this instrument is halted, reinstate this order when/if trading resumes, subject to time in force limitations.</p> <p>FK Cancel on Trading Halt—If trading in this instrument is halted, cancel this order and do not reinstate it when/if trading resumes.</p> <p>FL Last Peg</p> <p>FM Mid-price Peg</p> <p>FN Non-negotiable</p> <p>FO Opening Peg</p> <p>FP Market Peg</p> <p>FQ Cancel on System Failure—If a system failure interrupts trading</p> |           |                           |              |

| Field Name | Definition | Allowable Values                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | Data Type | Mandatory/<br>Conditional | Instructions |
|------------|------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------------------------|--------------|
|            |            | <p>or order routing, attempt to cancel this order. Note that depending on the type and severity of the failure, this might not be possible.</p> <p>FR Primary Peg</p> <p>FS Suspend</p> <p>FT Fixed Peg to Local Best Bid or Offer at time of order</p> <p>FW Peg to VWAP</p> <p>FX Trade Along—Clients who specify "Trade Along" give brokers permission to handle and place their order in the market even if the broker already has its own proprietary orders for the same security placed in the market.</p> <p>FY Try to Stop—Used in specialist-driven markets to direct the specialist to try and stop the order.</p> <p>FZ Cancel if Not Best—Indicates that an order should be cancelled if it is no longer the best bid if buying, or the best offer if selling.</p> <p>Fb Strict Limit—A limit order that must be traded at the exact limit price specified without any price</p> |           |                           |              |

| Field Name         | Definition                                                                                                                                                                                        | Allowable Values                                                                                                                                                                                                                                                                                                                     | Data Type        | Mandatory/<br>Conditional | Instructions                                                                                    |
|--------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|---------------------------|-------------------------------------------------------------------------------------------------|
|                    |                                                                                                                                                                                                   | improvement.<br>Fc Ignore Price Validity Checks—Disables validity checking of price fields for an order or change request.<br>Fd Peg to Limit Price<br>Fe Work to Target Strategy                                                                                                                                                    |                  |                           |                                                                                                 |
| Stop Price         | The per-share stop price; the order becomes either a market order or a limit order (i.e. if a Limit Price is specified) once the security has been quoted at or through the specified stop price. |                                                                                                                                                                                                                                                                                                                                      | Numeric (18,8)   | C                         | If entered, a Time in Force Code must be provided.                                              |
| Time in Force Code | The length of time when an order is valid.                                                                                                                                                        | <blank><br>Market Order—Valid for execution at the prevailing market price<br><br>DAY<br>Day Order—Valid until executed or the next market close<br><br>GTD<br>Good Till Date—Valid until the close of market on a specified date<br><br>GTT<br>Good Till Time—Valid until the specified time<br><br>GTC<br>Good Till Canceled—Valid | Alphanumeric (3) | C                         | Blank is interpreted by OATS as a market order.<br><br>Must be allowable value. Case Sensitive. |

| Field Name            | Definition                                                                                             | Allowable Values                                                                                                                                                                                                                                                    | Data Type         | Mandatory/<br>Conditional | Instructions                                                 |
|-----------------------|--------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|---------------------------|--------------------------------------------------------------|
|                       |                                                                                                        | until executed or canceled by the customer<br><br>GTM<br>Good Till Month — Valid until the last business day of the month in which the order was received<br><br>GTX<br>Good Through Extended Hours—Valid until executed or the close of the extended hours session |                   |                           |                                                              |
| TMO Trigger Timestamp | The specific date and time that an order becomes a market or limit price order.                        | Format:<br>YYYYMMDDHHMMSS                                                                                                                                                                                                                                           | Numeric (14)      | C                         | Required for orders with any Special Handling Code of 'TMO'. |
| Trader Terminal ID    | The identifier of the terminal where the order was executed or the identifier of the executing trader. | Any alphanumeric not containing a delimiter.                                                                                                                                                                                                                        | Alphanumeric (12) | M                         |                                                              |

## FORE Status Statistics

| Statistic | Description                                                  |
|-----------|--------------------------------------------------------------|
| Accepted  | Number of FOREs accepted by OATS for a given processing day. |
| Rejected  | Number of FOREs rejected by OATS for a given processing day. |

## Reporting Statistics

| Statistic | Description                                                 |
|-----------|-------------------------------------------------------------|
| Accepted  | Number of ROEs accepted by OATS for a given processing day. |
| Rejected  | Number of ROEs rejected by OATS for a given processing day. |

| Type | Description              | Received                                                                                                                 | Rejected                                                                                                                 |
|------|--------------------------|--------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------|
| NW   | New                      | Number of New Order Reports received where the Canceled Timestamp AND the Desk Received Timestamp fields are blank.      | Number of New Order Reports rejected where the Canceled Timestamp AND the Desk Received Timestamp fields are blank.      |
|      | New with Cancel          | Number of New Order Reports received where the Canceled Timestamp is populated AND the Desk Received Timestamp is blank. | Number of New Order Reports rejected where the Canceled Timestamp is populated AND the Desk Received Timestamp is blank. |
|      | New with Desk            | Number of New Order Reports received where the Canceled Timestamp is blank AND the Desk Received Timestamp is populated. | Number of New Order Reports rejected where the Canceled Timestamp is blank AND the Desk Received Timestamp is populated. |
|      | New with Cancel and Desk | Number of New Order Reports received where the Canceled Timestamp AND the Desk Received                                  | Number of New Order Reports rejected where the Canceled Timestamp AND the Desk Received                                  |

