

# FIX Specifications for the Trade Reporting and Compliance Engine system (TRACE<sup>®</sup>) Trade Reporting for OTC Corporate Bonds and Agency Debt (Corporates & Agencies)

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## 1 Overview

#### 1.1 Introduction

The TRACE System (TRACE) is a service of FINRA that performs two major functions: on-line trade reporting and dissemination. FINRA members (or their designated third parties) are provided with the capability of submitting trade report information on over the counter corporate bond and agency debt securities. As part of this implementation, TRACE will support interactive messaging via FIX protocol. This document describes the formats of the FIX inbound and outbound messages for over-the-counter (OTC) Corporate Bonds and Agency Debt, defined hereafter as Corporates & Agencies (C&A), trade reporting to TRACE.

Participants will be able to enter and correct TRACE trades through their FIX interfaces during the TRACE Corporates & Agencies reconciliation cycle that consists of T-Day through T-20 (business days) entries. Trades that were submitted greater than T-20 are not retained in the TRACE system for trade management purposes. Such trades may be reversed using Reversals or corrected using a combination of a Reversal and new As-of Trade Capture Report.

The Eastern Time operating hours of the TRACE system are as follows:

Market/System open :	8:00 A.M.
Market Close:	5:15 P.M.
System Close:	6:30 P.M.

When a trade is entered into TRACE, a control date and number will be assigned to identify the trade throughout its TRACE processing and a status will be assigned to reflect its processing state. As trades are entered into the system, TRACE will validate trade information, forward proper acknowledgment messages to the Reporting Parties (RP) and Allege messages to the Contra Parties (CP) of the trades. Acknowledgment and Allege messages will contain the terms of the trade, the TRACE assigned status, control date and control number which uniquely identifies each trade. Participants will utilize the combination of TRACE assigned control date and control number to communicate with the TRACE system for subsequent trade report correction processing. Participants may also modify trades using their own assigned reference numbers (Client Trade Identifier) in combination with the TRACE Control Date. Trade reports of Corporates & Agencies will be retained in the TRACE system on a rolling 20 business day period, inclusive of the day the trade was submitted (T-20) and available for subsequent trade management processing (Cancel or Correction). A Cancel or Correction of a previously reported trade submitted prior to the T-20 period is allowed via submission of a Reversal or a combination Reversal/new As-of trade report.

TRACE will forward proper Notification messages to the trading parties as trades are corrected. Each Notification message will contain the control date, control number and the updated status of the corrected trade.

The TRACE C&A FIX specifications are applicable to both the T-day and As-of (T+n) trade reporting process. Any trade executed during or off market hours, which has not been reported during T-day, may be reported to TRACE on T+1 or later on an As-of basis.

For questions concerning FIX connectivity, please contact NASDAQ Technical Support at (212) 231-5180 or via email to: <u>tradingservices@nasdaqomx.com</u>. For questions concerning C&A trade reporting and TRACE, please contact FINRA Product Management at (866) 899-2107 or via email to: ProdMgmtTransparencySvcs@finra.org.

## 2 FIX Protocol

The messaging described in this specification adheres to the standard FIX 4.4 protocol. Please refer to <u>http://fixprotocol.org/specifications/FIX.4.4</u> for further details.

The interface follows the FIX specifications as far as possible. In the majority of cases the structure and semantics of the messages are identical to the standard.

In some cases, the protocol has been extended to cover functions not considered by the standard. These extensions are clearly detailed in the document. In other cases, the standard is ambiguous or indicates that the details should be bilaterally agreed between the parties. In these cases this manual provides a detailed description to avoid any possible ambiguity.

### 2.1 Supported Messages

#### 2.1.1 Administrative messages

Logon (in/out) Logout (in/out) Sequence Reset (in/out) Resend Request (in/out) Reject (out) Heartbeat (in/out) Test Request (in/out)

### 2.1.2 Application Messages

Trade Capture Report (in) Trade Capture Report (out) Trade Capture Report Ack (out)

## 3 The FIX Session

The session layer conforms to the standard FIX session. Please see the standard FIX specification for additional details.

### 3.1 CompIDs

The Sender- and TargetCompID uniquely define the FIX session. A session can only be active (established) between two hosts simultaneously. Any attempts to establish a second FIX session using the same CompIDs (for instance to a backup gateway) in parallel will be rejected.

- The TargetCompID (56) on all inbound transactions must be set to "FNRA".
- The SenderCompID (49) on all *outbound* transactions will always be set to "FNRA".

The Sender- and TargetCompID used by the client are defined in a separate agreement.

### 3.2 SubIDs

For *inbound* transactrions:

• The TargetSubID (57) must be set to "CA".

• The SenderSubID (50) must be set to the user ID defined in a separate agreement.

For *outbound* transactions:

- The TargetSubID (57) will be set to the user ID (same as inbound SenderSubID).
- The SenderSubID (50) will be set to "CA".

### 3.3 Logon and authentication

At Logon, clients are identified by:

- CompIDs (SenderCompID and TargetCompID)
- IP Address

When the client is authenticated, the system responds with a Logon message to the client.

## 3.4 Heartbeat intervals

Heartbeat intervals are negotiated at Logon using the HeartBtInt (108) field. The system accepts a heartbeat interval set to 30 s

## 3.5 Encryption

The system does not support encryption.

## 3.6 Datatypes and required fields

This specification does not change the data type on any fields defined in the standard FIX specification. There may be places where this specification restricts the value range of a field further than specified in standard FIX. This will be clearly marked in the spec.

All fields listed in this specification that are marked as required in the standard specification, are required also in this specification. This document specifies additional fields as required by FINRA. These fields are marked with an 'F' in the required column of the message listings.

## 3.7 Character encoding

Standard FIX 7-bit US-ASCII character encoding is used.

## 3.8 FIX Timestamps

In FIX all timestamps are expressed in GMT/UTC. Please refer to the standard FIX specification for additional details.

### 3.9 Session lifetime

The FIX session lifetime is restricted to one trading day. The session lifetime is not ended at connectivity loss or even Logouts. The sequence numbers are reset to one each morning.

### 3.10 Failover and message recovery

At reconnect and Logon standard FIX message recovery is performed. All FIX sessions have at least one primary and one secondary gateway to which the session states are fully replicated. This means that regardless to which gateway a client connects, full message recovery is provided.

A client cannot have the same FIX session active towards multiple gateway instances simultaneously.

### 3.11 FIX Session Level Test Cases

This implementation is fully compliant with the session-level test cases specified in the standard FIX 4.4 Specification, Volume 2, section "FIX Session-level Test Cases and Expected Behaviors". The only exception is the encryption test cases.

## 3.12 Drop Copy Sessions

Drop Copy Sessions, or Drops, can be set up to mirror outbound traffic on one or more FIX sessions. All outbound Quote Status Reports will be seen on the Drop.

Drop Copy Sessions are separate FIX sessions from the sessions which it replicates. This means the Drop session will have its own CompIDs, so the copied messages will differ slightly from the originals. All copied messages will have the CopyMsgIndicator (797) tag set to "Y".

Note that this is an extension to standard FIX where only Execution Reports and Trade Capture Reports can be copied to a drop.

## 3.13 The Standard Header

All FIX messages contain a Standard Header. The header contains important information such as session identifiers (CompIDs), sequence numbers and message type and length etc.

Tag	FIX Field name	Req'd	Comment
8	BeginString	Y	
9	BodyLength	Y	
35	MsgType	Y	
49	SenderCompID	Y	As specified in separate agreement
50	SenderSubID	F	Your User ID as defined in separate agreement.
56	TargetCompID	Y	Valid values: "FNRA"
57	TargetSubID	F	Valid values: "CA"
34	MsgSeqNum	Y	
43	PossDupFlag		Always required for retransmitted messages
97	PossResend		
			Time of message transmission (always expressed in UTC
52	SendingTime	Y	(Universal Time Coordinated, also known as "GMT"))
122	OrigSendingTime		

3.13.1 Inbound Header

### 3.13.2 Outbound Header

Tag	FIX Field name	Req'd	Comment
8	BeginString	Y	
9	BodyLength	Y	
35	MsgType	Y	
49	SenderCompID	Y	Set to "FNRA"
50	SenderSubID	F	Set to "CA"
56	TargetCompID	Y	As specified in separate agreement
57	TargetSubID	F	Your User ID as defined in separate agreement.
34	MsgSeqNum	Y	
43	PossDupFlag		Always required for retransmitted messages
97	PossResend		
			Time of message transmission (always expressed in UTC
52	SendingTime	Y	(Universal Time Coordinated, also known as "GMT"))
122	OrigSendingTime		

### 3.14 The Standard Trailer

All FIX messages end with a Standard Trailer. The trailer only includes a simple checksum field. The details on how to calculate the checksum can be found in the standard FIX specification.

