



# FIF/FPL Regulatory Reporting Working Group

## OATS for NMS Stocks

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## Document History

Revision	Date	Author	Revision Comments
.1	3/22/2011	Manisha Kimmel, FIF	Discussion document for FIF/FPL Regulatory Reporting WG.
1.0	4/6/2011	Manisha Kimmel, FIF	Incorporates comments from the FIF/FPL Regulatory WG. In addition to modifying existing field values, new fields are required to support OATS for NMS
1.1	5/5/2011	Manisha Kimmel, FIF	Incorporates comments from the FIF OATS WG and reflects changes to the FINRA OATS Spec on May 3, 2011
1.2	5/9/2011	Manisha Kimmel, FIF	Incorporates additional comments from the FIF OATS WG and comments from Lisa Taikitsadaporn. Draft for discussion purposes.
1.3	5/11/2011	Manisha Kimmel, FIF	Reviewed by the FIF/FPL Regulatory Reporting Working Group
1.4	6/6/2011 6/13/2011	L. Taikitsadaporn, Brook Path Partners, Inc., editing for Global Tech Committee	Edited to meet GTC submission requirements. Added additional discussion item whether OwnerType (522) could be used for OATS account owner type requirement.
1.5	6/17/2011	L. Taikitsadaporn, Brook Path Partners, Inc., editing for Global Tech Committee	Edited after comments received from GTC review.
<a href="#">1.6</a>	<a href="#">7/29/2011</a>	<a href="#">Jim Northey, Lasalletech</a>	<a href="#">As Built – created extension pack</a>
	<a href="#">Dec. 27, 2011</a>	<a href="#">L. Taikitsadaporn, Brook Path Partners, Inc., editing for Global Tech Committee</a>	<a href="#">Updated FIXML abbreviations</a> <a href="#">Corrected field reference in field descriptions.</a>
	<a href="#">Feb 2, 2011</a>	<a href="#">Jim N</a>	<a href="#">SPEC-451, SPEC-610, SPEC-547, SPEC-552, SPEC-554, SPEC-549, SPEC-54, SPEC-551, SPEC-553, SPEC-550.</a> <a href="#">Renamed Broker/Dealer to broker-dealer.</a>
	<a href="#">Feb 20, 2012</a>	<a href="#">L. Taikitsadaporn</a>	<a href="#">Final clean up before publishing. Replaced “tbd” in narriative text with assigned values.</a>
	<a href="#">Feb. 26, 2012</a>	<a href="#">L. Taikitsadaporn</a>	<a href="#">Updated data dictionary description for CustOrderHandlingInst(1031) to be inline with Repository changes made by EP133. Changed NASD reference to FINRA, updated FINRA URL to OATS Phase III codes.</a>

## 1 Introduction

On November 12, 2010, the SEC approved FINRA's proposed rule change [SR-FINRA-2010-044](#) to expand the OATS Rules to all NMS stocks. Since the approval FINRA has release three updates to their specification in order to accommodate the changes required to incorporate all NMS stocks into OATS. The purpose of this document is to determine changes required to the FIX specification in order to support the OATS for NMS release. Changes made to the OATS Technical Specification

FPL last made changes to the FIX specification to accommodate changes as part of the OATS Phase 3 release in March 2006. (See <http://www.fixprotocol.org/oats> for additional details.) Based on discussions at the March 23, 2011 FIF/FPL Regulatory Reporting Working Group and the April 26 FIF OATS WG the following changes are required:

1. Update references from NASD to FINRA and refer to FINRA OATS Technical Specification for the values of OATS-based fields.
2. The Current Tag 1030 ReceivedDeptID corresponds to the OATS field "Received by Desk ID" which is no longer being used, propose that the field be deprecated.
3. Request a new tag for OATS Account Type Code
4. Request a New Tag for Order Origination Code
5. Request a new Tag for Originating Department ID
6. Request a new tag for Receiving Department ID (Prior version of Gap Analysis mistakenly indicated that Tag 1030 referred to Receiving Department ID)
7. Specify that Originating Department ID and Receiving Department ID are mutually exclusive
8. Request a new tag for Information Barrier ID.

