IT Development Division

Trading Systems Development Department

ATHEX
Athens Stock Exchange

OASIS
Member's Transaction File Specification

Version 2.0.3

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Revision History		
Issue	**Date**	**Description**
1.0.0	02/2014	Original Document (used as a reference)
1.0.1	05/2015	Updated section *Message Fields Description*
2.0.0	08/2017	New fields for MiFID II requirements has been added at the end of TB, TD, TF and TA messages in red colour.
2.0.1	9/2017	The length of the “Trade value” field in TF Message has been changed from 9 to 14
2.0.2	10/2017	Time Format specification has been changed from HHMMSSTH to HHMMSSdddddd
2.0.3	11/2017	Timestamps of actual events has been defined/added in every message. (Paragraph 1.1) Waiver Indicator field in TF messages changed from Alfa (1) to Numeric (4)

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1. Introduction

This document describes the member transactions file format for the OASIS Trading System.

1.1. File Format

The file is a common ASCII file with variable length lines. Each line of the file (ending with a newline character) corresponds to a member transaction Message Structure

Each message will begin with 12 bytes timestamp formatted as HHMMSSdddddd followed by 2 bytes message type. The following message types are logged:

Type	Function
TB	Confirm of New Order
TC	Confirm of Order Cancellation
TD	Confirm of Order Change
TF	Confirm of Trade
TA	Quote Status Report

The rest of the message is the data, in the predefined format described by the message code.

NOTE: In all messages, all numeric fields are formatted as zero pad and all alphanumeric fields are formatted left justified and space filled as required. All date fields are formatted as YYYYMMDD. All time fields are formatted as HHMMSSdddddd (dddddd stands for milliseconds). Time and date fields are all space when they are blank (not all zeroes).

1.2. Messages Description

1.2.1. Order Entry Confirmation - Message TB

Property/Field Name	Field Type	Len	Remark
MessageType	Alpha	2	"TB" (Read Only)
Reserved	Alpha	4	" " Reserved for OASIS. This field exists only in message and there is no respective property
MessageSource	Alpha	1	' ' = OASIS
MemberId	Alpha	4	
TraderId	Alpha	5	
MemberSequenceNumber	Numeric	6	000000
VenueId	Alpha	4	
OrderType	Alpha	1	
BoardId	Alpha	1	
Side	Alpha	1	
CSDAccountId	Alpha	12	

Property/Field Name	Field Type	Len	Remark
GOIFlag	Alpha	1	
ShortSellFlag	Alpha	1	
SecurityID	Alpha	15	
SecurityIDSource	Alpha	1	
Currency	Alpha	3	Only used for XNET.
Price	Numeric	9	
Volume	Numeric	12	
DisclosedVolume	Numeric	12	
AutoDiscloseVolume	Numeric	12	"000000000000" (Default) For Future Use
LeavesQuantity	Numeric	12	
AveragePrice	Numeric	9	
ConditionVolume	Numeric	12	"000000000000" (Default) For future Use, for condition MF and MOF
OrderLifetime	Alpha	1	
SpecialConditions	Alpha	1	
OriginalPriceType	Alpha	1	
StopSecurityID	Alpha	15	
StopPrice	Numeric	9	
ExpirationDate	Date	8	
ClientOrderID	Alpha	16	
OrderNote	Alpha	25	
ClearingMemberID	Alpha	4	
PositionEffect	Alpha	1	
SettlType	Alpha	1	
OrderSource	Alpha	1	
OrderNumber	Numeric	8	
OrderDate	Date	8	
OrderStatus	Alpha	2	
CurrentCreditValue	Numeric	14	
ListID	Alpha	6	
DirectElectronicAccess	Alpha	1	
ClientId	Numeric	10	
ClientIdQualifier	Alpha	1	
InvestmentDecisionId	Numeric	10	
InvestmentDecisionIdQualifier	Alpha	1	
ExecutionWithinFirmId	Numeric	10	

Property/Field Name	Field Type	Len	Remark
ExecutionWithinFirmIdQualifier	Alpha	1	
NonExecutingBrokerId	Numeric	10	
TradingCapacity	Alpha	1	
LiquidityProvision	Alpha	1	
Timestamp	DateTime	20	Order entry confirm time
	Message Size	**327**	

This message is used to confirm that the new order has been accepted by OASIS..