Tag	FIX Field name	Req'd	Comment
10	CheckSum	Y	

## 3.15 Message Details

### 3.15.1 How to interpret the Required (Req'd) column

A 'Y' marks the field as required in standard FIX (and of course also in this implementation). An 'F' means that the field is required in this implementation although it is not required in standard FIX. No entry at all means the field is optional.

### 3.15.2 Default values

Fields which has enumerated values, where one is marked as "default value" need not be included in the message at all if the default value is used.

### 3.15.3 Logon - inbound to FINRA

The response to a logon is either a Logon, which denotes a successful logon, or a Logout.

A client must be prepared to handle failure scenarios including (but not limited to):

A Logon attempt may fail or be rejected for several reasons. The FIX gateway will react differently depending on the kind of failure. The two different actions it may take are: **Silently ignore the Logon.** 

- If the wrong Sender or Target CompID is specified.
- For other reasons specified in the standard FIX specifications.

#### Respond with a Logout.

- If the FIX gateway has no connection with the back-end system.
- Logon failure for other reasons than authentication/security.

The Logout response to a Logon will always contain a note on why in the Text (58) field.

Tag	FIX Field name	Req'd	Comment
	Standard Header	Y	MsgType = A
98	EncryptMethod	Y	Encryption not supported.
			Valid values:
			0 = None / Other
108	HeartBtInt	Y	Heartbeat interval. Valid value: 30 s
	Standard Trailer	Y	

#### 3.15.4 Logon – outbound from Marketplace

Tag	FIX Field name	Req'd	Comment
	Standard Header	Y	MsgType = A
98	EncryptMethod	Y	Encryption not supported. Valid values: 0 = None / Other
108	HeartBtInt	Y	Heartbeat interval. Valid value: 30 s
	Standard Trailer	Y	

### 3.15.5 Logout (in/out)

The Logout message is used to gracefully disconnect a FIX session. When receiving a Logout, the counterparty should respond with a Logout. A Logout can also be the response to an unsuccessful Logon attempt.

Tag	FIX Field name	Req'd	Comment	
	Standard Header	Y	MsgType = 5	
58	Text		Free text	
	Standard Trailer	Y		

## 3.15.6 Sequence Reset (in/out)

This message has two uses. The common usage is with GapFillFlag set to 'Y', which is used in a response to a Resend Request to indicate that a range of messages will not be resent. This is commonly used to avoid resending administrative messages like Heartbeats.

Tag	FIX Field name	Req'd	Comment	
	Standard Header	Y	MsgType = 4	
			Indicates that the Sequence Reset message is replacing	
100			administrative or application messages which will not be	
123	GapFillFlag		resent.	
			New sequence number. The next Sequence Number to be	
36	NewSeqNo	Y	expected after this message.	
	Standard Trailer	Y		

The other (very rare) usage is to reset the sequence numbers to a higher number to get out of a deadlock. This is only triggered by manual intervention.

## 3.15.7 Resend Request (in/out)

Resend Request is used to recover messages when a sequence number gap has been detected.

Tag	FIX Field name	Req'd	Comment
	Standard Header	Y	MsgType = 2
			Message sequence number of first message in range to be
7	BeginSeqNo	Y	resent
			Message sequence number of last message in range to be
			resent. If request is for a single message BeginSeqNo (7) =
			EndSeqNo. If request is for all messages subsequent to a
16	EndSeqNo	Y	particular message, EndSeqNo = "0" (representing infinity).
	Standard Trailer	Y	

## 3.15.8 Reject (out)

The Reject, or session-level reject, message is sent whenever the FIX gateway is able to at least partially parse the message, but the message does not adhere to the specification and cannot be delivered to the back-end system.

Tag	FIX Field name	Req'd	Comment
	Standard Header	Y	MsgType = 3
45	RefSeqNum	Y	MsgSeqNum of rejected message
371	RefTagID		The tag number of the FIX field being referenced.
372	RefMsgType		The MsgType of the FIX message being referenced.
373	SessionRejectReason	F	Valid values: 0 = Invalid Tag Number 1 = Required Tag Missing 2 = Tag Not Defined For This Message Type 3 = Undefined Tag 4 = Tag Specified Without a Value 5= Value Is Incorrect Out Of Range For This Tag 6 = Incorrect Data Format For Value 9 = CompID Problem 10 = Sending Time Accuracy Problem 11 = Invalid Msg Type 99 = Other
58	Text		Where possible, message to explain reason for rejection
	Standard Trailer	Y	

## 3.15.9 Heartbeat (in/out)

A heartbeat message is sent at the interval set at Logon. It is also the response to a Test Request message.

Tag	FIX Field name	Req'd	Comment
	Standard Header	Y	MsgType = 0
			Required when the heartbeat is the result of a Test
112	TestReqID		Request message.
	Standard Trailer	Y	

### 3.15.10 Test Request (in/out)

Test Request is used to "ping" the counterparty whenever a heartbeat has not arrived at the negotiated heartbeat interval.

Tag	FIX Field name	Req'd	Comment
	Standard Header	Y	MsgType = 1
			Identifier included in Test Request message to be returned
112	TestReqID	Y	in resulting Heartbeat
	Standard Trailer	Y	

## 4 General Trade Reporting in FIX

## 4.1 Introduction

Trades may, subject to regulations or bilateral agreement, be reported to the marketplace in the following cases:

- Trades negotiated between market participants without using execution mechanisms provided by the Marketplace
- Trades formed at other execution venues but reported to the marketplace for regulatory or publication reasons. Such execution venues may include (systematic) internalizers, ECN's, ATS's, and others regulated markets. (*Not supported in this solution*)

## 4.2 Trade Capture Report Processing

For exchanges, Trade Capture Reports (TCR) have two related purposes; to confirm trades and reporting of privately negotiated trades. Usage of tags differs slightly depending on the purpose of the message:

The confirmed Trade:Identifier:TradeIDAction:TradeReportType

The process of confirming a trade:

Identifier: **TradeReportID**. Each actor issues their own id for every message sent (excluding TCR Ack messages). To reference a previous message, the **TradeReportRefID** tag is used.

- An initiator always uses TradeReportRefID when referring to a previous report.
- The marketplace uses TradeReportRefID in confirmed trades to reference external actors previous TradeReportIDs.
- The counterparty uses TradeReportRefID in Accept/Decline messages to reference TradeReportIDs set by the marketplace in Alleged transactions.

Action: TradeReportTransType

### 4.3 As-Of Trades

In FIX, an As-Of Trade is submitted by setting the TradeDate field to the date when the trade occurred and setting the AsOfIndicator (1015) to 1. An original T Date Trade is reported by setting TradeDate to the current date and setting the AsOf Indicator to 0 or omitting the tag.

## 4.4 Reversals

A deletion of a previously reported trade submitted on a prior day is allowed via submission of a *Reversal*. This message is used to cancel a TRACE trade entry which was originally reported prior to the rolling T-20 day period. A Reversal must contain all the values submitted in the original Trade. The exception is the original trade identifier (in field TradeReportRefID), which is not required, and will not be used as a basis to look up the original trade. See section 5.1.3 for message details. Firms wishing to correct a TRACE trade entry which was originally reported prior to the rolling T-20 day period are required to submit a Reversal, followed by an As-Of Trade with the correct trade details.

## 4.5 Identifiers

## 4.5.1 Trade Report ID

The TradeReportID (571) is similar to the ClOrdID used for orders and executions. A unique Trade Report ID must be set on all reported trades (TCR) inbound to the marketplace. If a client wants to cancel a previous Trade Report, he can use the TradeReportRefID to refer to the original TraderReportID. There is one important exception to the analogy of ClOrdIDs. The marketplace sets its own TradeReportIDs on outbound TCRs (like confirmed trades).

This is the equivalent of the CTCI Client Trade Identifier.

### 4.5.2 Trade Report Reference ID

The TradeReportRefID (572) is used to refer to a previous TCR. A submitter of a reported trade can use TradeReportRefID in subsequent cancellations (with the exception of Reversals) to the reported trade. The marketplace, which sets its own TradeReportIDs on outbound trade confirmations, uses the TradeReportRefID to reference *the submitters TradeReportID* from the original trade report, for example on confirmations to reported trades.

### 4.5.3 Trade ID

*TradeID* (1003) is a FINRA extension to FIX 4.4. TradeID carries the ten digit Control Number which the TRACE System had assigned to the TRACE trade when it was accepted by the TRACE System.