## 2 Business Workflow

Some firms use FIX messages to capture OATS reportable events. As described above, changes are required to the FIX specification as a result of the OATS for NMS Stocks Release. Details on the OATS for NMS Stock implementation are available at:

<http://www.finra.org/Industry/Compliance/MarketTransparency/OATS/NMS/index.htm>.

Based on a review of the [March 17, 2011 and May 3, 2011 Technical Specification](#), the FIF/FPL Regulatory Working Group agreed that the FIX specification requires updates to reflect the following [OATS Technical Specification Changes](#). A summary of the OATS changed requirements are as follows (note this is summarized from OATS specification):

- Added the **Order Origination Code** as a mandatory field to New Order, Combined Order/Route, Combined Order/Execution and Cancel/Replace Reports to identify whether the order was received from a customer of the firm, originated by the firm or whether the order was received from another ~~b~~Broker-~~d~~Dealer. Refer to Appendix A for the list of allowable values.
- Created standard allowable values for **Receiving Department ID** and **Originating Department ID**. Refer to Appendix A for the list of allowable values.
- Modified allowable values for **Desk Type Code**, and **Special Handling Codes**. Refer to Appendix A for the list of allowable values.
- Removed the **Received by Desk ID** field from the New Order, Desk, Combined Order/Route and Combined Order/Execution Reports. Note the field position for each Report type that previously included the Received by Desk ID is *reserved for future use* and must be blank.

- Re-purposed the **Account Type Code** field to represent the type of beneficial owner of the account for which an order was received or originated;
- Added the **Information Barrier ID** as a conditional field to the New Order, Desk Report, Cancel/Replace, Combined Order/Route, and Combined Order/Execution to capture the identifier of the information barrier in place for a trading unit that will meet the criteria of the “no-knowledge” exception in FINRA Rule 5320.02.
  - Information Barrier ID will be placed in the field position previously defined for the **Received by Desk ID** in the New Order, Desk Report, Combined Order/Route and Combined Order/Execution.
  - Information Barrier ID will be added as a new field for the Cancel/Replace Report.

**Please note that this is only a partial list of changes to the OATS Technical Specification not all changes to OATS for NMS Stocks have FIX implications at this time.**

### 3 Summary of Changes

In order to address changes to OATS for NMS, updates are required to OATS changes made to the specification in March 2006. The following new fields were added to the FIX spec in March 2006. See <http://www.fixprotocol.org/pages/3215/Detailed%20Changes%20to%20FIX%20for%20OATS.htm>. The final column of this table indicates suggested changes to the FIX specification in support of OATS for NMS. Note: Tag numbers for new fields and values for new enums allocated from FIX Repository on March 30, 2006.

**Table 1. Impact of OATS for NMS Release on changes made to FIX to support OATS Phase 3 Release**

Tag	Field Name	Data type	OATS Phase 3 Description	Action	Action Comments
1028	ManualOrderIndicator	Boolean	Indicates if the order was initially received manually (as opposed to electronically)	None	
1029	CustDirectedOrder	Boolean	Indicates if the customer directed this order to a specific execution venue (Y) or not (N). A default of N – customer didn't direct this order – should be used in the case where the information is both missing and essential.	None	
1030	ReceivedDeptID	String	Identifies the <del>Broker/Dealer</del> <del>broker-dealer</del> Department that first took the order.	Deprecate	This field corresponds to the OATS field Received by Desk ID which is being removed from OATS reports.
1031	CustOrderHandlingInst	MultipleValueString	For <del>DeskTypeSource</del> <a href="http://www.nasd.com/oats/PhaseIII">OrderHandlingInstSource(1032)</a> = 1 (NASD OATS), valid values are (as of OATS Phase 3, see also <a href="http://www.nasd.com/oats/PhaseIII">http://www.nasd.com/oats/PhaseIII</a> )	Modify	Update the code list with values from the OATS Technical Specification.

