FINRA ADDS®
FINRA Automated Data Delivery System®
User Guide

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Overview

FINRA's Automated Data Delivery Service (FINRA ADDS) is a secure website through which firms can request transaction data submitted to TRACE, the Alternate Display Facility (ADF) or the OTC Reporting Facility (ORF) through the TRAQS system. Firms may use the data to help monitor their trading and reporting activity and support compliance procedures.

Access

FINRA ADDS offers several types of access:

Standard Access

Standard Access allows users with the TRACE, ADF, ORF and/or Clearing Firm Trade Journals entitlement privileges to request trade journals via the FINRA ADDS website. Standard access limits the user to a set number of days in the past for which they can request trade and reject files; TRACE users can request any date(s) within the most recent 30 calendar days, and ADF, ORF and Clearing users can request a date from the most recent 3 business days. There is no fee for Standard Access.

Optional Services

Data Delivery Plus

Firms that elect to subscribe to any or all of the Data Delivery Plus services expand their access to trade journals. Firms with Data Delivery Plus access can request transactions or rejects for any date within the prior two years. (Data is limited to dates within the past 24 months and submitted to the current TRAQS platform.) Users with Data Delivery Plus access may also subscribe to automated daily delivery of their trade journals to the FINRA ADDS website, eliminating the need to submit daily requests.

Enrollment in each the Data Delivery Plus services is optional, and firms need to submit the applicable FINRA ADDS Optional Services Request Form(s) to gain access. Upon receipt of the Request Form, FINRA will enroll the submitted MPID(s) or clearing number(s) in Data Delivery Plus and grant the firm's Super Account Administrator (SAA) administrative rights to the Data Delivery Plus Entitlement. The SAA may then give the Data Delivery Plus privilege to any users at the firm who need access.

The following types of Data Delivery Plus access are available:
- **TRACE** – access to trade journals for corporate, agency and securitized products transactions
- **ORF** – access to trade journals for transactions submitted to ORF
- **Clearing** – access for clearing firms to trade journals for ORF trades on which they are named as the clearing party
- **ADF** – access to trade journals for firms named a party to transactions submitted to the ADF

Data Delivery SFTP

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

These optional services are fee-based; firms will be assessed a fee per MPID or Clearing Number enrolled in each service and product. Read about fees for the respective services below.

Enrollment

Standard Access Enrollment

Standard access to the FINRA ADDS website is available to firms for free. Firms gain access via the FINRA Entitlement Program. Note: FINRA ADDS is separate from the TRAQS system. The user's TRAQS user ID and password will not work for FINRA ADDS.

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

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

Once access is granted, users can log into FINRA ADDS to request and download trade journals.

Data Delivery Plus Enrollment

Data Delivery Plus access provides users the ability to request and download transaction data for any date within the prior two years (assuming the data was submitted to the current TRAQS platform; transactions submitted to legacy systems are not available via FINRA ADDS). Users can also subscribe to have their daily data made available on the website each day automatically.

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

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

Within three business days of receipt of a properly completed Request Form, FINRA will enroll the submitted firms in Data Delivery Plus for the facility(ies) requested and grant the firm's Super Account Administrator (SAA) administrator rights to the Data Delivery Plus entitlement privilege. **The SAA may then give the Data Delivery Plus privilege to any users at the firm who need access to the data.** Users with Data Delivery Plus access must also have at least one enrolled MPID on their accounts to use the service, with the exception of clearing firm users, who do not need an MPID on their account to view clearing files.

Data Delivery SFTP Enrollment

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

Enrollment in Data Delivery SFTP is *optional*, and requires the firm to submit a FINRA ADDS Optional Services Request Form to establish a dedicated FTP user account. Data Delivery SFTP access is

available for TRACE, ADF, ORF, and Clearing trade journals. A link to the request forms can be found at www.finra.org/datadelivery.

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

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

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

Access Data on the FINRA ADDS Website

File Availability

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

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

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

Request Files

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

- **Report Category**: TRACE, Equity or Clearing. This will depend on which service(s) your user is assigned.

- **Firm ID**: This will be an MPID, if the Report Category is TRACE or Equity. It will be a clearing number if the Report Category is Clearing. If your firm has enrolled one or more MPIDs or Clearing Numbers in the Data Delivery Plus service, those IDs will be marked with an asterisk. *Note: if you have an MPID enrolled in Plus service for either ADF or ORF but not both, you can click the Subscriptions tab to see which Plus service the MPID has.*

- **Request Type**: For TRACE, options are Securitized Products, Corporate & Agency Debt, or both. Equity users can select ADF or ORF (if they have access to both). For Clearing, ORF will be the only Request Type.

- **File Type**: *Not available for Clearing users, as Reject files are not accessible by clearing firms since they are not clearing-eligible transactions.* Check the box to request a Trades file (accepted transactions), a Rejects file (transactions that the system rejected) or both. *Note: For the purposes of FINRA ADDS billing, each Plus file received is a billable report. For example, if on*

July 1st, you request Trades and Rejects files for Securitized Products and Corporate & Agency Debt for May 1st, the request will result in 4 billable reports – a Trades file for each request type and a Rejects file for each request type.

- **Trade Report Start Date**: Provide a start date for your request. The date entered must be prior to the current date.
    - TRACE users: If you do not have TRACE Data Delivery Plus access, your start date must be within the prior 30 calendar days. If you have TRACE Data Delivery Plus access, you may enter any date within the past 24 months.
    - ADF, ORF and Clearing users: If you do not have ADF Data Delivery Plus, ORF Data Delivery Plus, or ORF Clearing Data Delivery Plus access, your start date must be within the prior 3 business days. If you have Data Delivery Plus access for any data type, you may access data within the past 24 months for that data type, once 24 months of TRAQS data exists. Data entered in systems prior to TRAQS is not accessible via FINRA ADDS.

- **Trade Report End Date:** Provide an end date for your request. The date entered must be prior to the current date. You may request up to 31 days of data at a time, if you have Plus access.

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

Subscribe to Daily Delivery of Files

Users with the Data Delivery Plus privilege may subscribe to daily delivery of their files. This eliminates the need for a user to request the prior day's data; instead, the data will be made available each day automatically.

To subscribe to daily delivery, log into [FINRA ADDS](#) and click the **Subscriptions** button.

Check the box(es) for the type(s) of files you want to have delivered to you on a daily basis, and click **Submit**. On the next business day, the file types will display automatically as soon as the data for the prior day is available.

A listing will display for each file type subscribed, whether or not the firm has data for that file type and date. For example, if you subscribe to daily delivery of your firm's reject files and you did not have any submissions rejected on the prior date, you will see the Reject file listing in your inbox, but the file status will be "Unavailable". Records will not be delivered for weekends or holidays.

Note: Generally, files will be generated by 5 a.m. on the next business day. On occasion, however, the Subscription delivery may be delayed. Please contact datadelivery@finra.org with any questions.