## 4.5.4 Original Trade ID

*OrigTradeID* (1126) *is a FINRA extension to FIX 4.4.* OrigTradeID carries the ten digit control number which the TRACE System had assigned to the TRACE trade when it was originally accepted by the TRACE System.

This is the equivalent of the CTCI Original Control Number.

## 4.5.5 Secondary Firm Trade ID

SecondaryFirmTradeID (1042) is a FINRA Extension to FIX 4.4. It contains the internal ID assigned to a trade by the contra side (Contra Client Trade Identifier). This field can only be submitted on Locked-In trades.

### 4.5.6 Party Identifiers

There may be many parties involved in a trade. In FIX, the identifiers and roles of each party is defined in the Parties block. The Parties block is a repeating group of identifiers which can carry an unlimited number of parties and their roles. The Parties block consists of the following fields:

Tag	FIX Field name	Comment
453	NoPartyIDs	Number of parties included in the message
		The actual identifier of the party. In this case always the 4
		character MPID on interdealer trades. On Customer trades,
448	PartyID	the contra party must be submitted with the value C.

		Defines the type of the identifier used as PartyID. In this
		solution always C = Generally accepted market participant
447	PartyIDSource	identifier (e.g. FINRA mnemonic)
452	PartyRole	Defines the role of the current party.

The last three fields listed above are required for each party.

The	following	party	roles	are	supported:	
THC	ionowing	party	10103	arc	supported.	

Party Role	Comment
	MPID of the Giveup Firm, when applicable. A TRACE Service
	Bureau/Executing Broker Supplement (Attachment B of the TRACE
	Participation Agreement) must be in place in order for firms to submit
	trade reports on behalf of their give ups. Can be set for the Contra party
Giveup Firm	only if the reporting firm submits the trade as a Locked-in trade.
Executing Firm	MPID of Reporting party (owner of the trade).
	MPID of the party (Service Bureau) sending the trade on behalf of a
	client. A TRACE Service Bureau/Executing Broker Supplement
	(Attachment B of the TRACE Participation Agreement) must be in place
	in order for firms to submit trade reports on behalf of their
Entering Firm	correspondents.
Clearing Account	Clearing Number. Not really a party but treated as such in FIX.
	MPID of Contra party or "C" to denote the contra is a non-FINRA
Contra Firm	member (Customer trade).

In addition to the above three main party identifier fields, there is also a Parties Sub identifier group that may be added to certain parties. This group contains the following fields:

- NoPartySubIDs (802) Number of Party sub identifiers. In this solution always set to 1 if present.
- **PartySubID** (523) The actual Party Sub Identifier. In this solution only used for identifying a branch office of a reporting party or a contra party (Contra party branch office may only be submitted on Locked-In trades).

• **PartySubIDType** (803) – Type of sub identifier. In this solution always set to 24 = Department. The Parties sub identifiers are only allowed to be attached to the reporting party or to the contra party (on Locked-In trades).

In this solution the Trade Capture Reports contains one set of parties for each Side (Buy/Sell) of the trade. The parties are found in the repeating group called TrdCapRptSideGrp. This group will always contain two sides (NoSides = 2), one buy and one sell<sup>1</sup>. Each of these contains a Parties repeating group.

- The reporting side (buy or sell) *must* contain a PartyID with PartyRole = Executing Firm.
- The contra side (opposite of reporting side) *must* contain a PartyID with PartyRole = Contra Firm.

PartyIDs with other Party Roles may be added as necessary to both sides. See chapter 8 for examples on how to populate the Party identifier fields.

### 4.5.7 Trades reported by a Service Bureau

A Service Bureau entering a trade on behalf of a client must add an extra party to the reporting side of a Trade Capture Report. The extra party must contain the following values:

PartyID must be set to the MPID of the Service Bureau

PartyRole must be set to 7, Entering Firm.

PartyIDSource must be set to C, FINRA mnemonic.

Transactions returned to the Service Bureau will have TargetCompID set to the bureau's CompID and DeliverToCompID (128) set to the bureau's clients CompID.

<sup>&</sup>lt;sup>1</sup> The exception is Trade Cancels, which only contains one side (the reporting side). TRACE C&A FIX Specification ver 1.0 September 30, 2011

See section 8.7 for an example on how to populate the Service Bureau Party identifier fields.

## 4.6 Timestamps and dates

Data Type	Format	Comment
	YYYYMMDD	The most common data type in FIX. Used in standard FIX tags
	-HH:MM:SS	such as TransactTime (60), SendingTime (52) etc.
		<b>NOTE 1:</b> times are given in <b>UTC</b> (GMT).
		<b>NOTE 2:</b> FIX allows milliseconds as well, but that is not used
UTCTimestamp		in the solution.
	YYYYMMDD	Standard date. Notice that it is <b>NOT</b> in UTC. Used in standard
LocalMktDate		tags such as TradeDate (75).
	HH:MM:SS	Basically the time part of a UTCTimestamp.
UTCTimeOnly		NOTE: times are given in UTC (GMT).

Timestamps and dates can be represented in several was in FIX. The data types used in this solution are:

## 4.6.1 TransactTime

TransactTime (60) is a standard FIX tag that is set to the time the transaction it is contained in occurred. **Format:** UTCTimestamp

### 4.6.2 SendingTime

SendingTime (52) is contained in the header of every FIX message and must contain the time of message transmission.

Format: UTCTimestamp

## 4.6.3 TradeDate

TradeDate (75) is used to indicate the date the trade occurred (aka Execution Date).

Note: On non-As-Of trades, the Trade Date cannot be changed on a Correction submission to a different date than what was originally submitted. Firms would be required to Cancel the original trade and resubmit a new Trade Report with the intended Trade Date.

On As-Of trades, the Trade Date can be changed only to a date prior to the original trade date. The Trade Date cannot be changed to a date that is subsequent to the original trade date. In the case of the latter, firms would be required to Cancel the original trade and resubmit a new As-Of Trade Report with the intended Trade Date.

Format: LocalMktDate

### 4.6.4 ExecutionTime

ExecutionTime (22007) is a field defined by FINRA. It denotes the time of execution. Outbound messages contain the value set in the inbound message. **Format:** UTCTimeOnly

## 4.6.5 PreparationTime

PreparationTime (22009) is an optional field defined by FINRA. Denotes the time the submitter prepared the transaction for submission. Outbound messages contain the value set in the inbound message. It is a standard FIX UTCTimestamp formatted field containing both date and time in UTC formatted as described above.

Format: UTCTimeOnly

### 4.6.6 ControlDate

ControlDate (22011) is a field defined by FINRA. When a trade is submitted to TRACE and accepted, the system will return a ControlDate with the trade acknowledgement. The ControlDate reflects the date when the system received and processed the trade entry. The ControlDate together with the Control Number (FIX TradeID) uniquely identifies a trade. Control Date is required in conjunction with Control Number

(TradeID) or Trade Report ID (Client Trade Identifier) to subsequently cancel or correct a trade. **Format:** LocalMktDate

## 4.6.7 OrigControlDate

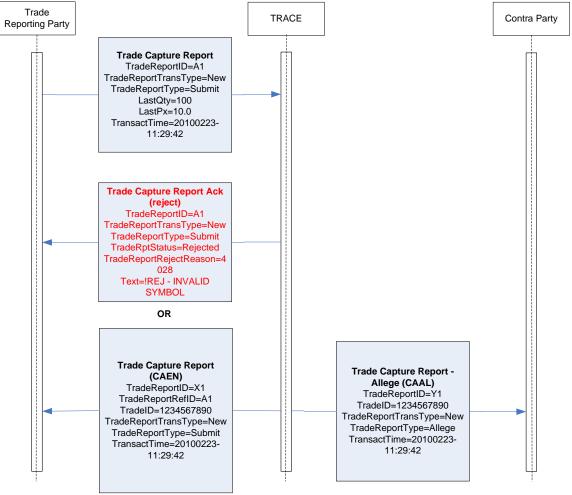
OrigControlDate (22012) is a field defined by FINRA. When a trade is submitted to TRACE and accepted, the system will return a ControlDate with the trade acknowledgement. The OrigControlDate reflects the date when the system received and processed the *original* trade entry. It is found on trade correction acknowledgements.

