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:

- **OATS Reporting Technical Specifications**, 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.

- **OATS Registration and User Entitlement Guide** www.finra.org/oats/registration. This document provides all of the information needed to Register for and create users in OATS.

- **OATS Frequently Asked Questions**, located at www.finra.org/oatsfaqs.

- **OATS Web Interface User Guide**, located at 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**
Telephone:	800-321-6273	800-321-6273
Fax:	240-386-6499	240-386-4841
Email:	supportservices@finra.org	supportservices@finra.org
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To get more information about OATS, visit the OATS Web Pages at http://www.finra.org/oats.

OATS Field Descriptions[1]

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
Account Type Code	The account type for which an order is placed.	A Institutional Customer – An institutional account as defined in NASD Rule 3110(c)(4) C Combined – An order representing more than one type of account E Employee Account – An employee or associated person of a member firm I Individual Customer – An account that does not meet the definition of NASD Rule 3110(c)(4) and is also not a proprietary account. O Market Making P Other Proprietary R Not a Broker/Dealer U Unknown – Beneficial owner is not known X Error Account – Error account of the firm	Alphanumeric (1)	M	Represents the type of beneficial owner of the account for which an order was received or originated. Note: 'R' is a temporary allowable value representing either an institutional or individual customer if a firm is unable to determine the appropriate status. 'R' will be eliminated as an allowable value after firms have had adequate time to make the programming changes necessary to distinguish between individual and institutional accounts.
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 reported event, or to	N New order event C Corrected order event D Deleted order event R Delete for replacement order event	Alphanumeric (1)	M	Must be allowable value. Case Sensitive.

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[1] 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/ Conditional	Instructions
	delete a previously reported event with the intention of correcting it.				
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 N Not part of an arbitrage strategy 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'. Non-ECNs with an Account Type Code of 'P' must not populate this field with 'X' Must be allowable value. Case Sensitive.
Branch/ Sequence 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 SL Sell Long SS Short Sale SX Short Exempt	Alphanumeric (2)	M	Must be allowable value. Case Sensitive.
Cancel Leaves	The number of shares	Any integer greater than or	Alphanumeric (4)	M	Required when the Cancel Type

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
Quantity	remaining open when an order is partially canceled.	equal to zero.			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 P Partial—Cancel quantity is less than the total shares quantity of the order	Alphanumeric (1)	M – CL events 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 F Canceled by firm receiving the order	Alphanumeric (1)	M – CL, CR events 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 P Principal 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. Must be allowable value. Case Sensitive.
Connection ID	The unique identifier representing the name of the connection used when routing to another firm or national securities exchange. The Connection ID is an optional field that may be		Alphanumeric (12)	C	Value: Any alphanumeric not containing a delimiter.

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
	populated to guarantee uniqueness for a Routed Order ID / Sent to Routed Order ID. If populated, the Connection ID will be included as match criteria in the Exchange Route Matching process.				
Correction/ Deletion Timestamp	The date and time a correction or a deletion to an order was effective.	Format: YYYYMMDDHHMMSSCCC	Numeric (17)	C	Required if the Action Type Code is 'C,' 'D,' or 'R.'
Customer Instruction Flag	Indicates if a customer has instructed that a limit order should not be displayed or that a block size order be displayed.	Y Yes. Customer has instructed that a limit order should not be displayed or that a block size order be displayed. 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.	Alphanumeric (1)	C	For Non-ECNs, must exist if either a Limit Price, or a Limit Price and a Stop Price, is provided. Not mandatory for orders received by an ECN. Must be allowable value. Case Sensitive.
Desk Received Timestamp	The date and time the order was received by a desk or department from another desk or department.	Format: YYYYMMDDHHMMSSCCC	Numeric (17)	M – DS events C – other events	
Desk Special Handling Codes	Refer to *Special Handling Codes*.		Alphanumeric (3)	C	
Desk Type Code	Indicates the type of Desk or Department at which	A Agency AR Arbitrage	Alphanumeric (2)	M – DS events	Must be allowable value. Case Sensitive.

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
	the order was received.	B Block Trading C Convertible Desk CR Central Risk Books D Derivatives EC Equity Capital Markets IN International IS Institutional O Other PF Preferred Trading PR Proprietary PT Program Trading S Sales SW Swaps T Trading TR Treasury		C – other events	
Destination Code	Indicates whether the Route Report or Combined Order/Route Report was routed to a Member Firm, Non-Member Firm, ECN, or Exchange.	A Affiliate, Not a FINRA Member E ECN M FINRA Member N Not a FINRA Member **Exchanges:** XA NYSE Amex XB NASDAQ OMX BX XC National Stock Exchange XF Non–US Exchange XI International Securities Exchange XJ EDGA Exchange XK EDGX Exchange XM Chicago Stock Exchange XN New York Stock Exchange	Alphanumeric (2)	M	Must be allowable value. Case Sensitive.