Review and Download Files

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

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

- **Available** – These files can be downloaded. Click the + sign on the far left of the row to expand it. Then, click the name of the file to open it. You may be prompted to enter a one-time PIN when you attempt to access your data. Please see **One-Time PINs** below for more information.
  Note: You may see more than one file name for a single listing. This occurs if there are too many transactions for the Firm ID, date and file type requested to be included in a single file.

- **Unavailable** – This indicates that the system does not have any data for the Firm ID, file type or trade date provided. If you have questions, please send an email to datadelivery@finra.org.
  Note: You may also see this status when delivery of the prior day's data is delayed. In that case, the file status will change to Available once the data has been loaded.

- **Access Denied** – If your access to a Firm ID has been removed, the status of files for that ID will be Access Denied. If you have questions regarding why your access has been removed, please contact your firm's Super Account Administrator.

One-Time PINs

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

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

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

File Expiration

TRACE files are available for 30 calendar days, and ORF, ADF and Clearing files are available for three business days. The file Expiration Date is available on the website. If you require access to a particular file past its expiration date, **you should save the file to your computer or network**. Otherwise, you will need to re-request the file, and if the file is a "Plus" file, your firm will be billed for the new request.

File Deletion

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

Access Data via SFTP

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

SFTP Set-Up Process

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

1. Submit the appropriate FINRA ADDS Optional Services Request Form to request a dedicated FTP user account.

2. Send your firm's Gateway IP address to datadelivery@finra.org so that FINRA can associate your firm with our firewall. **This should be your firm's externally visible IP.** FINRA will then set up your firm's SFTP account for access and notify you when that process is complete. ***Note: this process will take several days at minimum, and may take longer if there are issues with the IP address provided***.

3. Change the temporary password provided by the Entitlement Group and choose a permanent password. FTP users should log into: https://accountmgmt.finra.org/myews/ to update their passwords (this cannot be done via the FINRA SFTP site). Since FTP users are intended for automated access, passwords are not required to be reset every 120 days. Once the user has updated his/her password, he/she will see an Access Denied page. At that point, the browser can be closed.

4. Connect via SFTP and download your files, using the following connection information:

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

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

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

SFTP Data Delivery

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

File Format

Trade journal files are made available in .zip format. The data contained therein is provided in comma separated value (CSV) files. Many systems allow users to open .zip files without requiring any additional software. Simply double-click the zip file to extract your data file.

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

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

If you have a large number of transactions for a particular date, the system may need to separate your request into several files. When you click the + sign to expand the row for the date you requested data, all files for that particular request will be listed.

File Naming Convention

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

TRACE Files for Corporate and Agency trades:
> CA_TR_<MPID>_<YYYYMMDD>_<Seq#>.csv.zip
> CA_RJ_<MPID>_<YYYYMMDD>_<Seq#>.csv.zip

TRACE Files for Securitized Products trades:
> SP_TR_<MPID>_<YYYYMMDD>_<Seq#>.csv.zip
> SP_RJ_<MPID>_<YYYYMMDD>_<Seq#>.csv.zip

ORF Files:
> ORF_TR_<MPID>_<YYYYMMDD>_<Seq#>.csv.zip
> ORF_RJ_<MPID>_<YYYYMMDD>_<Seq#>.csv.zip

Clearing Files:
> CTO_TR_<ClearingNumber>_<YYYYMMDD>_<Seq#>.csv.zip

ADF Files:
> ADF_TR_<MPID>_<YYYYMMDD>_<Seq#>.csv.zip
> ADF_RJ_<MPID>_<YYYYMMDD>_<Seq#>.csv.zip

File Contents

TRACE Trades File

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

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

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

Column	Description	Data Type/Possible Values
Trade Report Date	The date the transaction was reported to TRACE	MM/DD/YYYY
Trade Report Time	The time the transaction was reported to TRACE	HH:MM:SS
Sub Product	The sub-product of the security being traded. (ABSX value effective June 1, 2015)	Values: CORP, AGCY, ELN, CHRC, ABS, ABSX, MBS, CMO, TBA
Trade Status	Indicates the status of the trade: T = Newly Reported Trade X = Canceled C = Correction Canceled – the canceled portion of a trade that was modified R = Correction New Trade – represents the new	Values: T, X, C, R, Y

	trade resulting from a trade correction Y = Reversal If a trade was submitted and then canceled or corrected, each version of the trade that occurred on this date is included in this file.	
Side	Indicates whether the trade was reported as a buy or a sell	Values: B, S
Symbol	The symbol of the security reported	Varchar(14)
CUSIP	The CUSIP of the security reported	Varchar(9)
Quantity	Displays the quantity reported in the trade (in dollar amount)	Numeric(13,2)
Price	Displays the price at which the trade was executed	Numeric(12,6)
Price Override	Indicates if a price override was used to process the trade report	Values: O, null
Reporting Party ID	The identifier of the party reporting the trade	Varchar(6)
Reporting Party Give Up	If the reporting party submitted the trade on behalf of the executing firm, this is the executing firm that the reporting party "gave up" on the trade report.	Varchar(6)
Reporting Party Capacity	Indicates whether the firm executed the trade for its own account (P for Principal) or for a third party (A for Agent)	Values: P, A
Reporting Party Clearing Number	The Clearing number of the firm reporting the trade. This field is not required.	Varchar(4)
Contra Party	The party on the other side of the trade. Contra parties that are non-FINRA member firms will be identified with a C for customer.	Varchar(6)
Contra Party Give Up	The give-up identifier (if entered) for the contra party to the trade. This field will only appear if the trade is locked in.	Varchar(6)
Contra Capacity	The capacity (Principal or Agent) for the contra party to the trade. This field will only appear if the trade is locked in.	Values: P, A
Contra Party Clearing Number	The clearing number for the contra party to the trade. This field will only appear if the trade is locked in.	Varchar(4)
Locked In Indicator	A Y in this column indicates that the trade is locked-in and satisfies both sides (Buy and Sell) of the trade reporting requirement.	Values: Y, null
As Of Indicator	A Y in this column indicates that the trade was reported as an as-of report.	Values: Y, null
Execution Date	The date the trade was executed	MM/DD/YYYY
Execution Time	The time the trade was executed	HH:MM:SS
Trade Mod 1	This field is not applicable to bond reporting.	Null
Trade Mod 2	Applies to ABS trades only; indicates whether the ABS trade was executed in the Primary (P) or Secondary (S) market. (P, S values effective June 1, 2015)	Values: P (ABS Only), S (ABS Only), Null (all other sub-products)
Trade Mod 3	This field includes any system-assigned values indicating that the trade was executed outside	Values: T, Z, U, null