			<p>for a complete list):</p> <p>ADD = Add-on Order                  AON = All or None                  ...                  TMO = Time Order                  TS = Trailing Stop                  WRK = Work</p> <p>NOTE:                  Values in this field can overlap in meaning with other FIX fields, however this field is intended for compliance reporting purposes only. It is not intended to modify the execution or handling of the order in any way.</p>		<p>Update value list grouping heading from "NASD OATS" to "FINRA OATS"</p>
1032	OrderHandlingInstSource	int	<p>Identifies the class or source of the "OrderHandlingInst" values. Scope of this will apply to both CustOrderHandlingInst and DeskOrderHandlingInst fields.</p> <p>Required if CustOrderHandlingInst and/or DeskOrderHandlingInst is specified.</p> <p>Valid values:                  1 = NASD OATS</p>	<p>Modify enum value description to replace NASD with FINRA</p>	<p>Update description of enum value from "NASD OATS" to "FINRA OATS"</p>
1033	DeskType	String	<p>Identifies the type of Trading Desk.</p> <p>For DeskTypeSource(1034) = 1 (NASD OATS), valid values are (see also <a href="http://www.nasd.com/oats/PhaseIII">http://www.nasd.com/oats/PhaseIII</a>):</p> <p>A = Agency                  AR =Arbitrage                  D = Derivatives                  IN = International                  IS = Institutional                  O = Other                  PF = Preferred Trading                  PR = Proprietary                  PT = Program Trading                  S = Sales                  T = Trading</p>	<p>Modify description to replace NASD with FINRA</p>	<p>Update the code list with values from the OATS Technical Specification.</p> <p>Update value list grouping heading from "NASD OATS" to "FINRA OATS"</p>
1034	DeskTypeSource	int	<p>Identifies the source of DeskType values.</p> <p>valid values:                  1 = NASD OATS</p>	<p>Modify enum description to replace NASD with FINRA</p>	<p>Update description of enum value from "NASD OATS" to "FINRA OATS"</p>
1035	DeskOrderHandlingInst	MultipleValueString	<p>Codes that apply special information that the Broker / Dealer needs to report, as specified by the Broker / Dealer's</p>	<p>Modify</p>	<p>Update the code list with values from the OATS</p>



			desk. same values as CustomerOrderHandlingInst		Technical Specification.  Update value list grouping heading from "NASD OATS" to "FINRA OATS"
522	OwnerType	int		New enums	This existing field will be mapped to OATS' Account Type Code. New values are to be added; see Appendix A for new values to be added. See section 4.2 for mapping table of values

In addition to modifying the fields listed above, the FIF/FPL Regulatory Reporting Working Group is proposing the following new fields be added to support the changes to OATS technical requirements:

FIX Tag	Proposed FIX Field Name	OATS Field Name	OATS Description	OATS Valid Values
<a href="#">1724</a>	OrderOriginationCode	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 <b>broker-dealer</b> .	See allowable values in Appendix A of <a href="#">FINRA OATS Tech Spec</a> .
<a href="#">1725</a>	OriginatingDeptID	Originating Department ID	An identifier representing the department or desk within the firm that originated the order.  <b>Please note: OriginatingDeptID and ReceivingDeptID are mutually exclusive.</b>	See allowable values in Appendix A of <a href="#">FINRA OATS Tech Spec</a> .
<a href="#">1726</a>	ReceivingDeptID	Receiving Department ID	An identifier representing the department or desk within the firm that received the order.  <b>Please note: OriginatingDeptID and ReceivingDeptID are mutually exclusive.</b>	See allowable values in Appendix A of <a href="#">FINRA OATS Tech Spec</a> .

<a href="#">1727</a>	InformationBarrierID	Information Barrier ID	The identifier of the information barrier in place for a trading unit that will meet the criteria of the “no-knowledge” exception in FINRA Rule 5320.02. (Alphanumeric, 12 chars)  Information Barrier ID needs to be accompanied by DeskTypeCode.	See allowable values in Appendix A of <a href="#">FINRA OATS Tech Spec.</a>
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## 4 Discussion Items

### 4.1 Code lists

The updated FINRA OATS technical specification specifies a number of changes to the enumeration values for fields that are currently supported via FIX (see section 3 above for summary). The question is should we continue to explicitly enumerate the OATS code list in the FIX Repository or simply reference the OATS specification?

Resolution June 16, 2011: the GTC recommends that until the GTC is able to implement the necessary means to support external code lists, that FINRA OATS enumeration values be explicitly listed out as available for use in the fields where enumerations are used.

### 4.2 Using existing OwnerType (tag 522) instead of new AccountOwnerType field

In the process of putting together this gap analysis, we found a similar field, OwnerType (tag 522), in the FIX specification today that potentially can be reused to meet OATS requirements for representing beneficial owner of the account, AccountOwnerType.