Format: LocalMktDate

## 4.7 Workflows

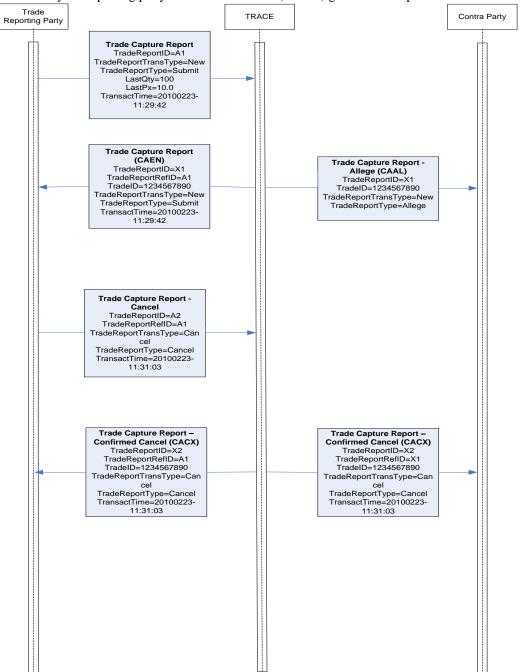
### 4.7.1 Reporting a Trade

In this example the reporting party reports that the trade was executed at 5:29 PM (11:29 UTC), so it is marked as an After Market Hours Trade by TRACE. If the Trade is accepted by TRACE, the contra party will receive an Allege (CAAL) transaction.



### 4.7.2 Cancelling a Trade

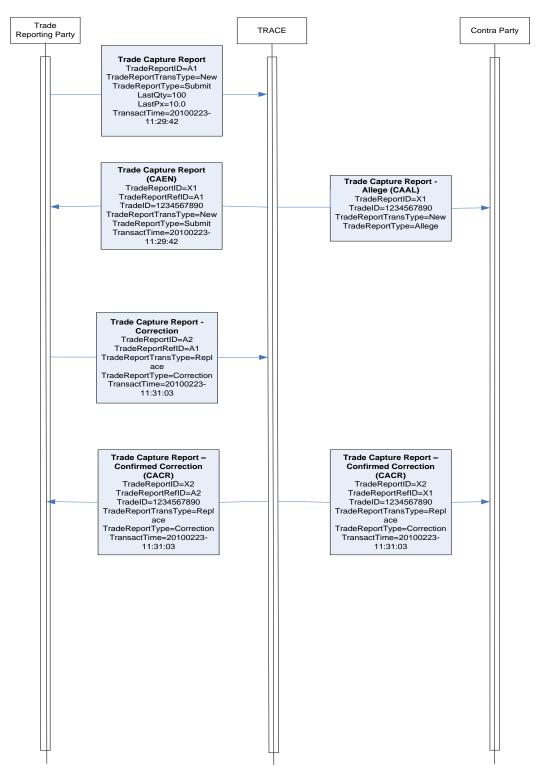
In this example a trade is reported and confirmation messages go out to both parties. The trade is then cancelled by the reporting party and the trade cancel (CACX) go out to both parties.



Please note: Reversal inbound messages and their related outbound confirmations (CAHX) will follow the same flow as Trade Cancels.

### 4.7.3 Correcting a Trade

In this example a trade is reported and confirmation messages go out to both parties. The trade is then corrected by the reporting party and the trade correction confirmations (CACR) go out to both parties.



## 5 Message Formats

Тад	FIX tag name	Rea'd	Comment
	Standard Header	Y	MsgType = AE
			Client-generated identifier, not to exceed 20
571	TradeReportID	Y	characters.
	·		FINRA Extension to FIX 4.4: The Contra Client
			Identifier assigned to a trade by the contra side.
1042	SecondaryFirmTradeID		Only used for Locked-in Trade Reports.
		_	Valid values:
487	TradeReportTransType	F	0 = New
050	TradeDepertTra	-	Valid values:
856	TradeReportType	F	0 = Submit
			Indicates if the trade capture report was previously reported to the counterparty
			Valid values:
570	PreviouslyReported	Y	N = No
			Used to indicate that a trade was submitted "as of"
			a specific trade date. Valid values:
			0 = false – trade is not an AsOf trade (default)
1015	AsOfIndicator		1 = true – trade is an AsOf trade
			Either transaction must contain either CUSIP or
			Symbol to identify the security. If CUSIP is given,
40	Instrument/SecurityID	Y	set SecurityIDSource to 1. If Symbol is given, set it
40	Instrument/SecurityID	I	to 8. Type of identifier given in SecurityID.
			Valid values:
			1 = CUSIP
22	Instrument/SecurityIDSource		8 = Exchange Symbol
	LastQty	Y	Trade Volume. Format: nnnnnnnnnnnnn
	LastPx	Y	Trade Price. Format: nnnn.nnnnnn
			Interpreted as an As-Of trade if not current date.
75	TradeDate	Y	Format: YYYYMMDD
			Time the transaction represented by this Trade
			Capture Report occurred (in UTC/GMT). Format:
60	TransactTime	Y	YYYYMMDD-HH:MM:SS
			Specific date of trade settlement (SettlementDate)
	CattlData		in YYYYMMDD format. Required for all
64	SettIDate	F	transaction.
550	TrdCapRptSideGrp/NoSides	Y	Always set value to 2. One side for the Reporting party and one side for the Contra party.
552		I	Side of trade.
			Valid values:
			1 = Buy
$\rightarrow$	54Side	Y	2 = Sell
$\rightarrow$	37OrderID	Y	Required in FIX, but ignored
			Number of parties on the reporting/contra side of
$\rightarrow$	453Parties/NoPartyIDs	F	the trade
			Identifier for the type of party defined in PartyRole.
$\rightarrow$	$\rightarrow$ 448 PartyID	F	Either an MPID or a Clearing Account number or

## 5.1.1 Trade Capture Report – Reporting a trade (in)

						"C" for customer on the contra side.
						Valid values :
						C = Generally accepted market participant
$\rightarrow$	$\rightarrow$	447	Party	/IDSource	F	identifier (e.g. FINRA mnemonic)
						Valid values:
						1 = Executing Firm
						7 = Entering Firm
						14 = Giveup Firm
		450	Dort	/Dala	F	17 = Contra Firm
$\rightarrow$	$\rightarrow$	452	Pany	/Role	F	83 = Clearing Account PartySubID is only allowed for PartyRole = 1 or 17.
						Only 1 is allowed (branch office of executing/contra
$\rightarrow$	$\rightarrow$	802	NoPa	artySubIDs		firm)
						Sub-identifier. Branch office of executing/contra
						firm (Branch Sequence/Contra Branch Sequence)
						Contra PartySubID may only be entered on
$\rightarrow$	$\rightarrow$	$\rightarrow$	523	PartySubID		Locked-In trades.
						Type of PartySubID (523) value
			000			Valid values:
$\rightarrow$	$\rightarrow$	$\rightarrow$	803	PartySubIDType		24 = Department
						Designates the capacity of the reporting/contra party. Valid values:
						A = Agency
						P = Principal
						Required on the reporting side. Contra side is
$\rightarrow$	528	Orde	erCap	pacity	F	required on all Locked-In trades.
						Buyer's/Seller's Commission (in dollars). Required
						when Commission has been charged on an
						Agency capacity.
						Format: nnnnnnnn Both commissions may only be submitted on
$\rightarrow$	12Commission			ion		Locked-In trades.
						Buyer's/Seller's Commission type.
						Valid values:
$\rightarrow$	13	Com	тТу	pe		3 = Absolute
						User Memo Only on the Reporting Party side. Will
		<b>-</b>				not be displayed to Contra party. Not to exceed 10
$\rightarrow$	58	Text				characters.
						FINRA Extension to FIX 4.4. Special Price Reason. A fifty character alphanumeric subscriber
						MEMO field. Required when the field Special
						Price Indicator = $Y$ .
						To describe the reason why the trade was
						executed at a special price. This field may be
5149	Mem	סו				displayed to the Contra party.
						FINRA Extension to FIX 4.4.
						Valid values:
						Y = Yes
						N = No (default value) Price override may only be submitted after the
						Price override may only be submitted after the initial trade report is rejected due to price out of
9854	Ove	rrideF	Flad			range.
						FINRA Extension to FIX 4.4.
22013	Lock	edIn	Indic	ator		Indicates that the firm entering the trade is
-		-				

			reporting for both sides of the trade. This occurs when two of its give-ups trade with each other (Two-sided giveup) or the firm trades with one of its own give-ups (One-sided giveup). Valid values: Y = Yes N = No (default value) All Locked-In trades MUST be reported from the seller's perspective, i.e., the reporting party must be the sell side and the contra party must be the buy side. A TRACE Service Bureau/Executing Broker Supplement (Attachment B of the TRACE Participation Agreement) must be in place in order for firms to submit trade reports on behalf of their
			give ups and as Locked-In trades. This field allows a trade to be marked for special processing (e.g., position transfers). MUST be
			authorized by FINRA Operations prior to submission of trades. Valid values: N = No Special Processing (default)
22005	SpecialProcessingFlag		Y = Position Transfer FINRA Extension to FIX 4.4. Reserved for future
22001	TradeModifier1		use.
22002	TradeModifier2		FINRA Extension to FIX 4.4. Reserved for future use.
22004	TradeModifier4		FINRA Extension to FIX 4.4. Required indicator if a trade falls under one of the following transaction types (otherwise the field must not be set): W = Weighted Average Price
22004			FINRA Extension to FIX 4.4. Indicates whether the trade was executed in the primary or secondary market Valid values are: P1 = Primary market trade subject to T+1 reporting. S1 = Secondary market or primary market trade
22016	TradingMarketIndicator	F	subject to 15-minute reporting.
22006	SpecialPriceIndicator		Special Price Indicator. Valid values: Y = Special price N = No special price (default)
	ExecutionTime	F	Execution time (in UTC/GMT). Format: HH:MM:SS
22009	PreparationTime		Time of trade submission (in <b>UTC/GMT</b> ). Format: HH:MM:SS
	Standard Trailer	Y	

## 5.1.2 Trade Capture Report – Trade Cancel (in).

To be used only for T Date through T-20 cancels. Unless otherwise noted, all fields follow rules/definitions as outlined in the Comments column of the Trade Capture Report inbound message (5.1.1).