	of normal market hours and/or was reported late: T = trade reported outside normal market hours Z = trade reported during normal market hours and late U = trade reported outside normal market hours and late	
Trade Mod 4	This field includes any modifier provided on the trade report. For Securitized Products transactions, possible values are: O = Specified Pool Transaction N = Stipulation Transaction D = Dollar Roll without Stipulation L = Stipulated Dollar Roll W = Weighted Average Price For Corporate & Agency Debt transactions, possible value is: W = Weighted Average Price	Values: O, N, D, L, W, null
Settlement Date	The date the transaction is reported to settle	MM/DD/YYYY
Seller's Commission	The dollar amount charged as commission on the sell side	Numeric(8,2)
Buyer's Commission	The dollar amount charged as commission on the buy side	Numeric(8,2)
Branch Sequence Number	An in-house reference number assigned to the trade by the Reporting Party	Varchar(8)
Contra Branch Sequence Number	The reference number assigned to the trade by the contra party. This field will only appear if the trade is locked in.	Varchar(8)
Memo	This field may be used for internal purposes by the reporting firm.	Varchar(10)
Factor	A decimal representing the factor reported on the trade. This field is not relevant for Corporate & Agency Debt transactions.	Numeric(13,2)
Calculated Yield	Displays the yield reported on the trade. This field is not relevant for Securitized Products transactions.	Numeric(12,6)
Special Processing Flag	Indicates if the trade report was designated as a position transfer.	Values: 3, P, A, null
Special Price Indicator	A Y in this column indicates that the firm set the Special Price flag when reporting this transaction.	Values: Y, null
Special Price Memo	This is a required field when Special Price = Y, and is used by the reporting firm to provide the reason for the Special Price indicator.	Varchar(50)
Method of Entry	Indicates whether the trade was submitted via the TRAQS Web Site (W), CTCI (C), FIX (F), or B (Batch File).	Values: C, W, F, B
Trading Market Indicator	Indicates whether the trade was submitted as a P1 or S1. This field does not currently apply to Securitized Products transactions.	Values: P1, S1, null

Control Date	The date the trade was reported. A trade is uniquely identified by Control ID + Control Date. In the case of a cancelation or correction, this is the date the cancelation or correction was reported, and prior trade control date will contain the date the trade being canceled or corrected was originally submitted.	MM/DD/YYYY
Control Number	The reference number of the transaction, provided by TRACE.	Bigint
Prior Control Date	This is populated on cancelations and corrections, and is the date the trade being canceled or corrected was originally submitted.	MM/DD/YYYY
Prior Control Number	This is populated on cancelations and corrections, and is the reference number of the prior transaction (i.e., the transaction being subsequently canceled or corrected).	Bigint
Executing Client Trade Identifier	An optional user-defined trade reference number which may be used by firms to perform trade management.	Varchar(20)
Contra Client Trade Identifier	The contra party's internal user reference number for the trade report. This field will only appear if the trade is locked in.	Varchar(20)
Reversal Indicator	A Y in this column indicates that the transaction was a reversal of a previous submission.	Values: Y, null
Submitting Firm	The entity that entered the trade. The trade may be entered by the responsible (*i.e.*, executing) party, a give-up firm, a firm you have an agreement with or a service bureau. This value will differ from reporting party when a service bureau submits the trade on the reporting party's behalf.	Varchar(6)
Web User ID	The I1I2 code of the terminal where the trade was entered	Varchar(20)

TRACE Rejects File

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

Column	Description
Trade Report Date	The date the rejected transaction was submitted to TRACE
Trade Report Time	The time the rejected transaction was reported to TRACE
Sub Product	The sub-product of the rejected transaction. For Securitized Products files, this field will contain ABS, ABSX, MBS, CMO or TBA. For Corporate & Agency Debt files, this field will contain CORP, AGCY, ELN, or CHRC. (ABSX value effective June 1, 2015)
Reject Status	Identifies the current state of the reject: J = Rejected – indicates that the transaction is available for follow-up action P = Repaired – indicates that the transaction has been successfully repaired F = Repair Failed – indicates that an unsuccessful attempt was made to repair the transaction Z = Closed – indicates that the reject was closed by an unsuccessful repair or a

	close request
Side	Indicates whether the rejected transaction was reported as a buy or a sell.
Symbol	The symbol of the security reported
CUSIP	The CUSIP of the security reported
Quantity	Displays the quantity reported in the rejected transaction (in dollar amount).
Price	Displays the price at which the trade was executed.
Price Override	Indicates if a price override was used to attempt to process the rejected transaction.
Reporting Party ID	The identifier of the party reporting the transaction
Reporting Party Give Up	If the reporting party submitted the transaction on behalf of the executing firm, this is the executing firm that the reporting party "gave up" on the rejected transaction report.
Reporting Capacity	Indicates whether the firm executed the trade for its own account (P for Principal) or for a third party (A for Agent).
Reporting Party Clearing Number	The clearing number of the firm reporting the transaction. This field is not required.
Contra Party	The party on the other side of the trade. Contra parties that are non-FINRA member firms will be identified with C for customer.
Contra Party Give Up	The give-up identifier (if entered) for the contra party to the trade. This field will only appear if the trade is locked in.
Contra Capacity	The capacity (Principal or Agent) for the contra party to the trade. This field will only appear if the trade is locked in.
Contra Party Clearing Number	The clearing number for the contra party to the trade. This field only appears if the trade is locked in.
Locked In Indicator	A Y in this column indicates that the transaction is locked-in and would satisfy both sides (Buy and Sell) of the trade reporting requirement if successfully submitted.
As Of Indicator	A Y in this column indicates that the trade was reported as an as-of report.
Execution Date	The date the trade was executed
Execution Time	The time the trade was executed
Trade Mod 1	This field is not applicable to bond reporting.
Trade Mod 2	Applies to ABS trades only; indicates whether the ABS trade was executed in the Primary (P) or Secondary (S) market. (P, S values effective June 1, 2015)
Trade Mod 3	Rejected transactions are not evaluated for timeliness; therefore, this field is not applicable.
Trade Mod 4	This field includes any modifier provided on the transaction. For Securitized Products transactions, possible values are: O = Specified Pool Transaction N = Stipulation Transaction D = Dollar Roll without Stipulation L = Stipulated Dollar Roll W = Weighted Average Price For Corporate & Agency Debt transactions, possible value is: W = Weighted Average Price
Settlement Date	The date the transaction is reported to settle
Seller's Commission	The dollar amount charged as commission on the sell side
Buyer's Commission	The dollar amount charged as commission on the buy side
Branch Sequence Number	An in-house reference number assigned to the trade by the reporting party
Contra Branch	The reference number assigned to the trade by the contra party. This field will