The message returns to the member firm the unique order number that was given to the order in the "New Order Number" field and the trading date in the "New Order Date" field. The "New Order Source" is decided according to the origin of the New Order Message. The "Member Sequence Number" contains the original number of the New Order message that was received from the member firm. If the order was entered by ETW or EMRW this field is zero.

1.2.2. Order Edit Confirmation- Message TC

Property/Field Name	Field Type	Len	Remark
MessageType	Alpha	2	"TC" (Read Only)
Reserved	Alpha	4	" " Reserved for ETS. This field exists only in message and there is no respective property
MessageSource	Alpha	1	' ' = OASIS
MemberId	Alpha	4	
TraderId	Alpha	5	
MemberSequenceNumber	Numeric	6	000000
VenueId	Alpha	4	
BoardId	Alpha	1	
OrigClientOrderID	Alpha	16	
ClientOrderID	Alpha	16	
CSDAccountId	Alpha	12	
SecurityID	Alpha	15	
SecurityIDSource	Alpha	1	
Currency	Alpha	3	Only used for XNET.
OrderNumber	Numeric	8	
OrderEntryDate	Date	8	
ExpirationDate	Date	8	
LeavesQuantity	Numeric	12	
AveragePrice	Numeric	9	
OrderStatus	Alpha	2	

Property/Field Name	Field Type	Len	Remark
CancelSource	Alpha	1	
CancelReasonCode	Alpha	1	
EditType	Alpha	1	The EditType of the original MC (Order Edit) message.
CurrentCreditValue	Numeric	14	
EditedDisclosedVolume	Numeric	12	
OrderNote	Alpha	25	
ListID	Alpha	6	
Timestamp	DateTime	20	Order edit time
	Message Size	**217**	

For every Order Edit Message successfully processed by OASIS, an Order Edit Confirmation Message is sent to the originating member firm.

The edited order is identified by the combination of “Order number” and “Order date”.

This message is also sent when an ATO/MKT order is edited at a pre-call auction due to the fact that it could not be matched. It is also sent when an order requiring immediate matching, e.g. FOK, IOC cannot be matched upon receipt.

The “Cancel Source” is determined according to the origin of the Order Cancellation Message. In case of order editing by ETS (*for example an ATO order that cancelled after an auction*), the field is blank.

The “Trader ID” contains the Trader ID who sent the Order Cancellation message. In case of order editing by ETS, the field is blank.

The “Member Sequence Number” contains the original number of Order Cancellation message that was received from a member firm. If the request was entered by ETW or EMRW this field is zero.

1.2.3. Order Change Confirmation- Message TD

Property/Field Name	Field Type	Len	Remark
MessageType	Alpha	2	“TD” (Read Only)
Reserved	Alpha	4	“ “ Reserved for OASIS. This field exists only in message and there is no respective property
MessageSource	Alpha	1	‘ ’ = OASIS
MemberId	Alpha	4	
TraderId	Alpha	5	
MemberSequenceNumber	Numeric	6	000000
VenueId	Alpha	4	
BoardId	Alpha	1	
SecurityID	Alpha	15	
SecurityIDSource	Alpha	1	

Property/Field Name	Field Type	Len	Remark
Currency	Alpha	3	Only used for XNET.
OrderNumber	Numeric	8	
OrderEntryDate	Date	8	
ChangedPrice	Numeric	9	
ChangedVolume	Numeric	12	
ChangedDisclosedVolume	Numeric	12	
ChangedAutoDisclosedVolume	Numeric	12	“000000000000” (Default) For Future Use
LeavesQuantity	Numeric	12	
AveragePrice	Numeric	9	
ChangedCSDAccountId	Alpha	12	
ChangedGOIFlag	Alpha	1	
ChangedShortSellFlag	Alpha	1	
ChangedOriginalPriceType	Alpha	1	
ChangedLife	Alpha	1	
ChangedExpirationDate	Date	8	
OrigClientOrderID	Alpha	16	
ClientOrderID	Alpha	16	
ChangedOrderNote	Alpha	25	
ChangedClearingMemberID	Alpha	4	Clearing sub-account ID
ChangedPositionEffect	Alpha	1	
ChangedSettlType	Alpha	1	
ChangedSource	Alpha	1	
ChangedOrderStatus	Alpha	2	
CurrentCreditValue	Numeric	14	
ListID	Numeric	6	
SpecialConditions	Alpha	1	Used for FIX translation.
ChangedDirectElectronicAccess	Alpha	1	
ChangedClientId	Numeric	10	
ChangedClientIdQualifier	Alpha	1	
ChangedInvestmentDecisionId	Numeric	10	
ChangedInvestmentDecisionIdQualifier	Alpha	1	
ChangedExecutionWithinFirmId	Numeric	10	
ChangedExecutionWithinFirmId Qualifier	Alpha	1	
ChangedNonExecutingBrokerId	Numeric	10	
Timestamp	DateTime	20	Order change time