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
		XO Bourse de Montreal XP NYSE Arca XQ The NASDAQ Stock Market XT Toronto Stock Exchange XV TSX Venture Exchange XW CBOE Stock Exchange XX NASDAQ OMX PHLX XY BATS Y Exchange XZ BATS Exchange **Options Exchanges:** OA NYSE Amex Options OB Boston Options Exchange, LLC OC Chicago Board Options Exchange OI International Securities Exchange OJ C2 Options Exchange OP NYSE Arca Options OQ NASDAQ OMX Options OX NASDAQ OMX PHLX Options OZ BATS Option 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 DNR Do Not Reduce DNI Do Not Increase 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 Y The identified order is	Alphanumeric (1)	C	Required if the submitting organization is an ECN. Must be allowable value. Case

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
		submitted by an ECN			Sensitive.
Exchange Participant ID	Firm identifier assigned by the exchange. Required for all orders routed to an exchange. For example: For orders routed to The NASDAQ Stock Market, NASDAQ OMX BX and NASDAQ OMX PHLX enter the MPID. For orders routed to the New York Stock Exchange and NYSE Amex enter the entering firm mnemonic. For orders routed to NYSE Arca, enter the Equity Trading Permit ID.		Alphanumeric (8)	C	Case sensitive.

Required for orders routed to a national securities exchange. |
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: YYYYMMDDHHMMSSCCC	Numeric (17)	M	
Execution Type Indicator	Indicates if the execution was a full or partial execution.	F Full—Execution equals total shares quantity of the order

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/ Conditional	Instructions
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.' 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. 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/ Conditional	Instructions
	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 Amex B NASDAQ OMX BX C National Stock Exchange F Non–Us Exchange I International Securities Exchange J EDGA Exchange K EDGX Exchange M Chicago Stock Exchange N New York Stock Exchange P NYSE Arca Q The NASDAQ Stock Market W CBOE Stock Exchange X NASDAQ OMX PHLX Y BATS Y Exchange (BYX) Z BATS Exchange **FINRA transaction reporting systems:** DN FINRA/NYSE Trade Reporting Facility D ADF L FINRA/NASDAQ Trade	Alphanumeric (2)	C	Must be allowable value. Case Sensitive.

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
		Reporting Facility O OTC Reporting Facility			
Member Type Code	Indicates whether the order was received from a Member Firm, Non-Member Firm, ECN, or Non-Reporting Member Firm.	A Affiliate, Not a FINRA Member C ECN E FINRA Member Firm does not meet the definition of reporting member under FINRA Rule 7410 M FINRA Member N Not a FINRA Member	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 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. Must be allowable value. Case Sensitive.
Order Cancel Timestamp	The date and time a cancellation was originated or received.	Format: YYYYMMDDHHMMSSCCC	Numeric (17)	M – CL events C – other events	
Order Origination Code	Identifies whether the order was received from a customer of the firm, originated by the firm, or whether the order was received from another Broker/Dealer.	F Order was received from a customer or originated with the Firm W Received from another Broker/Dealer	Alphanumeric (1)	M	

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
Order Received Date	The date and time the order was received by the order receiving firm.	Format: YYYYMMDDHHMMSSCCC	Numeric (17)	M	
Order Received Timestamp	The date and time the order was received or originated.	Format: YYYYMMDDHHMMSSCCC	Numeric (17)	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: YYYYMMDDHHMMSSCCC	Numeric (17)	M	
Originating Department ID	The department or desk within a firm that originates a proprietary order.	A Agency - A desk or department where orders may be routed to other market centers, either by a trading system or with the assistance of traders. This would include smart routers and algorithmic trading. ATS ATS - A trading system that meets the definition of "Alternative Trading System" under Regulation ATS. MA Market Access - When a member permits another broker-dealer to use a market participant identifier assigned to the member to route orders directly to market centers. T Trading - A desk or	Alphanumeric (12)	C	The member firm must maintain a list of the department identifiers and provide them on request to FINRA. Codes must be unique within a firm, regardless of the number of locations in which it operates. Must be provided when the Account Type Code is 'P'. Not required for ECNs.