Sequence Number	only appear if the trade is locked in.
Memo	This field may be used for internal purposes by the reporting firm.
Factor	A decimal representing the factor reported on the trade. This field is not relevant for Corporate & Agency Debt transactions.
Special Processing Flag	Indicates if the transaction was designated as a position transfer.
Special Price Indicator	A Y in this column indicates that the firm set the Special Price flag when attempting to report this transaction.
Special Price Memo	This is a required field when Special Price = Y, and is used by the reporting firm to provide the reason for the Special Price indicator.
Method of Entry	Indicates whether the trade was submitted via the TRAQS Web Site (W), CTCI (C), FIX (F), or B (Batch File).
Trading Market Indicator	Indicates whether the transaction was submitted as a P1 or S1. This field does not currently apply to Securitized Products transactions.
Control Date	The date the transaction report was entered in TRACE. A trade is uniquely identified by Control ID + Control Date. In the case of a cancelation or correction, this is the date the cancelation or correction was reported, and prior trade control date contains the date the trade being canceled or corrected was originally submitted.
Control Number	The reference number of the rejected transaction, provided by TRACE
Prior Control Date	Populated on rejections of corrected submissions, and is the date the trade being canceled or corrected was originally submitted.
Prior Control Number	Populated on cancelations and corrections, and is the reference number of the prior transaction (*i.e.,* the transaction being subsequently canceled or corrected).
Executing Client Trade Identifier	An optional user-defined trade reference number that may be used by firms to perform trade management
Contra Client Trade Identifier	The contra party's internal user reference number for the trade report. This field will only appear if the trade is locked in.
Reversal Indicator	A Y in this column indicates that the transaction was a reversal of a previous submission.
Submitting Firm	The entity that entered the trade. The trade may be entered by the responsible (*i.e.,* executing) party, a give-up firm, a firm you have an agreement with, or a service bureau. This value differs from reporting party when a service bureau submits the trade on the reporting party's behalf.
Web User ID	The I1I2 code of the terminal where the trade was entered
Reject Code	The reject code associated with the transaction
Reject Description	The reason the transaction was rejected
Repair Control Number	The control number assigned to the successful repair of a rejected transaction
Next Reject Control Number	The control number assigned when an attempt to repair a reject fails

ORF Trades File
The **ORF Trades** file contains the transactions reported for the requested date where the requesting MPID is present in any of the following fields:
- Reporting Party
- Reporting Party Give Up
- Contra Party
- Contra Party Give Up

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

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

Indicator	sold short (S) or sold short exempt (E) indicator. This field will not be visible by the clearing firm on the buy side of the transaction unless the trade was locked in, a tape only, or an audit trail only submission.	
Method of Entry	Indicates whether the trade was submitted via the TRAQS Web Site (W), CTCI (C), FIX (F), or B (Batch File).	Values: W, C, F, B
Status	Indicates the status of the record: T = new trade C = canceled portion of corrected trade R = new (corrected) portion of corrected trade X = canceled trade Y = reversal	Values: T, C, R, X, Y
Matched Status	Indicates the match status of the record: D = Declined B = Break Pending K = Broken M = Matched by Acceptance C = Matched by Comparison L = Matched by Auto-Lock	Values: D, B, K, M, C, L, null
Prior Control Date	On a trade that has been canceled or corrected, this is the date the original trade was submitted.	YYYY-MM-DD
Prior FINRA Control Number	On a trade that has been canceled or corrected, this is the control number of the original submission. Max size: 18 characters	Bigint
Contra Party (CPID)	MPID on the other side of the trade. A C in this field indicates that the contra party is not a FINRA member firm.	Varchar(6)
Reported Volume	Quantity disseminated	Varchar(14)
Reported Price	Price disseminated	Decimal(16,6)
Contra Capacity	Displays the capacity of the contra party: P – Principal A – Agency R – Riskless Principal This field will not be visible by the party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only.	Values: P, A, R
Execution Date	The date the trade was executed	YYYY-MM-DD
Contra Party Give Up (CPGU)	If a firm is being given up as the contra executing firm, this will be the MPID of the executing party on the contra side.	Varchar(6)
System Assigned Publish Indicator	A Y in this field indicates that the trade was reported to the tape.	Values: Y, N
Publish Indicator	A Y in this field indicates that the reporting firm indicated the trade was for publication.	Values: Y, N
Match Control Number	Identifier assigned by the system to trades that have been matched. Max size: 18 characters	Bigint

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

Trade Mod 1	Settlement modifier on the trade as submitted by reporting firm: @ = Regular C = Cash N = Next Day R = Seller's Option	Values: @, C, N, R, null
Trade Mod 3	Submitted by reporting firm if the trade meets one of these conditions: T = Trade was executed outside normal market hours Z = Trade was executed during normal market hours and reported late U = Trade was executed outside normal market hours and reported late	Values: T, Z, U, null
Trade Mod 4	Submitted by reporting firm if the trade meets one of these conditions: W = Weighted Average Price S = Stopped Stock P = Prior Reference Price X = Trade related to Options Exercises R = Trade Price Unrelated to Current Market	Values: W, S, P, X, R, null
Trade Mod 4 Time	This is the time associated with Prior Reference Price or Stopped Stock trade.	HH:MM:SS.mmm
Seller Days	If Trade Modifier 1 is Sellers Option, this field shall contain the days to settlement. If Trade Modifier 1 is not R (Sellers Option) the value in this field should be ignored.	Values: 02, 04-60, null
Related Market Indicator	Represents the market center for the trade: F = foreign market O = unknown market center U = unspecified multi market trades 0 = ADF/ORF	Values: F, O, U, 0, null
Contra Branch Sequence Number	Internal reference number assigned to the trade by the contra firm. This field will not be visible by the party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only.	Varchar(8)
Reporting Party Clearing Number	Identifier for the clearing firm associated with the reporting party.	Varchar(4)
Contra Clearing Number	Identifier for the clearing firm associated with the contra party.	Varchar(4)
Locked-In Indicator	A value in this field indicates that the trade was locked-in at submission: A = AGU Q = QSR	Values: A, Q, null
Reporting Obligation	A Y in this field indicates that the trade report is the submission from the member with the trade reporting obligation.	Values: Y, N
Settlement Date	The date the trade is reported to settle	YYYY-MM-DD
Trade Reference	Trade Reference Number used to tie a Tape eligible trade to one or more non-Tape eligible	Varchar(20)

Number	trades.	
OATS Identifier	Order audit trail reference number associated with the transaction. This field will not be visible by the party on the contra side of the transaction.	Varchar(20)
Contra OATS Identifier	Order audit trail reference number for the contra party associated with the transaction. This field will not be visible by the party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only.	Varchar(20)
Memo	Used for firm internal memo purposes. This field will not be visible by the party on the contra side of the transaction.	Varchar(10)
Contra Memo	Used for firm internal memo purposes by the contra firm. This field will not be visible by the party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only.	Varchar(10)
Client Trade ID	The trade reporting party internal user reference number for the trade report. This field will not be visible by the party on the contra side of the transaction.	Varchar(20)
Contra Client Trade ID	The contra party internal user reference number for the trade report. This field will not be visible by the party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only.	Varchar(20)
Reference Reporting Facility	Populated only on reversals, to indicate on what facility the original transaction being reversed was entered: A = ADF Q = FINRA/NASDAQ TRF N = FINRA/NYSE TRF	Values: A, Q, N, null
Submitter	The Web User ID, if the source is W, or the I1I2 address, if the source is C or F, of the person or terminal that entered the trade. This field will only be visible to the firm that submitted the trade. (Field to be effective June 1, 2015)	Varchar(20)