Property/Field Name	Field Type	Len	Remark
	Message Size	**303**	

For every Order Change Message successfully processed by OASIS, an Order Change Confirmation Message is sent to the originating member firm. It is also used to inform a member firm of the new limit price assigned to a MKT order by the system, or to inform a member firm about changes on an order done via EMRW..

In case of MKT order price changed, the order number field contains the same number that was given to the MKT order. The “Changed Price” contains the price that was given to the order in the book.

1.2.4. Trade Confirmation - Message TF

Property/Field Name	Field Type	Len	Remark
MessageType	Alpha	2	“TF” (Read Only)
Reserved	Alpha	4	“ “ Reserved for OASIS. This field exists only in message and there is no respective property
MessageSource	Alpha	1	‘ ’ = OASIS
MemberId	Alpha	4	
TraderId	Alpha	5	
MemberSequenceNumber	Numeric	6	000000
VenueId	Alpha	4	
BoardId	Alpha	1	
ClientOrderID	Alpha	16	
OrigClientOrderID	Alpha	16	‘ ’
CSDAccountId	Alpha	12	
OrderRelFlag	Alpha	1	
GOIFlag	Alpha	1	
ShortSellFlag	Alpha	1	
ClearingMemberID	Alpha	4	
PositionEffect	Alpha	1	
SettlType	Alpha	1	
OrderSource	Alpha	1	
OrderNumber	Numeric	8	
OrderDate	Date	8	
ExpirationDate	Date	8	
OrderStatus	Alpha	2	
LeavesQuantity	Numeric	12	
AveragePrice	Numeric	9	

Property/Field Name	Field Type	Len	Remark
SecurityID	Alpha	15	
SecurityIDSource	Alpha	1	
Currency	Alpha	3	Only used for XNET.
Side	Alpha	1	
Volume	Numeric	12	
Price	Numeric	9	
ContraMemberId	Alpha	4	Filled only for trade reports
ContraTraderId	Alpha	5	Filled only for trade reports
TradeNumber	Numeric	6	
CurrentCreditValue	Numeric	14	
ListID	Alpha	6	
TradeSource	Alpha	1	
PhaseId	Alpha	1	
SecurityStatus	Alpha	1	
TradeType	Alpha	2	
TradeStatus	Alpha	2	
OrdRefId	Alpha	8	
LastLiquidityIndicator	Alpha	1	
Settlement Date	Alpha	8	
Trade Value	Alpha	14	2 decimals included. Not provided for derivatives
ISIN Code	Alpha	12	Not provided for derivatives
DirectElectronicAccess	Alpha	1	
ClientId	Numeric	10	
ClientIdQualifier	Alpha	1	
InvestmentDecisionId	Numeric	10	
InvestmentDecisionIdQualifier	Alpha	1	
ExecutionWithinFirmId	Numeric	10	
ExecutionWithinFirmIdQualifier	Alpha	1	
NonExecutingBrokerId	Numeric	10	
TradingCapacity	Alpha	1	
LiquidityProvision	Alpha	1	
WaiverIndicator	Numeric	4	
BestBidPrice	Numeric	9	
BestBidQuantity	Numeric	12	
BestOfferPrice	Numeric	9	
BestOfferQuantity	Numeric	12	

Property/Field Name	Field Type	Len	Remark
Timestamp	DateTime	20	
	Message Size	**366**	

This message is sent to each side when orders are automatically matched to create a trade.

This message is sent for each side of the trade, when OASIS receives Trade Reports either from CTCI (Computer to Computer Interface) or from ETW or EMRW.