To be discussed is whether OwnerType (522) could be used and extended to support OATS. Some questions about OwnerType:

1. How people are using this tag today. The firms that FIF spoke with don't use this tag today.
2. The current values would need to be redefined to fit with FINRA's definitions of Individual and Institution. For instance an individual with over \$50 million in assets is considered an institution.

Currently, OwnerType contains the following enumeration values with very little definition:

OwnerType: Identifies the type of owner.

- 1 - Individual Investor
- 2 - Public Company
- 3 - Private Company
- 4 - Individual Trustee
- 5 - Company Trustee
- 6 - Pension Plan
- 7 - Custodian Under Gifts to Minors Act
- 8 - Trusts
- 9 - Fiduciaries

- 10 - Networking Sub-account
- 11 - Non-profit organization
- 12 - Corporate Body
- 13 - Nominee

This is the FINRA definition of Institutional Account as defined by FINRA Rule 4512(c) (c) For purposes of this Rule, the term "institutional account" shall mean the account of:

- (1) a bank, savings and loan association, insurance company or registered investment company;
- (2) an investment adviser registered either with the SEC under Section 203 of the Investment Advisers Act or with a state securities commission (or any agency or office performing like functions); or
- (3) any other person (whether a natural person, corporation, partnership, trust or otherwise) with total assets of at least \$50 million.

Resolution June 17, 2011: GTC co-chair recommends that the existing OwnerType field be used to meet the requirements of OATS' "account type code". The following table maps the existing values in OwnerType to OATS "account type code" values, with unmapped OATS values to be added as new enum values for OwnerType field.

OwnerType (522) enum value	FINRA OATS "account type code" value
1 = individual investor	I = individual customer - an account that does not meet the definition of NASD Rule 311-(c)(4) and is also not a proprietary account
2 = public company	
3 = private company	
4 = individual trustee	
5 = company trustee	
6 = pension plan	
7 = custodian under Gifts to Minors Act	
8 = trusts	
9 = fiduciaries	
10 = networking sub-account	
11 = non-provide organization	
12 = corporate body	
13 = nominee	
<a href="#">TBD-14</a> = institutional customer	A = institutional customer - an institutional account as defined in NASD Rule 3110(c)(4)
<a href="#">TBD-15</a> = combined - representing more than one type of beneficial owner account	C = combined - an order representing more than one type of account
<a href="#">TBD-16</a> = member firm employee or associated person	E = employee account - an employee or associated person of a member firm
<a href="#">TBD-17</a> = market making account	O = market making

<a href="#">TBD-18</a> = proprietary account	P = other proprietary
<a href="#">TBD-19</a> = non-broker/dealer	R = not a broker/dealer
<a href="#">TBD-20</a> = unknown beneficial owner type	U = unknown - beneficial owner is not known
<a href="#">TBD-21</a> = firm's error account	X = error account - error account of the firm

## 5 Proposed Message Flow

No changes to existing message flows.

## 6 FIX message tables

Four new fields are to be added to the following FIX messages below.

### 6.1 NewOrderSingle

To be completed at the time of the proposal	
Message Name	NewOrderSingle
Message Abbreviated Name (for FIXML)	
Category	
Message Synopsis	[enter the message synopsis here]
Message Elaboration	[enter the message elaboration here]
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	
Repository Component ID	

New fields to be added as shown below.

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
	Standard Header	Y				MsgType =D
11	ClOrdID	Y				
	<.....truncated.....>					
1030	ReceivedDeptID	N		Deprecate		
1031	CustOrderHandlingInst	N				
1032	OrderHandlingInstSource	N				

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
1724	OrderOriginationCode	N		Add		
1725	OriginatingDeptID	N		Add		
1726	ReceivingDeptID	N		Add		
522	OwnerType	N		Add		
Component Block <TrdRegTimestamps>		N				
<....truncated....>						
	Standard Trailer	Y				

## 6.2 OrderCancelReplaceRequest

To be completed at the time of the proposal	
Message Name	OrderCancelReplaceRequest
Message Abbreviated Name (for FIXML)	
Category	
Message Synopsis	[enter the message synopsis here]
Message Elaboration	[enter the message elaboration here]
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	
Repository Component ID	

New fields to be added as shown below.