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

Column	Description
Reject Time	The time the transaction was rejected.
Reject Reason Code	The reject code associated with the transaction Max size: 3 characters
Reject Control Number	The system-assigned identifier for the reject Max size: 10 characters

Reject Status	The current state of the reject: J - Rejected P - Repaired F - Repair Failed Z – Closed
Entry Type	Indicates the status of the rejected transaction: OTIT = Trade Entry OTIX = Cancel OTIR = Correction OTIY = Reversal OTIA = Accept OTID = Decline
Client Trade Identifier	The trade reporting party internal user reference number for the trade report.
Side	Indicates whether the rejected transaction was reported as a Buy (B), Sell (S) or Cross (X)
Symbol	The ticker symbol of the security reported
Suffix	The suffix assigned to the security symbol in the rejected transaction, if applicable
Quantity	Trade volume as number of shares
Price	Trade price. Can be a decimal unit price or contract amount price. Price type field identifies the type of price entered.
Reporting Party (RPID)	The identifier of the party reporting the trade
Reporting Party Give Up (RPGU)	If a firm is being given up as the reporting executing firm, this will be the MPID of the executing party on the reporting side.
Contra Party (CPID)	MPID on the other side of the trade. A C in this field indicates that the contra party is not a FINRA member firm.
Contra Party Give Up (CPGU)	If a firm is being given up as the contra executing firm, this will be the MPID of the executing party on the contra side.
Execution Date	The date the trade was executed
Execution Time	The execution time reported on the transaction by the reporting party
Method of Entry	Indicates whether the rejected transaction was submitted via the TRAQS Web Site (W), CTCI (C), FIX (F), or Batch File (B).
Market Center	Represents the market center for the trade
Locked In Indicator	A value in this field indicates that the transaction was locked-in at submission.

Clearing Trades File

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

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

Column	Description	Data Type/Possible Values
Symbol	The ticker symbol of the security reported	Varchar(14)
Suffix	The suffix assigned to the security symbol in the transaction, if applicable	Varchar(7)
Reporting Party (RPID)	The identifier of the party reporting the trade	Varchar(6)
Reporting Party	Displays the capacity of the reporting party:	Values: P, A, R

Capacity	P = Principal A = Agency R = Riskless Principal This field will not be visible by the party on the contra clearing side of the transaction.	
Trade Report Date	The date the trade was reported to ORF	YYYY-MM-DD
Trade Report Time	The time the trade was reported to ORF	HH:MM:SS.mmm
Execution Time	The execution time reported on the transaction by the reporting party	HH:MM:SS.mmm
Reporting Party Give Up (RPGU)	If a firm is being given up as the reporting executing firm, this will be the MPID of the executing party on the reporting side.	Varchar(6)
As Of Indicator	A Y in this field indicates that the trade was reported on a date other than the date the trade was executed. An R in this field indicates that the trade is a reversal.	Values: Y, R, null
Side	Indicates whether the trade was reported as a: B = Buy S = Sell X = Cross	Values: B, S, X
Quantity	Trade volume as number of shares; max 8 characters, no decimal	Bigint
Price	Trade price. Can be a decimal unit price (D) or contract amount price (C). Price type field identifies the type of price entered.	Numeric(12,6) if price type = D, Numeric(12,2) if price type = C
Clearing Price	Trade price inclusive of explicit fee. Note: if explicit fee = 0.00, this field will be null.	Numeric(16,6)
Explicit Fee	If there is an explicit fee on the trade, this is the explicit fee amount.	Numeric(16,2)
Price Type	Indicates the type of price entered. C = Contract Amount D = Decimal Unit Price	Values: C, D
Contract Amount	The contract amount of the trade (i.e., price x quantity)	Numeric(16,2)
Clearing Contract Amount	Clearing price * quantity if clearing price exists, otherwise contract amount	Numeric(16,2)
Price Override	An O in this field indicates that a price override was used to process the transaction.	Values: O, null
Short Sale Indicator	Indicates if the trade was submitted with the sold short (S) or sold short exempt (E) indicator. This field will not be visible by the clearing firm on the buy side of the transaction unless the trade was locked in, a tape only, or an audit trail only submission.	Values: S, E, null
Method of Entry	Indicates whether the trade was submitted via the TRAQS Web Site (W), CTCI (C), FIX (F), or B (Batch File).	Values: W, C, F, B
Status	Indicates the status of the record: T = new trade C = canceled portion of corrected trade	Values: T, C, R, X, Y

	R = new (corrected) portion of corrected trade X = canceled trade Y = reversal	
Matched Status	Indicates the match status of the record: D = Declined B = Break Pending K = Broken M = Matched by Acceptance C = Matched by Comparison L = Matched by Auto-Lock	Values: D, B, K, M, C, L, null
Prior Control Date	On a trade that has been canceled or corrected, this is the date the original trade was submitted.	YYYY-MM-DD
Prior FINRA Control Number	On a trade that has been canceled or corrected, this is the control number of the original submission. Max size: 18 characters	Bigint
Contra Party (CPID)	MPID on the other side of the trade. A C in this field indicates that the contra party is not a FINRA member firm.	Varchar(6)
Reported Volume	Quantity disseminated	Varchar(14)
Reported Price	Price disseminated	Decimal(16,6)
Contra Capacity	Displays the capacity of the contra party: P – Principal A – Agency R – Riskless Principal This field will not be visible by the party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only.	Values: P, A, R
Execution Date	The date the trade was executed	YYYY-MM-DD
Contra Party Give Up (CPGU)	If a firm is being given up as the contra executing firm, this will be the MPID of the executing party on the contra side.	Varchar(6)
System Assigned Publish Indicator	A Y in this field indicates that the trade was reported to the tape.	Values: Y, N
Publish Indicator	A Y in this field indicates that the reporting firm indicated the trade was for publication.	Values: Y, N
Match Control Number	Identifier assigned by the system to trades that have been matched. Max size: 18 characters	Bigint
Match Timestamp	Indicates when the trades were matched	YYYY-MM-DD HH:MM:SS.mmm
Accept Time	Indicates when the Accept was received	HH:MM:SS.mmm
Decline Time	Indicates when the trade was declined	HH:MM:SS.mmm
Break Time	Indicates when matched trade is canceled by one party, resulting in a Matched Status of Break Pending.	HH:MM:SS.mmm
Broken Time	Indicates when matched trade is broken, i.e., both parties have canceled the trade.	HH:MM:SS.mmm
Branch Sequence	Internal reference number assigned to the trade by the submitting firm. This field will not	Varchar(8)