“Contra member ID” is the same as “Member ID” for all one-member firm trades.

This message is sent in case of trade cancellation/un-cancellation by EMRW.

1.2.5. Quote Status Report- Message TA

Property/Field Name	Field Type	Len	Remark
MessageType	Alpha	2	“TA”
Reserved	Alpha	4	Reserved for OASIS.
MessageSource	Alpha	1	‘ ’ = OASIS
MemberId	Alpha	4	
TraderId	Alpha	5	
MemberSequenceNumber	Numeric	6	“000000”
VenueId	Alpha	4	
Side	Alpha	1	
CSDAccountId	Alpha	12	
SecurityID	Alpha	15	
SecurityIDSource	Alpha	1	
Currency	Alpha	3	Only used for XNET.
BuyRemainingVolume	Numeric	12	
BuyPrice	Numeric	9	
SellRemainingVolume	Numeric	12	
SellPrice	Numeric	9	
QuoteID	Numeric	8	
QuoteMsgID	Alpha	16	
QuoteNote	Alpha	25	
QuoteStatus	Alpha	1	
ClearingMemberID	Alpha	4	
QuoteSource	String	1	
CurrentCreditValue	Numeric	14	
DirectElectronicAccess	Alpha	1	

Property/Field Name	Field Type	Len	Remark
ClientId	Numeric	10	
ClientIdQualifier	Alpha	1	
InvestmentDecisionId	Numeric	10	
InvestmentDecisionIdQualifier	Alpha	1	
ExecutionWithinFirmId	Numeric	10	
ExecutionWithinFirmIdQualifier	Alpha	1	
NonExecutingBrokerId	Numeric	10	
Timestamp	DateTime	20	Quote entry confirm time
	Message Size	**233**	

This message is used to confirm that a quote entry/change/cancellation has been accepted by OASIS. It is also sent to the member firm when the quote cancellation message comes from ATHEX via EMRW.

The "Member Sequence Number" contains the original number of the Quote entry/change or Quote cancel message that was received from the member firm.

1.3. Message Fields Description

Field	Description
AutoDisclosedVolume	A 12-character volume-type numeric field used to indicate the portion of the total volume to be disclosed automatically in an undisclosed volume order. Reserved for future use.
AveragePrice	A 9-character numeric price-type field indicating the daily average trading price of an order. The format of this field is 5.4
BoardID	(OASIS): A single character alpha field that identifies the trading board. Possible Values: "M" Main board "S" Special conditions board "B" Report Only board "F" Forced sales board (ORA/Xnet): Fixed 'M'

BuyPrice	A 9-character numeric field that indicates the price of the buy side of a quote. Format is 5.4. Possible values: 0 <= n <= 99,999.9999 In cases where negative pricing is applicable (combination trading) the sign (-) is incorporated in this field, reducing the numeric part to 4.4 format. The negative sign should occupy the first character of the integer part, but should be omitted in positive values. E.g a price of “-1.23” translates to “-00012300” while possible values are: -1,000.0000 <= n <= 99,999.9999, excluding zero (reserved).
BuyRemainingVolume	A 12-character volume-type field indicating the buy side volume of a quote available in the market.
CancelReasonCode	A single character alpha field used to indicate the reason for order cancellation. Possible values are: “C” canceled by CTCI request “M” canceled by ETW request “R” canceled by EMRW request “I” cancellation of IOC order “F” cancellation of FOK order “P” cancellation of MKT order “O” cancellation of ATO order “L” cancellation of Life order
CancelSource	A 1-character alphanumeric field to identify the source of an order cancel. Possible values : “C” CTCI “M” ORAMA – ETW (Market Works station) “R” EMRW (Control regulation workstation) “ “ OASIS
ChangedAutoDisclosedVolume	A 12-character numeric field used to indicate the new (after an order change) portion to be disclosed automatically in an undisclosed volume order. Reserved for future use.-character
ChangedClearingMember ID	A 4-character field alphanumeric used for specifing the new (after order change) clearing sub-account ID.
ChangedCSDAccountID	A 12-character alpha field describing the new (after an order change) user account of the order. All characters must be upper case.
ChangedDisclosedVolume	A 12-character field indicating the new (after an order change) volume of an order actively trading in the market. This field is mainly used in cases when only a portion of the total volume of an order is to be traded on entry.