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
	Standard Header	Y				MsgType =G
37	OrderID	Y				
	<....truncated....>					
1030	ReceivedDeptID	N		Deprecate		
1031	CustOrderHandlingInst	N				
1032	OrderHandlingInstSource	N				
1724	OrderOriginationCode	N		Add		
1725	OriginatingDeptID	N		Add		
1726	ReceivingDeptID	N		Add		
522	OwnerType	N		Add		
Component Block <TrdRegTimestamps>		N				
	Standard Trailer	Y				

### 6.3 ExecutionReport

To be completed at the time of the proposal	
Message Name	ExecutionReport
Message Abbreviated Name (for FIXML)	
Category	
Message Synopsis	[enter the message synopsis here]
Message Elaboration	[enter the message elaboration here]
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	
Repository Component ID	

New fields to be added as shown below.

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
	<i>Standard Header</i>	Y				MsgType =8
	Component Block <ApplicationSequenceControl>	N				For use in drop copy applications. NOT FOR USE in transactional applications.
37	OrderID	Y				
	<....truncated....>					
1030	ReceivedDeptID	N		Deprecate		
1031	CustOrderHandlingInst	N				
1032	OrderHandlingInstSource	N				
1724	OrderOriginationCode	N		Add		
1725	OriginatingDeptID	N		Add		
1726	ReceivingDeptID	N		Add		
522	OwnerType	N		Add		
	Component Block <TrdRegTimestamps>	N				
	<....truncated....>					
	<i>Standard Trailer</i>	Y				

## 7 FIX component blocks

### 7.1 Component TrdRegTimestamps

A new field, InformationBarrierID, is to be added to the existing TrdRegTimestamps repeating group component.

To be completed at the time of the proposal	
Component Name	TrdRegTimestamps
Component Abbreviated Name (for FIXML)	
Component Type	<input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block
Category	
Component Synopsis	[enter the component synopsis here]
Component Elaboration	[enter the component elaboration here]
To be finalized by FPL Technical Office	
Repository Component ID	

Component FIXML Abbreviation: <TrdRegTimestamps>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
768	NoTrdRegTimestamps	N				
→	769 TrdRegTimestamps	N				This is required when NoTrdRegTimestamps is > 0. Timestamp is expressed in ITC
→	770 TrdRegTimestampType	N				This is required when NoTrdRegTimestamps > 0
→	771 TrdRegTimestampOrigin	N				
→	1033 DeskType	N			Conditionally required for OATS Reporting if InformationBarrierID ( <del>#d1727</del> ) is specified.	
→	1034 DeskTypeSource	N				When DeskType is specified this is required
→	1035 DeskOrderHandlingInst	N				
→	<b>1727 InformationBarrierID</b>	N		Add	DeskType is required for OATS Reporting if InformationBarrierID( <b>1727</b> ) is specified.	
</TrdRegTimestamps>						

Example of using this component with InformationBarrierID (~~#d1727~~): (Shows one desk that has an Information Barrier ID and another that does not.)

```
768=2
769=20110510-11:00:05
```

770=6 //desk receipt  
1033=A //agency desk  
1034=1 //FINRA OATS  
| [bid1727](#)=<barrier ID> //information barrier id value  
769=20110510-11:01:00  
770=1 //execution time  
1033=S //sales desk  
1034=1 //FINRA OATS

## 8 Category Changes

No changes.



## Appendix A - Data Dictionary

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
<u>1724</u>	OrderOrigination	New	int	Identifies whether the order was received from a customer of the firm, originated by the firm, or whether the order was received from another <del>b</del> Broker/ <del>d</del> Dealer. Valid values: 1 - <del>O</del> order received from a customer 2 - <del>O</del> order received from within the firm 3 - <del>O</del> order received from another broker/ <del>_</del> dealer 4 - <del>O</del> order received from a customer or originated with the firm	@OrdOrigin <u>n</u>	NewOrderSingle OrderCancelReplace ExecutionReport
<u>1725</u>	OriginatingDeptID	New	<u>S</u> string	An identifier representing the department or desk within the firm that originated the order.	@Origin <u>ng</u> De <u>pt</u> I D	NewOrderSingle OrderCancelReplace ExecutionReport
<u>1726</u>	ReceivingDeptID	New	<u>S</u> string	An identifier representing the department or desk within the firm that received the order.	@Rcv <u>g</u> De <u>pt</u> ID	NewOrderSingle OrderCancelReplace ExecutionReport