Number	be visible by the party on the contra side of the transaction.	
Reversal Indicator	A Y in this field indicates that the trade has been reversed.	Values: Y, N
Special Processing Flag	A Y in this field indicates that the transaction was submitted for special processing (i.e., as a position transfer).	Values: Y, null
Special Instructions Indicator	A value in this field indicates that there are special instructions on the transaction: Null = Regular I = Step In trade S = Step Out trade Y = Special trade X = Special and Step Out trade J = Special and Step In trade A = Step Out trade with Fees B = Special and Step Out trade with Fees	Values: null, I, S, Y, X, J, A, B
Clearing Indicator	A 0 in this field means the trade was sent to clearing; a 1 means it was not.	Values: 0, 1
Control Date	The date the transaction was received in the system.	YYYY-MM-DD
FINRA Control Number	The unique identifier assigned to the trade by the system. Max size: 18 characters	Bigint
Cancel Receipt Time	Populated on cancellation records, this is the time the trade cancellation was received by the system.	HH:MM:SS.mmm
FINRA Trade Mod 3	Assigned and disseminated by the system if the trade meets one of these conditions: T = Trade was executed outside normal market hours Z = Trade was executed during normal market hours and reported late U = Trade was executed outside normal market hours and reported late If the trade is published, this will be the modifier disseminated on the trade message.	Values: T, Z, U, null
FINRA Trade Mod 4	Assigned and disseminated by the system if the trade meets one of these conditions: W = Weighted Average Price or Stopped Stock P = Prior Reference Price I = Odd Lot	Values: W, P, I, null
Trade Mod 1	Settlement modifier on the trade as submitted by reporting firm: @ = Regular C = Cash N = Next Day R = Seller's Option	Values: @, C, N, R, null
Trade Mod 3	Submitted by reporting firm if the trade meets one of these conditions: T = Trade was executed outside normal market hours Z = Trade was executed during normal market	Values: T, Z, U, null

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

	the contra side of the transaction.	
Contra Memo	Used for firm internal memo purposes by the contra firm. This field will not be visible by the clearing party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only.	Varchar(10)
Client Trade ID	The trade reporting party internal user reference number for the trade report. This field will not be visible by the clearing party on the contra side of the transaction.	Varchar(20)
Contra Client Trade ID	The contra party internal user reference number for the trade report. This field will not be visible by the clearing party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only.	Varchar(20)
Reference Reporting Facility	Populated only on reversals, to indicate on what facility the original transaction being reversed was entered: A = ADF Q = FINRA/NASDAQ TRF N = FINRA/NYSE TRF	Values: A, Q, N, null
Submitter	The Web User ID, if the source is W, or the I1I2 address, if the source is C or F, of the person or terminal that entered the trade. This field will only be visible to the firm that submitted the trade. (Field to be effective June 1, 2015)	Varchar(20)

ADF Trades File

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

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

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

Column	Description	Data Type/Possible Values
Symbol	The ticker symbol of the security reported	Varchar(14)
Suffix	The suffix assigned to the security symbol in the transaction, if applicable	Varchar(7)
Reporting Party (RPID)	The identifier of the party reporting the trade	Varchar(6)
Reporting Party Capacity	Displays the capacity of the reporting party: P = Principal A = Agency R = Riskless Principal	Values: P, A, R

	This field will not be visible by the party on the contra side of the transaction.	
Trade Report Date	The date the transaction was reported to ADF	YYYY-MM-DD
Trade Report Time	The time the transaction was reported to ADF	HH:MM:SS.mmm
Execution Time	The execution time reported on the transaction by the reporting party	HH:MM:SS.mmm
Reporting Party Give Up (RPGU)	If a firm is being given up as the reporting executing firm, this will be the MPID of the executing party on the reporting side.	Varchar(6)
As Of Indicator	A Y in this field indicates that the trade was reported on a date other than the date the trade was executed.	Values: Y, null
Side	Indicates whether the trade was reported as a: • B = Buy • S = Sell • X = Cross	Values: B, S, C
Quantity	Trade volume as number of shares	Bigint
Price	Trade price. Can be a decimal unit price (D) or contract amount price (C). Price type field identifies the type of price entered.	Numeric(12,6) if price type = D, Numeric(12,2) if price type = C
Clearing Price	Trade price inclusive of explicit fee	Numeric(16,6)
Price Type	Indicates the type of price entered: C = Contract Amount D = Decimal Unit Price	Values: C, D
Contract Amount	The contract amount of the trade (i.e., price x quantity)	Numeric(16,2)
Clearing Contract Amount	Clearing price * quantity if clearing price exists, otherwise contract amount	Numeric(16,2)
Price Override	An O in this field indicates that a price override was used to process the transaction.	Values: O, null
Short Sale Indicator	Indicates if the trade was submitted with the sold short (S) or sold short exempt (E) indicator. This field will not be visible by the party on the contra side of the transaction.	Values: S, E, null
Method of Entry	Indicates whether the trade was submitted via the TRAQS Website (W), CTCI (C), FIX (F), or Batch File (B).	Values: W, C, F, B
Status	Indicates the status of the record: T = New trade C = Canceled portion of corrected trade R = New (corrected) portion of corrected trade X = Canceled trade Y = Reversal	Values: T, C, R, X, Y
Matched Status	Indicates if and how the trade is matched: D = Declined B = Break Pending K = Broken M = Matched by Acceptance C = Matched by Comparison L = Matched by Auto-Lock	Values: D, B, K, M, C, L, null

Prior Control Date	On a trade that has been canceled or corrected, this is the date the original trade was submitted.	YYYY-MM-DD
Prior FINRA Control Number	On a trade that has been canceled or corrected, this is the control number of the original submission.	Bigint
Contra Party (CPID)	MPID on the other side of the trade. A C in this field indicates that the contra party is not a FINRA Member firm.	Varchar(6)
Contra Capacity	Displays the capacity of the contra party: P = Principal A = Agency R = Riskless Principal This field will not be visible by the party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only.	Values: P, A, R
Execution Date	The date the trade was executed	YYYY-MM-DD
Contra Party Give Up (CPGU)	If a firm is being given up as the contra executing firm, this will be the MPID of the executing party on the contra side.	Varchar(6)
System Assigned Publish Indicator	A Y in this field indicates that the trade was reported to the tape.	Values: Y, N
Publish Indicator	A Y in this field indicates that the reporting firm indicated the trade was for publication.	Values: Y, N
Match Control Number	Identifier assigned by the system to trades that have been matched. If the trade is locked in at submission or otherwise not match-eligible, this field will be blank.	Bigint
Match Timestamp	Indicates when the trades were matched. If the trade is locked in at submission or otherwise not match-eligible, this field will be blank.	YYYY-MM-DD HH:MM:SS.mmm
Branch Sequence Number	Internal reference number assigned to the trade by the submitting firm. This field will not be visible by the party on the contra side of the transaction.	Varchar(8)
Reversal Indicator	A Y in this field indicates that the trade has been reversed.	Values: Y, null
Special Processing Flag	A Y in this field indicates that the transaction was submitted for special processing (i.e., as a position transfer).	Values: Y, null
Special Instructions Indicator	A value in this field indicates that there are special instructions on the transaction: 0 = Regular 3 = Step Out Trade 7 = Special Trade 8 = Special and Step Out Trade	Values: 0, 3, 7, 8
Clearing Indicator	A 0 in this field means the trade was sent to clearing; a 1 means it was not.	Values: 0, 1
Control Date	The date the transaction was received in the system	YYYY-MM-DD