	For valid value range refer to field 'Volume'.
ChangedExpirationDate	An 8-character field date-type(format YYYYMMDD) indicating the new (after an order change) date that the order will be disposed from the system. This field is valid for orders having the field ChangedLife set to «E».
ChangedGOIFlag	This field is not used anymore. The Group Of Inverstor functionality is removed.
ChangedLife	A single character type alpha field indicating the life time of an order. Possible values : "D" Day order "C" Good until Canceled "E" Good until Expiration date
ChangedOrderNote	An 25-character alphanumeric field used for order notes.
ChangedOrderStatus	A 2-character alphanumeric field indicating the status of an order. Possible values : "N " Not Released "I " Inactive "O " Open "M " Match "X " Cancel "EP" GTC, GTD expired status "A " Pending for approval
ChangedOriginalPriceType	An single character alphanumeric field indicating the type of the order. Possible values: "L" Limit orders "O" At The Open "M" Market Price "C" At The Close (Reserved for Future Use)
ChangedPositionEffect	A single character alpha code that identifies the position effect . For use in derivatives omnibus accounting. This field must contain a valid value in all cases; however it will be ignored in non-derivative products. Indicates whether the resulting position after a trade should be an opening position or closing position.Possible values are: "O" Open "C" Close (Netting)
ChangedSettlType	A single character alpha code that indicates the order settlement period. Possible values are: • "1": Immediate Settlement

	• "0": Normal settlement period
ChangedPrice	A 9-character numeric field indicating the price of an order or trade. Format is 5.4. Possible values: 0 <= n <= 99,999.9999 In cases where negative pricing is applicable (combination trading) the sign (-) is incorporated in this field, reducing the numeric part to 4.4 format. The negative sign should occupy the first character of the integer part, but should be omitted in positive values. E.g a price of "-1.23" translates to "-00012300" while possible values are: -1,000.0000 <= n <= 99,999.9999, excluding zero (reserved).
ChangedShortSellFlag	A 12-character alphanumeric field, indicating if the order is a short sell / buy to cover. Possible values: "N" Normal "Y" Short Sell / Buy To Cover
ChangedSource	A single character alphanumeric field indicating the source of the order or trade. Possible values : "C" CTCI –ODL "M" ORAMA-ETW "R" EMRW (ATHEX supervision application) " " OASIS
ChangedVolume	A 12-character numeric field indicating the new order volume. Possible values : 0 < n <= 999,999,999,999
ClearingMemberID	A 4-character alphanumeric field indicating the clearing sub-account ID.
ClientOrderID	A 16 character alphanumeric field indicating the members order number. The member is responsible for the accuracy and validity of this field. In trade reporting, the field ClientOrderID is also generated by the trading system to identify an outgoing TF message.
ConditionVolume	A 12 character alphanumeric field indicating the condition volume in a MF or MOF order. Reserved for future use.
ContraMemberID	A 4-character alpha field indicating the counterparty member id of the trade or a series of 4 zeros (0) if the Exchange has deactivated this particular functionality.
ContraTraderId	A 5 character alpha field indicating the counterparty trader id of the trade or a series of 5 zeros (0) if the Exchange has deactivated this particular functionality.
CSDAccountID	A 12-character alpha field indicating the customer account. All characters must be upper case.
Currency	Used for XNET only. ISO 10383 compliant.
CurrentCreditValue	A 14-character numeric (12.2) field set from OASIS indicating the member's current credit value.
DisclosedVolume	A 12 characters field indicating the volume of an order actively