Tag     FIX tag name     Req'd     Comment       Standard Header     Y     MsgType = AE       571     TradeReportID     Y     Unique client-generation				
1 5/11 radeReportil) I Y II Inidile client-deperati	ted identifier			
TradeReportID of repo	ort to cancel. TradeID can be eld is used, The reporting			
TradeID of report to control number). Alter   1003 TradeID	cancel (contains TRACE rnative to TradeReportRefID			
487 TradeReportTransType F 1 = Cancel				
856 TradeReportType F 6 = Cancel				
	capture report was previously erparty. Required in FIX, but			
Used to indicate that a a specific trade date.	ot an AsOf trade (default)			
Symbol to identify the	ust contain either CUSIP or e security. If CUSIP is given, to 1. If Symbol is given, set it			
Z2   Type of identifier give     Valid values:   1 = CUSIP     8 = Exchange Symbol   8 = Exchange Symbol				
32 LastQty Y to zero.	ignored in cancels. Can be set			
31 LastPx Y to zero.	ignored in cancels. Can be set			
75 TradeDate Y Required in FIX but ig				
60 TransactTime     Y     YYYYMMDD-HH:MM				
552 TrdCapRptSideGrp/NoSides Y For Trade Cancels thi				
prior day (T-1 throug	of a trade submitted on a gh T-20) the value "1" will			
	in Tag 54 on the CACX lless of the value submitted.			
$\rightarrow$ 37 OrderID Y Required in FIX, but ig				

$\rightarrow$	453	453Parties/NoPartyIDs			Number of parties. Here either 1 (reporting party), or 2 in the case of a Service Bureau on-behalf-of transaction (reporting party + entering party).
$\rightarrow$	$\rightarrow$	448	PartyID	F	Identifier (MPID) for the reporting party/entering party of the original trade to be cancelled.
$\rightarrow$	$\rightarrow$	447	PartyIDSource	F	Valid values : C = Generally accepted market participant identifier (e.g. FINRA mnemonic)
$\rightarrow$	$\rightarrow$	452	PartyRole	F	Valid values: 1 = Executing Firm 7 = Entering Firm
					Control Date of the original trade. Used together with TradeID or Trade Report RefID to identify a trade.
22011	22011 ControlDate			F	Format: YYYYMMDD
	Standard Trailer				

## 5.1.3 Trade Capture Report – Reversal (in)

To be used only for trades submitted prior to the T-20 period. Unless otherwise noted, all fields follow rules/definitions as outlined in the Comments column of the Trade Capture Report inbound message (5.1.1).

Тад	FIX tag name	Rea'd	Comment
	Standard Header	Y	MsgType = AE
571	TradeReportID	Y	Unique client-generated identifier
	TradeReportRefID		TradeReportID of report to cancel.
1003	TradelD	F	TradeID of report to cancel (contains TRACE control number). Required for Reversals.
	SecondaryFirmTradeID		<i>FINRA Extension to FIX 4.4:</i> The Contra Client Identifier assigned to a trade by the contra side.
487	TradeReportTransType	F	Valid values: 1 = Cancel
856	TradeReportType	F	Valid values: 6 = Cancel
570	PreviouslyReported		Indicates if the trade capture report was previously reported to the counterparty. Required in FIX, but ignored in Reversals. Valid values: N = No
370	reviouslykeponeu	-	Used to indicate that a trade was submitted "as of" a specific trade date. Must be set for Reversals. Valid values:
1015	AsOfIndicator	F	1 = true – trade is an AsOf trade
			Either transaction must contain either CUSIP or Symbol to identify the
48	Instrument/SecurityID	Y	security. If CUSIP is given, set

					ĺ	SecurityIDSource to 1. If Symbol is
						given, set it to 8.
						Type of identifier given in SecurityID.
						Valid values:
						1 = CUSIP
22	Instrume	ont/Soci	urity/DQ		F	8 = Exchange Symbol
	Instrume			Juice	Г	
20					V	Trade Volume. Format:
	LastQty				Y	nnnnnnnnnnnn
31	LastPx				Y	Trade Price. Format: nnnn.nnnnnn
						The Trade Date of the original trade.
75	TradeDa	ate			Y	Format: YYYYMMDD
						Time the transaction represented by
						this Trade Capture Report occurred (in
						UTC/GMT). Format: YYYYMMDD-
60	Transac	tTime			Y	HH:MM:SS
					<u> </u>	Specific date of trade settlement
						(SettlementDate) in YYYMMDD
64	SettlDat	<u>م</u>			F	format. Required for all transaction.
04	JeliiDal	C				
550	T. 10			N 1	V	Set to 2. One side for the Reporting
552	TrdCap	<pre>spiside</pre>		blues	Y	party and one side for the Contra party.
						Reporting party side of trade.
						Valid values:
						1 = Buy
$\rightarrow$	54	Side			Y	2 = Sell
$\rightarrow$	37	OrderID			Y	Required in FIX, but ignored
						Number of parties on the
$\rightarrow$	453	Parties/	NoParty	IDs	F	reporting/contra side of the trade
	100		tor arty		· ·	Identifier for the type of party defined in
						PartyRole. Either an MPID or a
		110	DortyID		F	Clearing Account number.
$\rightarrow$	$\rightarrow$	440	PartyID		Г	
						Valid values :
						C = Generally accepted market
				-	_	participant identifier (e.g. FINRA
$\rightarrow$	$\rightarrow$	447	PartyID	Source	F	mnemonic)
						Valid values:
						1 = Executing Firm
						7 = Entering Firm
						14 = Giveup Firm
						17 = Contra Firm
$\rightarrow$	$\rightarrow$	452	PartyRc	le	F	83 = Clearing Account
					1	PartySubID is only allowed for
						PartyRole = 1 or 17. Only 1 is allowed
	$\rightarrow$	802	NoParty	SubIDs		(branch office of executing/contra firm)
		002	nor arty		1	Sub-identifier. Branch office of
						executing/contra firm (Branch
$\rightarrow$	$\rightarrow$	$\rightarrow$	523	PartySubID		Sequence/Contra Branch Sequence)
						Type of PartySubID (523) value
						Valid values:
$\rightarrow$	$\rightarrow$	$\rightarrow$	803	PartySubIDType		24 = Department
						Designates the capacity of the
						reporting/contra party. Valid values:
						A = Agency
$\rightarrow$	528	OrderCa	apacitv		F	P = Principal
$\rightarrow$		Commis			<u> </u>	Buyer's/Seller's Commission (in
$\rightarrow$	12	COMINE			1	

	dellene) if en eligeble. Formet
	dollars) if applicable. Format:
	nnnnnnn
	Buyer's/Seller's Commission type.
	Valid values:
→ 13CommType	3 = Absolute
	User Memo. Only allowed on the
	Reporting Party side. Will not be
→ 58 Text	displayed to Contra party.
	FINRA Extension to FIX 4.4. Special
	Price Reason. A fifty character
	alphanumeric subscriber MEMO field.
	Required when the field Special Price
	Indicator = Y.
	To describe the reason why the trade
	was executed at a special price. This
	field may be displayed to the Contra
5149 Memo	party.
	FINRA Extension to FIX 4.4.
	Valid values:
	Y = Yes
9854 OverrideFlag	N = No (default value)
	FINRA Extension to FIX 4.4.
	Indicates that the firm entering the
	trade is reporting for both sides of the
	trade. Must be set to the original
	submitted value (or omitted to indicate
	No). Valid values:
	Y = Yes
22013 LockedInIndicator	N = No (default value)
	This field allows a trade to be marked
	for special processing (e.g., position
	transfers). MUST be authorized by
	FINRA Operations prior to submission
	of trades.
	Valid values:
	N = No Special Processing (default)
22005 Special Processing Flag	Y = Position Transfer
	FINRA Extension to FIX 4.4. Reserved
22001 TradeModifier1	for future use.
	FINRA Extension to FIX 4.4. Reserved
22002 TradeModifier2	for future use.
	FINRA Extension to FIX 4.4. Required
	indicator if a trade falls under one of
	the following transaction types
	(otherwise the field must not be set):
22004 TradeModifier4	W = Weighted Average Price
	FINRA Extension to FIX 4.4. Indicates
	whether the trade was executed in the
	primary or secondary market.
	Valid values are:
	P1 = Primary market trade subject to
	T+1 reporting.
	S1 = Secondary market or primary
	market trade subject to 15-minute
22016 TradingMarketIndicator	F reporting.
TDACE CRAEIX Specifier	