FINRA Control Number	The unique identifier assigned to the trade by the system.	Bigint
Cancel Receipt Time	This will be populated on trades with a status of X, to reflect the time the trade was canceled in the system.	HH:MM:SS.mmm
FINRA Trade Mod 3	Assigned and disseminated by the system if the trade meets one of these conditions: T = Trade was executed outside normal market hours Z = Trade was executed during normal market hours and reported late U = Trade was executed outside normal market hours and reported late If the trade is published, this will be the modifier disseminated on the trade message.	Values: T, Z, U, null
FINRA Trade Mod 4	Assigned and disseminated by the system if the trade meets one of these conditions: W = Weighted Average Price for trade disseminated to UTP SIP B = Weighted Average Price for trade disseminated to CTA SIP I = Odd Lot Trade	Values: W, B, I, null
Trade Mod 1	Settlement Modifier on the trade as submitted by reporting party: 0 = Regular C = Cash N = Next Day R = Seller's Option	Values: 0, C, N, R, null
Trade Mod 2	Trade through exempt modifier: 2 = FINRA Self Help Indicator 3 = Intermarket Sweep Outbound 4 = Derivatively Priced 6 = Intermarket Sweep Inbound 7 = FINRA Contingent Indicator 8 = FINRA Subpenny Indicator E = Error Correction P = Print Protection	Values: 2, 3, 4, 6, 7, 8, E, P, null
Trade Mod 2 Time	Time associated with intermarket sweep order. May be provided by the reporting party or populated by the system with trade execution time.	HH:MM:SS.mmm
Trade Mod 3	Submitted by the reporting firm if the trade meets one of the following conditions: T = Trade was executed outside normal market hours Z = Trade was executed during normal market hours and reported late U = Trade was executed outside normal market hours and reported late	Values: T, Z, U, null
Trade Mod 4	Submitted by the reporting firm if the trade meets one of the following conditions: W = Weighted Average Price S = Stopped Stock	Values: W, S, P, X, R, null

	P = Prior Reference Price X = Trade Related to Options Exercises R = Trade Price Unrelated to the Current Market	
Trade Mod 4 Time	This is the time associated with Prior Reference Price or Stopped Stock trades.	HH:MM:SS.mmm
Seller Days	If Trade Modifier 1 is Sellers Option, this field shall contain the days to settlement.	Values: 02, 04-60, null
Trade Thru Exempt	A 0 in this field indicates that there is no trade through exemption on the trade. A 1 in this field indicates that the submitter indicated the trade is trade through exempt.	Values: 0, 1
Related Market Indicator	Represents the market center for the trade: Q = NQ Exchange Trade for NQ securities N = NYSE trade A = AMEX trade B = BSE trade C = NSX trade I = ISE trade M = Chicago Stock Exchange trade P = PSE trade W = CBOE trade X = Phil Stock Exchange trade O = unknown market center U = unspecified mult market trades 0 = ADF/ORF 1 = NQ TRF 3 = NYSE TRF F = Foreign Market H = BATS Exchange trade G = BATS Y Exchange trade J = DirectEdge A Ex trade K = DirectEdge X Ex trade	Values: A, B, C, F, G, H, I, J, K, M, N, O, P, Q, U, W, X, 0, 1, 3
Contra Branch Sequence Number	Internal reference number assigned to the trade by the contra firm. This field will not be visible by the party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only.	Varchar(8)
Product	Indicates the product of the security	Values: CTS, UTP
Sub-Product	Indicates the sub-product of the security	Values: NYSE, ARCA, AMEX, BATS, NSDQ
Security Description	Description of the security being traded	This field will be null.
Reporting Party Clearing Number	Identifier for the clearing firm associated with the reporting party.	Varchar(4)
Contra Clearing Number	Identifier for the clearing firm associated with the contra party.	Varchar(4)
Locked-In Indicator	A value in this field indicates that the trade was locked in at submission: A = AGU, Q = QSR	Values: A, Q, null
Reporting Obligation	A Y in this field indicates that the trade report is the submission from the member with the trade	Values: Y, N

	reporting obligation.	
Settlement Date	The date the trade is reported to settle	YYYY-MM-DD
Trade Reference Number	Reference Number used to tie a Tape eligible trade to one or more non-Tape eligible trades	Varchar(20)
OATS Reference Number	Order audit trail reference number associated with the transaction. This field will not be visible by the party on the contra side of the transaction.	Varchar(20)
OATS Contra Reference Number	Order audit trail reference number for the contra party associated with the transaction. This field will not be visible by the party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only.	Varchar(20)
Memo	Used for firm internal memo purposes. This field will not be visible by the party on the contra side of the transaction.	Varchar(10)
Contra Memo	Used for firm internal memo purposes by the contra firm. This field will not be visible by the party on the contra side of the transaction, unless the transaction is locked in, tape only, or audit trail only.	Varchar(10)
Client Trade ID	The trade reporting party internal user reference number for the trade report. This field will not be visible by the party on the contra side of the transaction.	Varchar(20)
Contra Client Trade ID	The contra party internal user reference number for the trade report. This field will not be visible by the party on the reporting side of the transaction, unless the transaction is locked in, tape only, or audit trail only.	Varchar(20)
Reference Reporting Facility	Populated only on reversals, to indicate on what facility the original transaction being reversed was entered: Q = FINRA/NASDAQ TRF N = FINRA/NYSE TRF O = ORF (OTC Reporting Facility)	Values: Q, N, O
Submitter	The Web User ID, if the source is W, or the I1I2 address, if the source is C or F, of the person or terminal that entered the trade. This field will only be visible to the firm that submitted the trade.	Varchar(20)

ADF Rejects File

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

Column	Description
Reject Time	The time the transaction was rejected
Reject Reason Code	The reject code associated with the transaction
Reject Control Number	The system-assigned identifier for the reject
Reject Status	The current state of the reject: J = Rejected P = Repaired F = Repair Failed Z = Closed
Entry Type	Indicates the status of the rejected transaction: TRIT = Trade Entry TRIX = Cancel TRIR = Correction TRIY = Historical Cancel
Client Trade Identifier	The trade reporting party internal user reference number for the trade report
Side	Indicates whether the rejected transaction was reported as a Buy (B), Sell (S) or Cross (X)
Symbol	The ticker symbol of the security reported
Suffix	The suffix assigned to the security symbol in the rejected transaction, if applicable
Quantity	Trade volume as number of shares
Price	Trade price. Can be decimal unit price or contract amount price. Price type field identifies the type of price entered.
Reporting Party (RPID)	The identifier of the party reporting the trade
Reporting Party Give Up (RPGU)	If a firm is being given up as the reporting executing firm, this will be the MPID of the executing party on the reporting side.
Contra Party (CPID)	MPID on the other side of the trade. A C in this field indicates that the contra party is not a FINRA member firm.
Contra Party Give Up (CPGU)	If a firm is being given up as the contra executing firm, this will be the MPID of the executing party on the contra side.
Execution Date	The date the trade was executed
Execution Time	The execution time reported on the transaction by the reporting party.
Method of Entry	Indicates whether the rejected transaction was submitted via the TRAQS Website (W), CTCI (C), FIX (F), or Batch File (B).
Market Center	Represents the market center for the trade.
Locked-In Indicator	A value in this field indicates that the transaction was locked in at submission: A = AGU, Q = QSR