	trading in the market. This field is mainly used in cases when only a portion of the total volume of an order is to be traded on entry. For valid value range refer to field 'Volume'.
EditedDisclosedVolume	A 12-character field indicating the volume of an order actively trading in the market. This field is mainly used in cases when only a portion of the total volume of an order is to be traded on entry. For inactive orders, this represents the volume announced when the order becomes active. For valid value range refer to field 'Volume'.
EditType	A single character alpha field indicating the action to perform on the order. Possible values : "C" Cancel order "S" Suspend (deactivate) order "U" Unsuspend (activate) order
ExpirationDate	An 8-character Date type (format YYYYMMDD) indicating the date that an order will be disposed from the system. This field is valid for orders with OrderLifeTime field set to "E" (Good until expiration date).
GOIFlag	This field is not used anymore. The Group Of Inverstor functionality is removed.
LastLiquidityIndicator	A single character alpha field indicating whether this trade was a result of a liquidity provider providing or liquidity taker taking the liquidity or auction or nothing of the above. Valid values are: 'A': Added Liquidity 'R': Removed Liquidity 'N' : Trade during auction ' ': not applicable (BoardId is not equal to 'M')
ListID	A 6 character alphanumeric field indicating a member-specific grouping of orders (clearing procedure instructions).
LeavesQuantity	A 12 character numeric field indicating the remainder quantity of a partially completed order.
MemberID	A 4 character alphanumeric field indicating the member sending/receiving the message to/from the target Venue.
MemberSequenceNumber	A 6 character numeric field indicating the unique sequence number assigned to the initial message by the ODL G/W. e.g. A new order message API call (SendMessage – MB) returns a unique value which is referenced through this field when the asynchronous order confirmation (TB) message is received.
MessageSource	A single character alpha field incidating the creator of the message. Possible values :

	‘C’ from CTCI –ODL ‘ ‘ from OASIS
MessageType	A 2-character alphanumeric field indicating the type of the message.
OrderDate	A 8-character Date field (format YYYYMMDD) supplied by OASIS, indicating the date that an order was recorded in the trading system for the first time.
OrderEntryDate	An 8-character Date field (YYYY/MM/DD) indicating the date an order entered OASIS, initially supplied in the order confirmation message.
OrderLifeTime	A single character alpha field indicating the orders life time. Possible values : “D” Day order “C” Good until Canceled “E” Good until Expiration date (also refer to field ‘ExpirationDate’)
OrderNote	A 25-character alphanumeric field containing order notes.
OrderNumber	A unique 8 digits number set from OASISused to verify each order of the trading day. Possible values : 1 <= n <= 99.999.999
OrderRelFlag	A single character alpha field indicating the order relation. Possible values : ’N‘ Normal ‘Q’ Quote ‘C’ Combo ‘R’ Trade Report
OrderSource	A single character alphanumeric type indicating the source of the Order. Possible values : ‘C’ CTCI –ODL ‘M’ ORAMA-ETW ‘R’ EMRW (ATHEX supervision application).
OrderStatus	A 2-character alphanumeric field indicating the status of an order. Possible values : “ “ Not available (*) “N “ Not Released “I “ Inactive “O ” Open “M ” Match “X ” Cancel “EP” GTC, GTD expired status

	"A " Pending for approval * The " " (not available) order status is used in cases of • Unsuccessful order entry • Unsuccessful edit/change due to incorrect order number.
OrderType	A single character alphanumeric field indicating the type of the order. Possible values : "N" Active order, for automatic entry "I" Inactive order, for automatic entry "M" Active order, for manual entry (only available for XNet orders) "X" Inactive order , for manual entry (only available for XNet orders)
OrdRefId	A 8 character alphanumeric field. Used in case trades are based on quote or combo ordrers. Maps to QuoteID for quote messages or Order ID (number) for combo orders. Otherwise left blank. When reffering to order number, current trading day is implied for the order referred.
OrigClientOrderID	A 16 character alphanumeric field indicating the original (current, at the time of message transmission) members order number. IF filled with blanks this field is ignored from OASIS. In trade reporting, the field ClientOrderID is also generated by the trading system to identify an outgoing TF message. Accordingly, OrigClientOrderID is used to associate to a previous ClientOrderID in a sequence of trade reporting related messages.
OriginalPriceType	A single character alphanumeric field that indicates the type of order. Possible values: "L" For limit orders "O" At The Open "M" Market Price "C" At The Close
PhaseID	A single character alpha code that identifies the trading phase. Possible values are: " " Start of day (Before the Pre-opening) "P" Pre-opening Trading Phase "O" Opening Trading Phase "T" Continuous Trading Phase "A" At the Closing Price trading Phase "C" Closing Price Continuous Trading Phase