| Type | Description                               | Received                                                                                                                            | Rejected                                                                                                                            |
|------|-------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|
|      |                                           | Timestamp are populated.                                                                                                            | Timestamp are populated.                                                                                                            |
| OR   | Combined Order/Route                      | Number of Combined Order/Route Reports received where the Canceled Timestamp AND the Desk Received Timestamp fields are blank.      | Number of Combined Order/Route Reports rejected where the Canceled Timestamp AND the Desk Received Timestamp fields are blank.      |
|      | Combined Order/Route with Cancel          | Number of Combined Order/Route Reports received where the Canceled Timestamp is populated AND the Desk Received Timestamp is blank. | Number of Combined Order/Route Reports rejected where the Canceled Timestamp is populated AND the Desk Received Timestamp is blank. |
|      | Combined Order/Route with Desk            | Number of Combined Order/Route Reports received where the Canceled Timestamp is blank AND the Desk Received Timestamp is populated. | Number of Combined Order/Route Reports rejected where the Canceled Timestamp is blank AND the Desk Received Timestamp is populated. |
|      | Combined Order/Route with Cancel and Desk | Number of Combined Order/Route Reports received where the Canceled Timestamp AND the Desk Received Timestamp is populated.          | Number of Combined Order/Route Reports rejected where the Canceled Timestamp AND the Desk Received Timestamp is populated.          |
| OE   | Combined Order/Execution                  | Number of Combined Order/Execution Reports received where the Desk Received Timestamp is blank.                                     | Number of Combined Order/Execution Reports rejected where the Desk Received Timestamp is blank.                                     |
|      | Combined Order/Execution with Desk        | Number of Combined Order/Execution Reports received where the Desk Received Timestamp is populated.                                 | Number of Combined Order/Execution Reports rejected where the Desk Received Timestamp is populated.                                 |
| CR   | Cancel/Replace Report                     | Number of Cancel/Replace Reports received.                                                                                          | Number of Cancel/Replace Reports rejected.                                                                                          |
| RT   | Routing Report                            | Number of Routing Reports received.                                                                                                 | Number of Routing Reports rejected.                                                                                                 |
| DS   | Desk Report                               | Number of Desk Reports received.                                                                                                    | Number of Desk Reports rejected.                                                                                                    |
| EX   | Execution Report                          | Number of Execution Reports received.                                                                                               | Number of Execution Reports rejected.                                                                                               |
| CL   | Cancel Report                             | Number of Cancel Reports received.                                                                                                  | Number of Cancel Reports rejected.                                                                                                  |
|      | Total                                     | Total number of ROEs received.                                                                                                      | Total number of ROEs rejected.                                                                                                      |
|      | Late                                      | Number of ROEs that were received late.                                                                                             |                                                                                                                                     |
|      | Resubmit                                  | Number of ROEs that were resubmitted.                                                                                               |                                                                                                                                     |

## Out of Sequence

| Statistic      | Description                                                                                                                                              |
|----------------|----------------------------------------------------------------------------------------------------------------------------------------------------------|
| Cancel         | Number of ROEs where Cancel Timestamp is prior to Order Received Timestamp for a given processing day.                                                   |
| Cancel/Replace | Number of ROEs where Order Received Timestamp of Cancel/Replace event is prior to Order Received Timestamp of original event for a given processing day. |
| Desk           | Number of ROEs where Desk Received Timestamp is prior to Order Received Timestamp for a given processing day.                                            |
| Execution      | Number of ROEs where Execution Timestamp is prior to Order Received Timestamp for a given processing day.                                                |
| Route          | Number of ROEs where Order Sent Timestamp is prior to Order Received Timestamp for a given processing day.                                               |

## Match Statistics

| Type            | Statistic                                                                                                                                                                                                                                                                                          |                                                                                              |                                                   |                                                     |
|-----------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|---------------------------------------------------|-----------------------------------------------------|
|                 | Attempted                                                                                                                                                                                                                                                                                          | Unmatched                                                                                    | Match Rate                                        | Unmatched Rate                                      |
| Order Trade     | The number of Executions or Combined Order/Execution reports where OATS attempted an Order/Trade match. OATS will attempt a match when the Action Type Code is equal to 'N' and the Market Center ID is equal to a FINRA Trade Reporting Facility and a Reporting Exception Code is not populated. | Number of records where an Order/Trade attempt to match was made, but no match was found.    | The percentage of Order/Trade matched records.    | The percentage Order/Trade of unmatched records.    |
| Exchange Route  | The number of Route or Combined Order/Route reports where OATS attempted an Exchange/Route match. OATS will attempt a match when the Action Type Code is equal to 'N', the Destination Code is equal to 'XQ' or 'XB' and the Routing Method Code is 'E', 'S' or 'I'.                               | Number of records where an Exchange/Route attempt to match was made, but no match was found. | The percentage of Exchange/Route matched records. | The percentage of Exchange/Route unmatched records. |
| Interfirm Route | The number of Route or Combined Order/Route reports where OATS attempted an Interfirm match. OATS will attempt a match when the Action Type Code is equal to 'N', the                                                                                                                              | Number of records where an Interfirm attempt to match was made, but no match was found.      | The percentage of Interfirm matched records.      | The percentage of Interfirm unmatched records.      |

|                    |                                                                                                                                                                                                                                                                          |                                                                                         |                                              |                                                |
|--------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|----------------------------------------------|------------------------------------------------|
|                    | Destination Code is equal to 'M' or 'E', and the Routing Method Code is equal to 'E', 'I', or 'S'.                                                                                                                                                                       |                                                                                         |                                              |                                                |
| Interfirm Received | The number of Route or Combined Order/Route reports where OATS attempted an Interfirm match. OATS will attempt a match when the Action Type Code is equal to 'N', the Destination Code is equal to 'M' or 'E', and the Routing Method Code is equal to 'E', 'I', or 'S'. | Number of records where an Interfirm attempt to match was made, but no match was found. | The percentage of Interfirm matched records. | The percentage of Interfirm unmatched records. |