522	OwnerType	Add enums	int	<p>Identifies the type of owner.                      Valid values:                      1 - Individual <del>Investor</del>investor                      2 - Public <del>Company</del>company                      3 - Private <del>Company</del>company                      4 - Individual <del>Trustee</del>trustee                      5 - Company <del>Trustee</del>trustee                      6 - Pension <del>Plan</del>plan                      7 - Custodian <del>Under</del>-under Gifts to Minors Act                      8 - Trusts                      9 - Fiduciaries                      10 - Networking <del>Sub</del>sub-account                      11 - Non-profit organization                      12 - Corporate <del>Body</del>body                      13 - Nominee                      14 = Institutional customer                      15 = Ceombed                      Add Elaboration:                      Representing more than one type of beneficial owner account                      16 = Mmember firm employee or associated person                      17 = Mmarket making account                      18 = Pproprietary account                      19 = Nnon-broker/-dealer                      20 = Uunknown beneficial owner type                      21 = Efirm's error account of firm</p>	@OwnerTyp	NewOrderSingle OrderCancelReplace ExecutionReport
1727	InformationBarrierID	New	String	<p>The identifier of the information barrier in place for a trading unit that will meet the criteria of the “no-knowledge” exception in FINRA Rule 5320.02.</p> <p>DeskType (1033) is required for OATS when InformationBarrierID is specified.</p>	@InfoBrrID	TrdRegTimestamps component
1030	ReceivedDeptID	Deprecate Change descriptio n	String	<p>Identifies the <del>Broker / Dealer</del>broker-dealer <del>Department</del>department that first took the order.</p>	@RcvdDptID	
1031	CustOrderHandlingIns	Add	MultipleV	Codes that apply special information that the	@CustOrdHdlIns	