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
		department where orders are executed. This may be interpreted as either a trading system or a desk or department where orders are executed with the assistance of traders. O Other – A department that does not execute orders or make routing decisions.			
Originating Broker/Dealer	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	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. Must be allowable value. Case Sensitive.
Program Trading Code	Indicates if an order is part of a program trade, a strategy involving the 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.	Y Part of a program trade N Not part of a program trade 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'. Non-ECNs with an Account Type Code of 'P' must not populate this field with 'X' Must be allowable value. Case Sensitive.
Received Method Code	Indicates whether the order was received electronically or manually.	E Electronic N Manual	Alphanumeric (1)	M	Must be allowable value. Case Sensitive.
Receiving Department ID	The department or desk within a firm that receives	A Agency - A desk or department where orders	Alphanumeric (12)	C	Either the Receiving Terminal ID or the Receiving Department

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
	an order.	may be routed to other market centers, either by a trading system or with the assistance of traders. This would include smart routers and algorithmic trading. ATS ATS - A trading system that meets the definition of "Alternative Trading System" under Regulation ATS. MA Market Access - When a member permits another broker-dealer to use a market participant identifier assigned to the member to route orders directly to market centers. T Trading - A desk or department where orders are executed. This may be interpreted as either a trading system or a desk or department where orders are executed with the assistance of traders. O Other – A department that does not execute orders or make routing decisions.			ID must be provided when an order is received directly from a customer. The member firm must maintain a list of the department identifiers and provide them on request to FINRA. Codes must be unique within a firm, regardless of the number of locations in which it operates. Not required for ECNs.
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.

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
					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 <blank> Not a resubmitted ROE	Alphanumeric (1)	C	Required when the ROE has been rejected by OATS and has been corrected for resubmission. 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: YYYYMMDDHHMMSSCCC	Numeric (17)	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 M Execution where entry of branch/sequence number is not possible R Riskless principal transaction A Agency Average Price Transaction T Agency Post Trade Allocation	Alphanumeric (1)	C	

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
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	**Orders Received:** Routing identifier used by the order sending member during the order routing process. Required for all orders received electronically from another Broker/Dealer. **Orders Routed:** Routing identifier used during the order routing process. Required for all electronically routed orders. Must be unique for the MPID, Order Sent Date, Connection ID, and Sent to MPID (if routed to another FINRA member) or Destination Code and Exchange Participant ID (if routed to a national securities exchange), except for instances when the route has a special routing condition.
Routing Firm MPID	The MPID of the firm, ECN or Exchange from which the order was received.		Alphanumeric (4)	C	The MPID of the firm from which the order was received. Required and must be a valid MPID for the Order Received Timestamp if the order is received from another FINRA member. If received from a non–FINRA member, must be blank or contain a non–FINRA member MPID. Must be blank if the

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
					order originated with the firm.
Routing Method Code	Indicates whether the order was sent electronically, manually, or via a Smart Router.	E Routed electronically N Routed manually 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. 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. Must be allowable value. Case Sensitive.
Sent to Routed Order ID			Alphanumeric (40)	C	Routing identifier used during the order routing process. Required for all electronically routed orders. Must be unique for the MPID, Order Sent Date, Connection ID, and Sent to MPID (if routed to another FINRA member) or Destination Code and Exchange Participant ID (if routed to a national securities exchange), except for instances when the route has a Special Routing Condition.

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
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.	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. AON All or None – Requires that if an order cannot be filled in its entirety, the order should not be executed. 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). 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 specified dollar amount. CSH Delivery Instructions: Cash–trade settles on the same trade date DIR Directed Orders – Orders that meet the definition of "Directed Order" under Rule 600(b)(19) of Regulation NMS (formerly defined under SEC Rule	Alphanumeric (3)	C	Must be allowable value. Case Sensitive.

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
		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 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 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 securities covered by the futures contract), typically involving baskets that replicate common indices. 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 cancelled. G G Order – An order for an			

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
		account covered by 1934 Exchange Act §11(a) that relies on §11(a)(1)(G) as an exemption to §11(a)(1).			
		IDX Intra–Day Cross – An order designated for participation in an Intra–Day cross.			
		IO Imbalance Only – 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.			
		IOC Immediate or Cancel – Requires all or part of the order be executed immediately, and any remaining shares be cancelled.			
		ISO Intermarket Sweep Order – An order that meets the definition of "Intermarket Sweep Order" under Rule 600(b)(30) of Regulation NMS.			
		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.			
		LOC Limit on Close – Instructs the trader to execute the order at the closing price			

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
		provided that the closing price is at or within the limit specified. MAC Market at Close – Instructs the trader to execute the order at the closing inside quote price of regular market hours. MAO Market at Open – Instructs the trader to execute the order at the opening inside quote price of regular market hours. MOC Market on Close – Instructs the trader to execute the order at the closing last sale price of regular market hours. MOO Market on Open – Instructs the trader to execute the order at the opening print price of regular market hours. MTL Market to Limit – An order that is sent in as a 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. MQT Minimum Quantity – Instruction to cancel the			