	"E" End Of Trading Phase "S" Stop phase (Use in auction market)
PositionEffect	A single character alpha code that identifies the position effect . For use in derivatives omnibus accounting. This field must contain a valid value in all cases; however it will be ignored in non-derivative products. Indicates whether the resulting position after a trade should be an opening position or closing position.Possible values are: "O" Open "C" Close (Netting)
Price	A 9-character numeric field that indicates the price of an order or trade. Format is 5.4. Possible values: 0 <= n <= 99,999.9999 In cases where negative pricing is applicable (combination trading) the sign (-) is incorporated in this field, reducing the numeric part to 4.4 format. The negative sign should occupy the first character of the integer part, but should be omitted in positive values. E.g a price of "-1.23" translates to "-00012300" while possible values are: -1,000.0000<= n <= 99,999.9999, excluding zero (reserved).
QuoteID	A 8 characters numeric field identifying the quote throughout the current trading day. For usage with QuoteEntryChange (MA) messages, QuoteID is filled only on quote change actions to refer to a particular quote id. On new quote entry, QuoteID is space-filled and returned by OASIS with the quote entry confirmation.
QuoteMsgID	A 16-character alphanumeric field indicating the member-specific quote identification.
QuoteNote	A 25-character alphanumeric field containing member-specific quote notes.
QuoteSource	A single character alphanumeric type indicating the source of the quote. Possible values : "C" CTCI –ODL "M" ORAMA "R" EMRW
QuoteStatus	A single character alpha field indicating the status of a quote. Possible values : 'A' Accepted (active) 'C; Cancelled
SecurityID	A 15-character alphanumeric field, indicating security's identification. Value of SecurityID is dependent on field SecurityIDSource.
SecurityIDSource	A single character alphanumeric field identifying class or source of the SecurityID and StopSymbol if given. Possible values: "8" Exchange Symbol

	"A" Bloomberg Symbol
SecurityStatus	A single character flag that indicates security status. Possible values are: "A" Active "N" Not active "S" Suspended "H" Halted "R" Resumed (Resumed Pre-opening of a Halt)
SellPrice	A 9-character numeric field that indicates the price of the sell side of a quote. Format is 5.4. Possible values: 0 <= n <= 99,999.9999 In cases where negative pricing is applicable (combination trading) the sign (-) is incorporated in this field, reducing the numeric part to 4.4 format. The negative sign should occupy the first character of the integer part, but should be omitted in positive values. E.g a price of "-1.23" translates to "-00012300" while possible values are: -1,000.0000 <= n <= 99,999.9999, excluding zero (reserved).
SellRemainingVolume	A 12-character field indicating the sell side volume of a quote available in the market.
SettlType	A single character alpha code that indicates the order settlement period. Possible values are: • "1": Immediate Settlement • "0": Normal settlement period
ShortSellFlag	A single character alpha field, indicating if the order is a short sell / buy to cover. Possible values: "N" Normal "Y" Short Sell / Buy To Cover
Side	A single character alpha field that specifies the buying or selling side of a transaction. Possible values: " " Member firm is both buyer and seller "B" Buy "S" Sell
SpecialConditions	A 1-character alpha field that indicates additional characteristics of an order. Possible values: "N" No Condition "I" Immediate Or Cancel (Apply only Main & Odd-lot board) "F" Fill or Kill (Apply only Main & Odd-lot board)

	"S" Stop on Security (Apply only Main board) "D" Stop on Index (Apply only Main board) "A" All Or None (Apply only Special board) "M" Minimum Fill (Apply only Special board) "O" Multiple of (Apply only Special board)
StopSecurityID	Indicates security/index id used in condition of STOP orders. The value of this field is dependent on SecurityIDSource
StopPrice	A 9-character numeric field that indicates a stop price or index value in a Stop Security/Index order. When this value is reached the order is released. The format of this field will be 5.4.
Time	An 8-character alphanumeric time field in the format "HHMMSSTH" that indicates the execution time of a trade. Hours are based on a 24 hour clock.
TradeNumber	A 6-character numeric field assigned by OASIS which is used to uniquely identify every trade within a trading day. Possible Values: 1 <= n <=999999
TradeSource	A 1-character alphanumeric field to identify the source of an order or trade. Possible values : "C" CTCI "M" ETW (Market Works station) "R" EMRW (Control regulation workstation) " " OASIS
TradeStatus	A 2single character alphanumeric field that indicates the status of a Trade. " " Normal Completed Trade "L " Alleged "A " Accepted "D " Declined "E " Expired "X " Cancelled trade "C " Cancelled incomplete trade report "U " Changed trade (XNet)
TradeTime	An 8-character alphanumeric time field in the format "HHMMSSTH" that indicates the execution time of a trade. Hours are based on a 24 hour clock.
TradeType	A 2-character alphanumeric field to identify the type of trade. Possible values: "MB" Main Board Trade "MO" Main Board Opening Trade