	t	enums <u>Change description</u>	valueString	<p><del>Broker / Dealer</del><u>broker-dealer</u> needs to report, as specified by the customer.                  NOTE: This field and its values have no bearing on the ExecInst and TimeInForce fields. These values should not be used instead of ExecInst or TimeInForce. This field and its values are intended for compliance reporting <u>and/or billing purposes</u> only.</p> <p>Valid values are grouped by OrderHandlingInstSource(1032) = 1 (FINRA OATS), valid values are (as of OATS Phase 3 as provided by FINRA. See also <a href="http://www.finra.org/Industry/Compliance/MarketTransparency/OATS/PhaseIII/index.htm">http://www.finra.org/Industry/Compliance/MarketTransparency/OATS/PhaseIII/index.htm</a> for a complete list.</p> <p><u>For OrderHandlingInstSrc (1032) = 2 (FIA Execution Source Code, only one enumeration value may be specified.).</u></p> <p>Valid Values:  <b>FINRA OATS</b>                  ADD - Add-on <del>Order</del><u>order</u>                  AON - All or <del>N</del><u>one</u>                  CND - Conditional <del>Order</del><u>order</u>                  CNH - Cash <del>Not not Held</del><u>held</u>                  CSH - Deliver <del>Instructions</del><u>instructions: C - cash</u>                  DIR - Directed <del>Order</del><u>order</u>                  DLO - Discretionary <del>Limit</del><u>limit</u> <del>Order</del><u>order</u>                  E.W - Exchange for <del>Physical</del><u>physical</u> <del>Transaction</del><u>transaction</u>                  FOK - Fill or <del>Kill</del><u>kill</u>                  G - G Order                  IDX - Intra-<del>Day</del><u>day</u> <del>Cross</del><u>cross</u>                  IO - Imbalance <del>Only</del><u>only</u>                  IOC - Immediate or <del>Cancel</del><u>cancel</u>                  ISO - Intermarket <del>Sweep</del><u>sweep</u> <del>Order</del><u>order</u></p>	t	
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				LOO - Limit <del>On-on</del> <del>Openopen</del> LOC - Limit on <del>Closetclose</del> MAO - Market at <del>Openopen</del> MAC - Market at <del>Closetclose</del> MOO - Market on <del>Openopen</del> MOC - Market <del>On-on</del> <del>Closetclose</del> MPT - Merger <del>Related-related</del> <del>Transfer transfer</del> <del>Positionposition</del> MQT - Minimum <del>Quantityquantity</del> MTL - Market to <del>Limitlimit</del> ND - Delivery <del>Instructionsinstructions:-N-</del> <del>next day</del> NH - Not Held OPT - Options <del>Related-related</del> <del>Transaactiontransaction</del> OVD - Over the <del>Dayday</del> PEG - Pegged RSV - Reserve <del>Size-size</del> <del>Orderorder</del> S.W - Stop <del>Stock-stock</del> <del>Transaactiontransaction</del> SCL - Scale SLR - Delivery <del>Instructionsinstructions:-S-</del> <del>seller's Optionoption</del> TMO - Time <del>Orderorder</del> TS - Trailing <del>Stopstop</del> WRK - Work F0 - Stay on <del>Offersideofferside</del> F3 - Go <del>Alongalong</del> F6 - Participate do <del>not n't</del> <del>Initiate</del> F7 - Strict <del>Sealescale</del> F8 - Try to <del>Sealescale</del> F9 - Stay on <del>Bidsidebidside</del> FA - No Cross FB - OK to Cross FC - Call <del>fFirst</del> FD - Percent of <del>vVolume</del> FH - Reinstate on <del>sSystem</del> <del>fFailure</del> FI - Institution <del>Onlyonly</del> FJ - Reinstate on <del>Trading-trading</del> <del>Halhalt</del> FK - Cancel on <del>Trading-trading</del> <del>Halhalt</del>	
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				<p>FL - Last <del>Peg</del>peg        FM - Mid-price <del>Peg</del>peg        FN - Non-negotiable        FO - Opening peg        FP - Market peg        FQ - Cancel on <del>System-system Failure</del>failure        FR - Primary <del>Peg</del>peg        FS - Suspend        FT - Fixed <del>Peg-peg</del> to <del>Local-local Best-best Bid</del>bid or <del>Offer-offer</del> at time of order        FW - Peg to VWAP        FX - Trade <del>Along</del>along        FY - Try to <del>Stop</del>stop        FZ - Cancel if <del>Not-not Bestbest</del>        Fb - Strict <del>Limit</del>limit        Fc - Ignore <del>Price-price Validity-validity</del>  <del>Checks</del>checks        Fd - Peg to <del>Limit-limit Price</del>price        Fe - Work to <del>Target-target Strategy</del>strategy</p> <p><b>Group: FIA Execution Source Code</b>  <u>A = Phone simple</u>  <u>B = Phone complex</u>  <u>C = FCM provided screen</u>  <u>D = Other provided screen</u>  <u>E = Client provided platform controlled by FCM</u>  <u>F = Client provided platform direct to exchange</u>  <u>G = FCM API or FIX</u>  <u>H = Algo engine</u>  <u>J = Price at execution (price added at initial order entry, trading, middle office or time of give-up)</u>  <u>W = Desk – electronic</u>  <u>X = Desk – pit</u>  <u>Y = Client – electronic</u>  <u>Z = Client – pit</u></p>	
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1032	OrderHandlingInstSource	Change description	int	<p>Identifies the class or source of the order handling instruction values. Scope of this will apply to both CustOrderHandlingInst(1031) and DeskOrderHandlingInst(1035). Conditionally required when CustOrderHandlingInst(1031) or DeskOrderHandlingInst(1035) is specified. Identifies the class or source of the "OrderHandlingInst" values. Scope of this will apply to both CustOrderHandlingInst (1031) and DeskOrderHandlingInst fields (1035).</p> <p>Required if CustOrderHandlingInst (1031) and/or DeskOrderHandlingInst (1035) is specified.</p> <p>Valid values:                  1 = FINRA OATS</p>	@OrdHndInstSrc	
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1033	DeskType	Change description	String	<p>Identifies the type of Trading Desk. <del>Valid values are grouped by DeskTypeSource(1034).</del>  <u>Conditionally required when InformationBarrierID(1727) is specified for OATS.</u></p> <p><del>Valid Values:</del> Valid values are grouped by DeskTypeSource(1034).  <b>FINRA OATS</b>                  A - Agency                  AR - Arbitrage                  B - Block <del>Tradingtrading</del>                  C - Convertible <del>Deskdesk</del>                  CR - Central <del>Risk-risk Booksbooks</del>                  D - Derivatives                  EC - Equity <del>Capital-capital Marketsmarkets</del>                  IN - International                  IS - Institutional                  O - Other                  PF - Preferred <del>Tradingtrading</del>                  PR - Proprietary                  PT - Program <del>Tradingtrading</del>                  S - Sales                  SW - Swaps                  T - Trading <del>Deskdesk or /System-system -non-market maker</del>                  TR - Treasury</p>	@DskTyp	
1034	DeskTypeSource	Change description	int	<p>Identifies the class or source of DeskType(<del>tag</del> 1033) values.  <del>Conditionally -R</del>required <del>whenif</del> DeskType(<del>tag</del> 1033) is specified.</p> <p>valid values:                  1 = <b>FINRA OATS</b></p>	@DskTypSrc	
1035	DeskOrderHandlingInst	Add enums <b>CHANGE</b>	MultipleStringValue	<p>Codes that apply special information that the <del>b</del>Broker <del>-/D</del>dealer needs to report.</p>	@DskOrdHndInst	<u>Will not update capitalization</u>

