Documentation of the explanation of fields for FIRM's Tickets Database

The Ticket database is the trade, orders and tickets that is generated from the DAS Trader on a daily basis. We then drop this file to the following FTP folder for each of our FIRMs.

OM\Data\Tickets

Requirement:

- Windows OS
- Microsoft Access

Within the database are 8 tables.

- mbranch
- mLOA
- mtickets
- mtrader
- rptOrders
- rpttickets
- rpttrades
- RSKMaintain

Currently only rptOrders, rpttickets, rpttrades return values from the system. Most of the fields are same throughout the reports.

rptOrders

Field header	Description
orderid	the id we assigned for each order, it is unique per day per order
sttrid	the id for the trader which this order belong
staccid	the account id this order belong to
stentrid	the trader id who enter the order, usually it is the same as the sttrid.
origoid	the original order id for this order
brshort	Whether it is shortable
route	the route for the order
bkrsym	the order preference, strategy order
rrno	the rep number for broker, this is for reference only.
Buy	Buy order
Short	Short order
Status	the order status, order type and status like (limit, market, stop, peg, open, closed, executed, canceled
mtype	The type of the order, e.g. buy, short, stop, limit.
Limit	Limited order
solicit	Not in use
execnum	the execution sequence number, start from 1. It is valid when order got executed.
qty	Quantity of the order
lvsqty	the shares left open, or we call it open shares.

cxlqty	the shares got canceled. If order not been canceled, it will be 0
Price	the order limit price. For market order, it will be a referenced price for current market, which maybe the Best bid (BBO) price for sell order, or best ask price for buy order.
secsym	the security symbol, like MSFT, QQQ, IBM etc
exchange	the primary exchange letter, Q=Nasdaq. N=NYSE, A=AMEX, U=OTCBB, etc
bidprice	Bid price
askprice	the ask quotes when we enter the order
stopprice	Stop price
trailer	for trail stop order, it will be the trail price
c_date	Create date
m_date	Modify date
StatusBit	the order status, which is bit mask number, each bit have it means, reference to the order status bit map document. Basically, order type and status like (limit,market, stop, peg.., open, closed, executed, canceled.) saved in this bit.
liquidity	No define ,all "0"

rpttickets

Field header	Description
ticketid	the id we assigned for each order, it is unique per day per order
sttrid	the id for the trader which this order belong
staccid	the account id this order belong to
stentrid	the trader id who enter the order, usually it is the same as the sttrid.
Orderid	the id we singed for each order, it is unique per day per order
brshort	Whether it is shortable
route	the route for the order
bkrsym	the order preference, strategy order
rrno	the rep number for broker, this is for reference only.
Buy	Buy order
Short	Short order
mtype	The type of the order, e.g. buy, short, stop, limit.
Limit	Limited order
solicit	Not in use
execnum	the execution sequence number, start from 1. It is valid when order got executed.
qty	Quantity of the order
Price	the order limit price. For market order, it will be a referenced price for current market, which maybe the Best bid (BBO) price for sell order, or best ask price for buy order.
secsym	the security symbol, like MSFT, QQQ, IBM etc
exchange	the primary exchange letter, Q=Nasdaq, N=NYSE, A=AMEX, U=OTCBB, etc
Commission	The commission for this order
e_date	Executed date
c_date	the date for this order been created, it's time_t data format which seconds start from 1970
StatusBit	the order status, which is bit mask number, each bit have it means, reference to the order status bit map document. Basically, order type and status like (limit, market, stop, peg, open, closed, executed, canceled) saved in this bit.

EcnFee	Ecn fee
liquidity	No define ,all "0"

rpttrades

Field header	Description
tradeid	the id we assigned for each order, it is unique per day per order
sttrid	the id for the trader which this order belong
staccid	the account id this order belong to
stenccid	the account id this order belong to
stentrid	the trader id who enter the order, usually it is the same as the sttrid.
storigacc	the original account id for this order
storigtrid	the original trade id for this order
ststatus	the order status
origoid	the original order id for this order
orderid	the id we singed for each order, it is unique per day per order
brshort	Whether it is shortable
route	the route for the order
bkrsym	the order preference, strategy order
rrno	the rep number for broker, this is for reference only.
Buy	Buy order
Short	Short order
mtype	The type of the order, for example, buy, short, stop, limit.
Limit	Limited order
solicit	Not in use
execnum	the execution sequence number, start from 1. it is valid when order got executed.
qty	quantity
Price	the order limit price. For market order, it will be a referenced price for current market, which maybe the Best bid (BBO) price for sell order, or best ask price for buy order.
secsym	the security symbol, like MSFT, QQQ, IBM etc
exchange	the primary exchange letter, Q=Nasdaq, N=NYSE, A=AMEX, U=OTCBB, etc
Commision	The commission for this order
bidprice	the bid quotes when we enter the order
askprice	the ask quotes when we enter the order
c_date	the date for this order been created, it's time_t data format with the seconds starting from 1970
e_date	Executed date
StatusBit	the order status, which is bit mask number, each bit have it means, reference to the order status bit map document. Basically, order type and status like (limit, market, stop, peg, open, closed, executed, canceled.) saved in this bit.
EcnFee	Ecn fee
TrType	the primary exchange letter, Q=Nasdaq, N=NYSE, A=AMEX, U=OTCBB, etc
liquidity	No define ,all "0"