			Special Price Indicator. Required if original submission reflected a special price. Valid values: Y = Special price
22006	SpecialPriceIndicator		N = No special price (default)
22007	ExecutionTime	F	Execution time of the original submission (in <b>UTC/GMT</b> ). Format: HH:MM:SS
22009	PreparationTime		Time of cancel trade submission (in UTC/GMT). Format: HH:MM:SS
			Control Date of the original trade. Used together with TradeID to identify a trade.
22011	ControlDate	F	Format: YYYYMMDD
	Standard Trailer	Υ	

Please note: in order to correct a trade report submitted prior to the T-20 period, firms must submit a Reversal, followed by a new As-Of Trade Capture Report (as outlined in section 5.1.1) containing the correct trade data. Separate confirmations (CAHX and CAEN) will be returned for each submission.

### 5.1.4 Trade Capture Report – Trade Correction (in)

To be used only for T Date through T-20 corrections. Unless otherwise noted, all fields follow rules/definitions as outlined in the Comments column of the Trade Capture Report inbound message (5.1.1).

**NOTE:** A successful Correction transaction will result in a new TradeID being generated. The acknowledgement (CACR) will contain the original TRACE control number in OrigTradeID.

Tag	FIX tag name	Req'd	Comment
	Standard Header	Y	MsgType = AE
571	TradeReportID	Y	Client-generated identifier
572	TradeReportRefID		TradeReportID of report to amend.
1042	SecondaryFirmTradeID		FINRA Extension to FIX 4.4: The Contra Client Identifier assigned to a trade by the contra side. Only used for Locked-in Trade Reports.
1003	TradeID		TradeID of report to amend (contains TRACE control number).
487	TradeReportTransType	F	Valid values: 2 = Replace
856	TradeReportType	F	Valid values: 5 = Correction
E 70	ProviouslyPoportod	v	Indicates if the trade capture report was previously reported to the counterparty. Required in FIX, but ignored in Corrections.Valid values:
570	PreviouslyReported	Y	N = No
1015	AsOfIndicator		Used to indicate that a trade was submitted "as of" a specific trade

	date.	
	Note: Trades submitted durir	ng
	the T-1 through T-20 period r	nust
	be submitted with As-Of Indic	
	"1" on the correction, regardle	
	the original trade was submit	
	as a T-Date entry. "0" or abse	
	Blank As-Of Indicator only ap	plies
	to same day corrections.	
	Valid values:	
	0 = false – trade is not an As	Of
	trade (default)	
	1 = true – trade is an AsOf tra	ade
	Either transaction must conta	
	either CUSIP or Symbol to	
	identify the security. If CUSIF	Die
	given, set SecurityIDSource t	
	If Symbol is given, set it to 8.	
	PLEASE NOTE: TRACE will	
	support the modification of	1
	CUSIP/Symbol. In order to	
	change the CUSIP or Symb	
	on a trade report, the origin	nal
	trade MUST be canceled an	nd a
	new trade report with the	
	intended SecurityID must b	e
48 Instrument/SecurityID	Y submitted.	
	Type of identifier given in	
	SecurityID.	
	Valid values:	
	1 = CUSIP	
22 Instrument/SecurityIDSource	8 = Exchange Symbol	
	Trade Volume. Format:	
32 LastQty	Y nnnnnnnnnnnnn	
	Trade Price. Format:	
31 LastPx	Y nnnn.nnnnn	
	Interpreted as an As-Of trade	e if
	not current date. Format:	
75 TradeDate	Y YYYYMMDD	
	Time the transaction represe	nted
	by this Trade Capture Report	
	occurred (in <b>UTC/GMT</b> ). For	
		nal.
60 TransactTime	Y YYYYMMDD-HH:MM:SS	
	Specific date of trade settlem	
	(SettlementDate) in YYYYM	ИDD
	format. Required for all	
64 SettIDate	F transactions.	
	Set to 2. One side for the	
	Reporting party and one side	for
552 TrdCapRptSideGrp/NoSides	Y the Contra party and one side	
	Reporting party side of trade.	•
	Valid values:	
	1 = Buy	
$\rightarrow$ 54Side	Y 2 = Sell	
27OrderID	Y Required in FIX, but ignored	
$\rightarrow$ 37 Order ID	Y Required in FIX, but ignored	

$\rightarrow$ 453 Parties/NoPartyIDs F reporting/co	parties on the ontra side of the trade
	or the type of party
	PartyRole. Either an
	Clearing Account
$\rightarrow$ $\rightarrow$ 448PartyID F number.	Cleaning / Coodine
Valid value	s ·
	ally accepted market
	identifier (e.g. FINRA
$\rightarrow$ $\rightarrow$ 447PartyIDSource F mnemonic)	
Valid value	
1 = Executi	
7 = Enterin	
14 = Giveu	
17 = Contra	
$\rightarrow$ $\rightarrow$ 452PartyRole F 83 = Cleari	ng Account
PartySubID	) is only allowed for
	= 1 or 17. Only 1 is
	anch office of
$\rightarrow$ $\rightarrow$ 802NoPartySubIDs executing/c	contra firm)
	ier. Branch office of
	contra firm (Branch
	Contra Branch
$\rightarrow$ $\rightarrow$ $\rightarrow$ 523PartySubID Sequence)	
	rtySubID (523). Valid
values:	
$\rightarrow$ $\rightarrow$ $\rightarrow$ 803PartyIDSubType 24 = Depar	
	s the capacity of the
	ontra party. Valid
values:	
$\rightarrow$ 528OrderCapacity F P = Princip	
	Iler's Commission (in
	pplicable. Format:
→ 12Commission nnnnn.nn	
	ller's Commission
l type. Valid value	e.
$\rightarrow$ 13CommType 3 = Absolut	
	o Only on the
	Party side. Will not be
	o Contra party.
	ension to FIX 4.4.
	ce Reason. A fifty
	alphanumeric
	MEMO field. Required
	eld Special Price
Indicator =	
	e the reason why the
	executed at a special
	field may be displayed
5149 Memo to the Cont	
	ension to FIX 4.4.
9854 OverrideFlag Valid value	S:

		Y = Yes
		N = No (default value)
		FINRA Extension to FIX 4.4.
		Indicates that the firm entering
		the trade is reporting for both
		sides of the trade. This occurs
		when two of its give-ups trade
		with each other or the firm trades
		with one of its own give-ups. Valid
		values:
		Y = Yes
22013 LockedInIndicator		N = No (default value)
		FINRA Extension to FIX 4.4.
22001 TradeModifier1		Reserved for future use.
		FINRA Extension to FIX 4.4.
22002 TradeModifier2		Reserved for future use.
		FINRA Extension to FIX 4.4.
		Required indicator if a trade falls
		under one of the following
		transaction types (otherwise the
		field must not be set):
22004 TradeModifier4		W = Weighted Average Price
		FINRA Extension to FIX 4.4.
		Indicates whether the trade was
		executed in the primary or
		secondary market
		Valid values are:
		P1 = Primary market trade
		subject to T+1 reporting.
		S1 = Secondary market or
		primary market trade subject to
22016 Trading MarketIndiantar	F	
22016 TradingMarketIndicator	Г	15-minute reporting.
		This field allows a trade to be
		marked for special processing
		(e.g., position transfers). MUST
		be authorized by FINRA
		Operations prior to submission of
		trades.
		Valid values:
		N = No Special Processing
		(default)
22005 Special Processing Flag		Y = Position Transfer
	1	Special Price Indicator. Valid
		values:
		Y = Special price
22006 Special Price Indicator		N = No special price (default)
		Control Date of the original trade.
		Used together with TradeID to
22011 Control Data	-	identify a trade.
22011 ControlDate	F	Format: YYYYMMDD
		Number of original Party IDs. The
		OriginalParties group is required
		when TradeReportRefID is used
		to identify the original transaction.
20453 OriginalNoPartyIDs		Will be set to 1 in this case.
	1	