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
		order if a specified minimum quantity cannot be executed. MPT Merger Related Transfer Position ND Delivery Instructions: Next Day – trade settles on next trade date. NH Not Held – Requires that the trader use best judgment as to the time of execution and the issue price. OPT Options Related Transaction – Represents an order where the terms and conditions of the order are derived from a related options transaction. OVD Over the Day – Requires that a trader break up an order into several partial executions. The customer may specify the number of executions. PEG Indicates that the customer's limit price is 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. RSV Reserve Size Order – Required for an order for which a customer has authorized the public			

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
		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. 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. SCL Scale – Requires partial executions that are not more than a specified price increment apart (e.g., 1/8 of a point). SLR Delivery Instructions: Seller's Option – trade settles on a date determined by a seller. TMO Time Order – Represents an order that becomes a market or limit price order at a specific time. TS Trailing Stop – In the case of a sell 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			

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
		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). WRK Work – Leaves the time of execution to the trader's discretion; either a full execution or partial executions are accepted. F0 Stay on Offerside F3 Go Along 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			

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
		cannot be routed to initiate a trade with another market or market maker.			
		F7 Strict Scale			
		F8 Try to Scale			
		F9 Stay on Bidside			
		FA No Cross – The broker executing this trade is forbidden from taking the other side of the trade. Opposite of OK to Cross.			
		FB OK to Cross – The broker executing this trade is allowed to take the other side of the trade. Opposite of No Cross.			
		FC Call First – Refer to client before trading.			
		FD Percent of Volume – The sender does not want to be all of the volume.			
		FH Reinstate 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.			
		FI Institutions Only – Broker is restricted to dealing with other buy side firms.			
		FJ Reinstate on Trading Halt – If trading in this instrument is halted,			

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
		reinstate this order when/if trading resumes, subject to time in force limitations. FK Cancel on Trading Halt–If trading in this instrument is halted, cancel this order and do not reinstate it when/if trading resumes. FL Last Peg FM Mid–price Peg FN Non–negotiable FO Opening Peg FP Market Peg FQ Cancel on System Failure – If a system failure interrupts trading or order routing, attempt to cancel this order. Note that depending on the type and severity of the failure, this might not be possible. FR Primary Peg FS Suspend FT Fixed Peg to Local Best Bid or Offer at time of order FW Peg to VWAP 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. FY Try to Stop – Used in specialist–driven markets			

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
		to direct the specialist to try and stop the order. 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. Fb Strict Limit – A limit order that must be traded at the exact limit price specified without any price improvement. Fc Ignore Price Validity Checks – Disables validity checking of price fields for an order or change request. Fd Peg to Limit Price Fe Work to Target Strategy			
Special Routing Condition	The Special Routing Condition indicator is used to identify instances where the Routed Order ID/ Sent to Routed Order ID will be duplicated.	X The identified order has an exchange routing condition that requires a duplicated Routed Order ID Y The identified order is part of a bunch <blank> The identified order does not have a special routing condition			Indicates the Route or Combined Order/Route Report has a special routing condition including: • Route is part of a bunched order. • Route represents a modification to an order previously routed to a national securities exchange that includes a duplicated Routed Order ID/Sent to Routed Order ID. Some order modification types accepted by a national securities exchange require firms to use the original order

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
					identifier when submitting an order modification. For example, the Fast Cancel function offered by NYSE Arca requires a firm to use the Client Order ID entered with the original order for all subsequent modifications. In these limited situations involving a national securities exchange, a duplicate Routed order ID/Sent To Routed Order ID will be allowed. The Special Routing Condition of 'X' can only be used when routing to a national securities exchange.
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> Market Order–Valid for execution at the prevailing market price DAY Day Order–Valid until executed or the next market close GTC Good Till Cancelled– Valid until executed or cancelled by the customer	Alphanumeric (3)	C	Blank is interpreted by OATS as a market order. Must be allowable value. Case Sensitive.

Field Name	Definition	Allowable Values	Data Type	Mandatory/ Conditional	Instructions
		GTD Good Till Date–Valid until the close of market on a specified date GTM Good Till Month – Valid until the last business day of the month in which the order was received GTT Good Till Time–Valid until the specified time GTX 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: YYYYMMDDHHMMSSCCC	Numeric (17)	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 represents a National Stock Exchange and the Routing Method Code is 'E' or 'S'.	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	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.

	Code is equal to 'N', the Destination Code is equal to 'M' or 'E', and the Routing Method Code is equal to 'E' 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' 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.