Fees

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

TRACE Fees

TRACE Data Delivery Plus

FINRA assesses the TRACE Data Delivery Plus fee **per each MPID** that the firm enrolls in the service. The firm's monthly fee is based on:

a. the average number of transactions the MPID *was a party to** per month over the prior calendar year, which is used to categorize the MPID in one of the 4 tiers, and

b. the number of "Plus" reports (reports for dates older than the most recent 30 calendar days) users that MPID received during the month:

Average Number of Transactions per Month MPID Subscriber Was a Party to in Prior Calendar Year	0 – 5 Plus Reports Received	6 – 25 Plus Reports Received	> 25 Plus Reports Received
Tier 1: 10,000 +	$60	$80	$100
Tier 2: 3,000 – 9,999	$40	$55	$70
Tier 3: 500 – 2,999	$20	$30	$40
Tier 4: < 500	$10	$15	$20

*Note: The number of transactions the firm *was a party to* includes transactions the firm or an authorized third party on behalf of the firm reported, as well as transactions other firms reported listing the firm as the contra party. Tiers are not based solely on the number of transactions reported by the subscribing firm.

Once your MPID is assigned to a tier, it remains in that tier for the remainder of the calendar year. For instance, if a firm subscribes an MPID to the service in April 2014, the MPID's tier for 2014 will be assigned based on the number of transactions the firm was a party to in 2013. In 2015, if the MPID continues to subscribe to the service, it will be re-evaluated and assigned to a tier based on transactions in 2014.

A Plus report is a file containing a single date's data for a particular request type and file type. You may submit a single request that results in multiple files, and your billing rate for the month will be determined by the number of files you receive during the month, not by the number of requests submitted. For example, if on March 30, you request Corporate & Agency and Securitized Products Trades and Reject files for February 14 – February 15 and your firm was a party to at least 1 transaction and had at least 1 reject of each type on both dates, you will receive 8 files: corporate and agency trades file and rejects file for February14, securitized products trades file and rejects file for February 14, and another file of each type for February 15. Those transactions would place your firm in the 6 – 25 Plus Reports Received/Month range for the month of March.

All Plus reports received by entitled users of the MPID will be included when calculating the firm's monthly fee. Firms are only charged for files that are delivered to their users. If you request data for a date for which your firm was not a party to any transactions, you will not receive a report for that date, and the undelivered report will not be included in the MPID's monthly bill.

TRACE Data Delivery SFTP

Firms that subscribe to TRACE Data Delivery SFTP pay a one-time set-up fee of $250, and a $200 monthly fee.

FINRA ADDS fees will be included in your firm's TRACE bill each month. For more information on the fees, see [FINRA Rule 7730](#).

ORF Fees

ORF Data Delivery Plus
FINRA assesses the ORF Data Delivery Plus service fee **per each MPID** that the firm enrolls in the service. The firm's monthly fee is based on:

a.   the average number of transactions the MPID *was a party to** per month over the prior calendar year, which is used to categorize the MPID in one of 4 tiers, and

b.   the number of "Plus" reports (reports for dates older than the most recent 3 business days) users at that MPID received during the month:

Average Number of Transactions per Month MPID Subscriber Was a Party to in Prior Calendar Year	0 – 5 Plus Reports Received	6 – 25 Plus Reports Received	> 25 Plus Reports Received
Tier 1: 50,000 +	$60	$80	$100
Tier 2: 10,000 – 49,999	$40	$55	$70
Tier 3: 1,000 – 9,999	$20	$30	$40
Tier 4: < 1000	$10	$15	$20

*Note: The number of transactions the firm *was a party to* includes transactions the firm or an authorized third party on behalf of the firm reported, as well as transactions other firms reported listing the firm as the contra party. Tiers are not based solely on the number of transactions reported by the subscribing firm.

Once your MPID is assigned to a tier, it remains in that tier for the remainder of the calendar year. For instance, if a firm subscribes an MPID to the service in April 2015, the MPID's tier for 2015 will be assigned based on the number of transactions the firm was a party to in 2014. In 2016, if the MPID continues to subscribe to the service, it will be re-evaluated and assigned to a tier based on transactions in 2015.

A Plus report is a file containing a single date's data for a particular request type and file type. You may submit a single request that results in multiple files, and your billing rate for the month will be determined by the number of files you receive during the month, not by the number of requests submitted. For example, if on March 30, you request ORF Trades and Reject files for February 14 – February 15 and your firm was a party to at least 1 transaction and had at least 1 reject of each type on both dates, you will receive 4 files: 1 trades file and 1 rejects file for February14, and 1 trades file and 1 rejects file for February 15. Those transactions would place your firm in the 0 - 5 Plus Reports Received/Month range for the month of March.

All Plus reports received by entitled users of the MPID will be included when calculating the firm's monthly fee. Firms are only charged for files that are delivered to their users. If you request data for a date for which your firm was not a party to any transactions, you will not receive a report for that date, and the undelivered report will not be included in the MPID's monthly bill.

ORF Data Delivery SFTP
Firms that enroll in ORF Data Delivery SFTP can establish an automated interface to retrieve the prior day's trade journal files on a daily basis. Firms that subscribe an MPID to access ORF trade journal files via Secure File Transfer Protocol (SFTP) will be billed a one-time set-up fee of $250 per MPID subscribed, as well as a monthly fee of $200 per MPID.

Clearing Data Delivery Plus
FINRA assesses the Clearing Data Delivery Plus service fee **per each clearing number** that the clearing firm enrolls in the service. The firm's monthly fee per clearing number is $150.

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

Please see the future effective version of FINRA Rule 7710 for more information.

ADF Fees

ADF Data Delivery Plus
Firms that subscribe to ADF Data Delivery Plus pay a monthly fee for each MPID enrolled in the optional service. The monthly charge is based on the number of Plus reports the firm received during that month:

0 – 5 Plus Reports Received	6 – 25 Plus Reports Received	> 25 Plus Reports Received
$60	$80	$100

ADF Data Delivery SFTP
Firms that subscribe to ADF Data Delivery SFTP pay a one-time set-up fee of $250, and a $200 monthly fee.

FINRA ADDS fees for ADF will be sent in a separate bill each month. For more information on the fees, see FINRA Rule 7510.

Expected File Delivery and Support

Availability of Daily Files

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

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

Files are not delivered on FINRA holidays.

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

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

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

Support

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

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

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

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

Troubleshooting

Access Denied Message

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

Unable to Connect via SFTP

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

Contact FINRA

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