$\rightarrow$	20448 OriginalPartyID		Original Reporting Party MPID.
→	20447 OriginalPartyIDSource		Valid values : C = Generally accepted market participant identifier (e.g. FINRA mnemonic)
$\rightarrow$	20452 OriginalPartyRole		Valid values: 1 = Executing Firm
22007	ExecutionTime	F	Execution time (in <b>UTC/GMT</b> ). Format: HH:MM:SS
22009	PreparationTime		Time of trade correction submission (in <b>UTC/GMT</b> ). Format: HH:MM:SS
	Standard Trailer	Y	

## 5.1.5 Trade Capture Report Ack – Reject (out)

Tag	FIX tag name	, Req'd	Comment
Tag	Standard Header	Y	MsgType = AR
571		Y	
5/1	TradeReportID	ř	The client-generated identifier Valid values:
			0 = New
			1 = Cancel
487	TradeReportTransType	F	2 = Replace
407	Паденсеронттанатуре	1	Type of Trade Report. Shows the type of
			the incoming trade report.
			Valid values:
			0 = Submit
			5 = Trade Correction
856	TradeReportType	F	6 = Trade Report Cancel
			This field signals whether the TCR was
			accepted or rejected.
			Valid values:
150	ExecType	Y	8 = Rejected
			Valid values:
939	TradeRptStatus	F	1 = Rejected
			Main Security Identifier (CUSIP) or
48	Instrument/SecurityID	Y	Exchange Symbol.
			Type of identifier given in SecurityID.
			Valid values:
			1 = CUSIP
22	Instrument/SecurityIDSource	F	8 = Exchange Symbol
			Reason Trade Capture Report was
			rejected.
			Valid values:
			4001 = FUNCTION NOT ALLOWED
			4003 = INVALID RPID 4004 = INVALID DATE
			4004 = INVALID DATE 4005 = INVALID PRICE
			4005 = INVALID PRICE 4006 = INVALID PRICE OVERRIDE
			4000 = INVALID FRICE OVERRIDE 4007 = INVALID TIME
			4007 = INVALID TIME 4008 = RPID REQUIRED
			4009 = TRACE ENTRY SUSPENDED
751	TradeReportRejectReason		4010 = INVALID REASON CODE
701		1	

4011 = INVALID SIDE
4012 = NOT WITHIN ALLOWABLE
TIME
4013 = PRICE OUT OF RANGE
4014 = PRICE OUT OF OVERRIDE
RANGE 4015 = TERMINAL NOT AUTHORIZED
4013 = TERMINAL NOT AUTHORIZED 4016 = INVALID MMID
4017 = UPDATE OF FIELD REQUIRED
4019 = THIS BOND HAS BEEN
DELETED
4021 = INVALID TRADE DATE
4023 = PRICE REQUIRED
4026 = INVALID BUYER COMMISSION
4027 = INVALID CUSIP NUMBER 4028 = INVALID SYMBOL
4020 = INVALID STNBOL 4029 = BOND NOT FOUND
4030 = INVALID VOLUME ENTERED
4031 = INVALID AS-OF
4032 = RPID NOT AUTHORIZED
4033 = CPID NOT AUTHORIZED
4034 = CANNOT CHANGE CUSIP4035
= INVALID RP EXECUTING PARTY
4036 = INVALID CP EXECUTING PARTY
4037 = RPID EXECUTING PARTY NOT
AUTHORIZED
4038 = CPID EXECUTING PARTY NOT
AUTHORIZED
4039 = MUST ENTER BOND SYMBOL
OR CUSIP
4040 = INVALID SELLER
COMMISSION 4041 = INVALID TRADE MODIFIER
4047 = INVALID P/A
4043 = CPID REQUIRED
4044 = INVALID REPORT FLAG
4045 = INVALID SPECIAL TRADE
INDICATOR
4046 = INVALID SPECIAL TRADE
INDICATOR/SPECIAL MEMO 4047 = BOND NOT TRACE
AUTHORIZED
4048 = NO CONTROL NUMBER
4049 = TRADE ALREADY CANCELED
4050 = CANNOT CANCEL 'NO TRADE'
TRADE
4051 = INVALID BRANCH SEQUENCE
NUMBER 4052 = INVALID CONTRA BRANCH
SEQUENCE NUMBER
4053 = INVALID AS-OF DATE
4056 = INVALID CPID
4057 = CORRECTION MAY NOT
CHANGE BOND
4060 = RPID INTRODUCING BROKER

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			SUSPENDED 4061 = CPID INTRODUCING BROKER SUSPENDED 4062 = EXECUTION TIME GREATER THAN TRADE REPORT TIME 4063 = NOT TRADE SUBMITTER 4064 = CORRECTION MAY NOT CHANGE AS-OF FLAG 4068 = INVALID TRACE ENTRY – YOUR EXECUTING PARTY IS RESPONSIBLE 4069 = TRACE TEMPORARILY NOT AVAILABLE 4070 = INVALID TRADING MARKET INDICATOR
58 22015	Text BranchOfficeCodeSequenceNumber Standard Trailer	Y	will be subject to updates Contains the actual error message describing the TradeReportRejectReason. Example: If TradeReportRejectReason = 4028, Text will contain: "!REJ – INVALID SYMBOL" This field contains the one to eight alphabetic Code and Sequence character Branch Office Code Sequence Number of the input message, if one was submitted.

Тад	FIX tag name	Comment		
	Standard Header	Y	MsgType = AE	
			Used to identify the type of	
			acknowledgment. Value "CAEN" identifies a Trade	
1011	MessageEventSource	F	Capture Report accepted by FINRA.	
1011	MessageEventSource		Identifier assigned by marketplace	
			NOTE: NOT the identifier set by	
571	TradeReportID	Y	reporting party.	
572		F	TradeReportID from inbound TCR	
012		•	The ten digit control number which	
			the TRACE System had assigned to	
			the TRACE trade when it was	
			accepted by the TRACE System.	
			The control number is required to	
			uniquely identify the record in the	
			TRACE File for subsequent	
1003	TradelD	F	processing.	
			FINRA Extension to FIX 4.4: The	
			Contra Client Identifier, set if	
1042	SecondaryFirmTradeID		applicable.	
407		_	Valid values:	
487	TradeReportTransType	F	0 = New	
0.50	TradeDenertTure	F	Valid values:	
856	TradeReportType	F	0 = Submit Specific date of trade settlement	
			(SettlementDate) in YYYMMDD	
64	SettIDate	F	format. Required for all transactions.	
		· ·	Indicates if the trade capture report	
			was previously reported to the	
			counterparty	
			Valid values:	
570	PreviouslyReported	Y	N = No	
			Used to indicate that a trade was	
			submitted "as of" a specific trade	
			date. Valid values:	
			0 = false – trade is not an AsOf trade	
4045	A o Official star		(default)	
1015			1 = true – trade is an AsOf trade.	
48	Instrument/SecurityID	Y	Main Security Identifier (CUSIP).	
			Type of identifier given in SecurityID. Valid values:	
22	Instrument/SecurityIDSource	F	1 = CUSIP	
454		F	Always set to 1	
404			Alternative Security identifier	
455	Instrument/SecurityAltID		(Symbol).	
			Valid values:	
456	Instrument/SecurityAltIDSource	F	8 = Exchange Symbol	
.00			Trade Volume. Format:	
32	LastQty	Y	nnnnnnnnnnnn	