	“MC” Main Board Closing Trade “MM” Main Board, Combination to Combination Trade “ST” Special Board Trade “OL” Odd-lot Board Trade “FS” Forced sale Board Trade “RA” Trade report Method 6-1 “RD” Trade report Spot-1 “RU” Trade report Spot-2 “RR” Trade report Settlement - Incomplete Buy “RS” Trade report Settlement - Incomplete Sell “RB” Trade report Method 6-1 Same Day Settlement “RM” Trade report Method 6-1 Special Fees “RN” Trade report Method 6-1 Special Fees & Same Day Settlement “RL” Trade Report Lending – Borrowing “RC” Trade report method 6-1, No CCP “RG” Trade report method 6-1, No CCP & Same Day Settlement “RT” Trade Report Lending – Borrowing, Market Making “RF” Trade Report Lending – Borrowing, Failed Trade “RE” Trade Report Method 7-1 Derivatives market “RQ” Trade Report - Other
TraderID	A 5-character alphanumeric field that identifies a specific user. This field identifies the individual trader authorized to use the system, as registered with OASIS.
VenueId	A 4-character alphanumeric field indicating host trading venue (market place). The valid venue ids are specified in the International Standard ISO 10383.
Volume	A 12-character numeric field that indicates the number of shares for equity securities. Possible values: 1 <= n <= 999,999,999,999
DirectElectronicAccess	A single character alpha field indicating whether the order was submitted to the trading venue using Direct Electronic Access. Possible values : “0” False “1” True
ClientID	A 10 character numeric field indicating the short code used to identify the client of the member or participant of the trading venue.
ClientIDQualifier	A single character alphanumeric field to further qualify the ClientID field. Possible values :

	'A' Algorithm 'L' Firm or legal entity 'N' Natural person
InvestmentDecisionId	A 10 character numeric field indicating the short code used to identify the person or the algorithm within the member or participant of the trading venue who is responsible for the investment decision.
InvestmentDecisionIdQualifier	A single character alphanumeric field to further qualify the InvestmentDecisionId field. Possible values : 'A' Algorithm 'L' Firm or legal entity 'N' Natural person
ExecutionWithinFirmId	A 10 character numeric field indicating the short code used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
ExecutionWithinFirmIdQualifier	A single character alphanumeric field to further qualify the ExecutionWithinFirmId field. Possible values : 'A' Algorithm 'L' Firm or legal entity 'N' Natural person
NonExecutingBrokerId	A 10 character numeric field indicating the short code used to identify the person or participant of the trading venue who routed the order on behalf of and in the name of another member or participant of the trading venue.
TradingCapacity	A single character alpha field used to indicate whether the order submission results from the member or participant of the trading venue is carrying out matched principal trading or dealing on its own account. Possible values: "0": Deal on own account "1": Matched principal "2": Any other capacity
LiquidityProvision	A single character alphanumeric field indicating whether an order is submitted to a a trading venue as part of a market making strategy. Possible values: '0' False '1' True
WaiverIndicator	A 4- character numeric field indicating as to whether the transaction was executed under a pre-trade waiver. This will be a bitmap populated with one or more of the following flags: 1st bit: LRGS – Large in scale

	2nd bit: RFPT – Reference price 3rd bit: NLIQ – Negotiated (liquid) 4th bit: OILQ - Negotiated (illiquid) 5th bit: PRIC – Negotiated (conditions) 6th bit: SIZE – Above specified size 7th bit: ILQD – Illiquid instrument
BestBidPrice	A 9-character numeric price-type field indicating the best bid price. The format of this field is 5.4
BestBidQuantity	A 12-character volume-type numeric field used to indicate the best bid volume.
BestOfferPrice	A 9-character numeric price-type field indicating the best offer price. The format of this field is 5.4
BestOfferQuantity	A 12-character volume-type numeric field used to indicate the best offer volume.