		<p><b>Description</b></p>	<p>NOTE: This field and its values have no bearing on the ExecInst and TimeInForce fields. These values should not be used instead of ExecInst or TimeInForce. This field and its values are intended for compliance reporting only.</p> <p><u>Values from CustOrderHandlingInst(1031):</u></p> <p>Valid values are grouped by OrderHandlingInstSource(1032).</p> <p>Valid Values:</p> <p><b>FINRA OATS</b></p> <p>ADD - Add-on Order</p> <p>AON - All or None</p> <p><b>CND - Conditional Order</b></p> <p>CNH - Cash Not Held</p> <p><b>CSH - Deliver Instructions: Cash</b></p> <p>DIR - Directed Order</p> <p><b>DLO - Discretionary Limit Order</b></p> <p>E.W - Exchange for Physical Transaction</p> <p>FOK - Fill or Kill</p> <p><b>G - G Order</b></p> <p><b>IDX - Intra-Day Cross</b></p> <p>IO - Imbalance Only</p> <p>IOC - Immediate or Cancel</p> <p><b>ISO - Intermarket Sweep Order</b></p> <p>LOO - Limit On Open</p> <p>LOC - Limit on Close</p> <p>MAO - Market at Open</p> <p>MAC - Market at Close</p> <p>MOO - Market on Open</p> <p>MOC - Market On Close</p> <p><b>MPT - Merger Related Transfer Position</b></p> <p>MQT - Minimum Quantity</p> <p><b>MTL - Market to Limit</b></p> <p><b>ND - Delivery Instructions: Next day</b></p> <p>NH - Not Held</p>		
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				OPT - Options Related Transaction OVD - Over the Day PEG - Pegged RSV - Reserve Size Order S.W - Stop Stock Transaction SCL - Scale SLR - Delivery Instructions: Seller's Option TMO - Time Order TS - Trailing Stop WRK - Work F0 - Stay on Offerside F3 - Go Along F6 - Participate don't Initiate F7 - Strict Scale F8 - Try to Scale F9 - Stay on Bidside FA - No Cross FB - OK to Cross FC - Call First FD - Percent of Volume FH - Reinstate on System Failure FI - Institution Only FJ - Reinstate on Trading Halt FK - Cancel on Trading Half FL - Last Peg FM - Mid-price Peg FN - Non-negotiable FO - Opening peg FP - Market peg FQ - Cancel on System Failure 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 FY - Try to Stop FZ - Cancel if Not Best Fb - Strict Limit		
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				Fc - Ignore Price Validity Checks Fd - Peg to Limit Price Fe - Work to Target Strategy		
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## Appendix B - Glossary Entries

Term	Definition	Field where used
G Order	An order for an account covered by 1934 Exchange Act §11(a) that relies on §11(a)(1)(G) as an exemption to §11(a)(1)	CustOrderHandlingInst (1031)

## Appendix C – Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used
Barrier	Brr	
Information	Info	
Originating	Origtng	
<u>Origination</u>	<u>Origtntn</u>	
<u>Department</u>	<u>Dept</u>	
<u>Dept</u>	<u>Dept</u>	

## Appendix D - Usage Examples

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