5.1.6 Trade Capture Report – Acknowledgement/CAEN (out)

						Reflects user input of Trade Date.
75	Irade	eDate			Y	Format: YYYYMMDD
						Time the transaction represented by
						this Trade Capture Report occurred (in <b>UTC/GMT</b> ). Format:
60	Trance	ransactTime				YYYYMMDD-HH:MM:SS
00	1101150	actime			Y	
550	TrdCon	DotSide		Sidea	Y	Set to 2. One side for the Reporting
552	пасар	Rpisiae	Grp/No	Sides	ľ	party and one side for the Contra party. Valid values:
	<b>E</b> 4	Cida			Y	1 = Buy 2 = Sell
$\rightarrow$	54	Side			T	
					V	Required in FIX, but not used. Will be
$\rightarrow$	37	OrderID			Y	set to "NONE".
	450	Dortion	/No Dort		F	Number of parties on the
$\rightarrow$	453	Parties	s/NoPart	yids	Г	reporting/contra side of the trade
						Identifier for the type of party defined in PartyRole. Either an MPID or a
		448	Partyl	h	F	
$\rightarrow$	$\rightarrow$	440	Faityl	, ,		Clearing Account number. Valid values :
						C = Generally accepted market
						participant identifier (e.g. FINRA
$\rightarrow$	$\rightarrow$	447	Partyl	DSource	F	mnemonic)
		447	ганун	Jource		Valid values:
						1 = Executing Firm
						7 = Executing Firm 7 = Entering Firm
						14 = Giveup Firm
						17 = Contra Firm
$\rightarrow$	$\rightarrow$	452	PartyR	ole	F	83 = Clearing Account
,		102	T artyr			PartySubID is only allowed for
						PartyRole = 1 or 17. Only 1 is
						allowed (branch office of
$\rightarrow$	$\rightarrow$	802	NoPar	tySubIDs		executing/contra firm)
				Ĺ		Sub-identifier. Branch office of
						executing/contra firm (Branch
$\rightarrow$	$\rightarrow$	$\rightarrow$	523	PartySubID		Sequence/Contra Branch Sequence)
						Type of PartySubID (523) value
						Valid values:
$\rightarrow$	$\rightarrow$	$\rightarrow$	803	PartyIDSubType		24 = Department
						Designates the capacity of the
						reporting/contra party. Valid values:
						A = Agency
$\rightarrow$	528	Order	Capacity			P = Principal
		-				Buyer's/Seller's Commission (in
$\rightarrow$	12	Comm	ission			dollars). Format: nnnnn.nn
						Buyer's/Seller's Commission type.
	10	0	<b>T</b> 1			Valid values:
$\rightarrow$	13	Comm	туре			3 = Absolute
						User Memo Only on the Reporting
	EO	Toyt				Party side. Will not be displayed to
$\rightarrow$	58	Text				Contra party.
						FINRA Extension to FIX 4.4. Special
						Price Reason. A fifty character alphanumeric subscriber MEMO
						field. Required when the field
5149	5149 Memo					Special Price Indicator = Y.
5149	INCITO				1	- $        -$

			S1 = Secondary market or primary market trade subject to 15-minute reporting.
22006	SpecialPriceIndicator		Special Price Indicator. Valid values: Y = Special price N = No special price (default)
22007	ExecutionTime	F	Execution time of the trade submission (in <b>UTC/GMT</b> ). Format: HH:MM:SS
22009	PreparationTime		Time of trade submission (in UTC/GMT). Format: HH:MM:SS
22011	ControlDate	F	Control Date referencing when the system processed the request. Used together with TradeID to identify a trade. Format: YYYYMMDD
			Indicates whether or not this message is a drop copy of another message. Valid values: Y = Yes
797	CopyMsgIndicator		N = No (default value)
	Standard Trailer	Y	

5.1.7 Trade Capture Report – Allege/CAAL (out)

Tag	FIX tag name	Req'd	Comment	
	Standard Header	Y	MsgType = AE	
			Used to identify the type of acknowledgment. Value "CAAL" identifies a Trade Capture Report accepted by FINRA alleging the recipient of this message as the contra party on	
1011	MessageEventSource	F	the trade.	
571	TradeReportID	Y	Identifier assigned by marketplace	
1003	TradeID	F	FINRA Extension to FIX 4.4. The ten digit control number which the TRACE System had assigned to the TRACE trade when it was accepted by the TRACE System. The control number is required to uniquely identify the record in the TRACE File for subsequent processing.	
			FINRA Extension to FIX 4.4: The Contra Client Identifier, set if	
1042	SecondaryFirmTradeID		applicable.	
487	TradeReportTransType	F	Valid values: 0 = New	
856	TradeReportType	F	Valid values: 1 = Allege	

				1	Specific date of trade settlement
					(SettlementDate) in YYYYMMDD
					format. Required for all
64	SettIDate			F	transactions.
					Indicates if the trade capture
					report was previously reported to
					the counterparty
	_ · · · _				Valid values:
570	PreviouslyR	eported		Y	N = No
					Used to indicate that a trade was
					submitted "as of" a specific trade date. Valid values:
					0 = false – trade is not an AsOf
					trade (default)
1015	AsOfIndicat	or			1 = true - trade is an AsOf trade
48	Instrument/S		Π	Y	Main Security Identifier (CUSIP).
	monunente	Jecuntyr	8		Type of identifier given in
					SecurityID.
					Valid values:
22	Instrument/S	Securitvl	DSource	F	1 = CUSIP
454	Instrument/			F	Always set to 1
					Alternative Security identifier
455	Instrument/S	Security	AltID	F	(Symbol).
		,			Valid values:
456	Instrument/S	SecurityA	AltIDSource	F	8 = Exchange Symbol
					Trade Volume. Format:
32	LastQty			Y	nnnnnnnnnnn
31	LastPx			Y	Trade Price. Format: nnnn.nnnnn
					Reflects user input of Trade
75	TradeDate			Y	Date.Format: YYYYMMDD
					Time the transaction represented
					by this Trade Capture Report
	<b>T</b>			N/	occurred (in <b>UTC/GMT</b> ). Format:
60	TransactTim	ne		Y	YYYYMMDD-HH:MM:SS.
552	NoSides			Y	Set to 2
					Valid values:
	54	Side		Y	1 = Buy 2 = Sell
$\rightarrow$	54	Side			Required in FIX but not used. Set
$\rightarrow$	37	OrderI	r	Y	to "NONE".
	57	Cident	•		Number of parties on the
$\rightarrow$	453	NoPart	vIDs	F	reporting/contra side of the trade
			<i>,</i> -	-	Identifier for the type of party
					defined in PartyRole. Either an
					MPID or a Clearing Account
$\rightarrow$	$\rightarrow$	448	PartyID	F	number.
					Valid values :
					C = Generally accepted market
				_	participant identifier (e.g. FINRA
$\rightarrow$	$\rightarrow$	447	PartyIDSource	F	mnemonic)
					Valid values:
					1 = Executing Firm
					7 = Entering Firm
		150	PartyPolo		14 = Giveup Firm 17 = Contra Firm
$\rightarrow$	$\rightarrow$	452	PartyRole	F	

					02 Clearing Assount
					83 = Clearing Account
					PartySubID is only allowed for
					PartyRole = 1 or 17. Only 1 is
				0.115	allowed (branch office of
$\rightarrow$	$\rightarrow$	802	NoPart	ySubIDs	executing/contra firm)
					Sub-identifier. Branch office of
					executing/contra firm (Branch
					Sequence/Contra Branch
$\rightarrow$	$\rightarrow$	$\rightarrow$	523	PartySubID	Sequence)
					Type of PartySubID (523) value
					Valid values:
$\rightarrow$	$\rightarrow$	$\rightarrow$	803	PartyIDSubType	24 = Department
					Designates the capacity of the
					reporting/contra party. Valid
					values:
					A = Agency
$\rightarrow$	528	OrderC	Capacity		P = Principal
					Buyer's/Seller's Commission (in
$\rightarrow$	12	Commi	ission		dollars). Format: nnnnnn.nn
					Buyer's/Seller's Commission type.
		_			Valid values:
$\rightarrow$	13	Comm	Туре		3 = Absolute
					FINRA Extension to FIX 4.4.
					Special Price Reason. A fifty
					character alphanumeric subscriber
					MEMO field. Required when the
					field Special Price Indicator = Y.
					To describe the reason why the
					trade was executed at a special
					price. This field may be displayed
5149	Memo				to the Contra party.
					FINRA Extension to FIX 4.4.
					Valid values:
					Y = Yes
9854	OverrideFla	g			N = No (default value)
					FINRA Extension to FIX 4.4.
					Indicates that the firm entering the
					trade is reporting for both sides of
					the trade. Value taken from the
					trade submission. Valid values:
					Y = Yes
22013	LockedInInc	dicator			N = No (default value)
					This field allows a trade to be
					marked for special processing
					(e.g., position transfers). MUST be
					authorized by FINRA Operations
					prior to submission of trades.
					Valid values:
					N = No Special Processing
					(default)
22005	SpecialProc	essingF	lag		Y = Position Transfer
					FINRA Extension to FIX 4.4.
					Reserved for future use. Will not
					be present in any current
22001	TradeModifi	er1			message.

1		1	FINRA Extension to FIX 4.4.
			Reserved for future use. Will not
			be present in any current
22002	TradeModifier2		message.
			FINRA Extension to FIX 4.4.
			Extended hours/Late sale
			condition modifier generated by
			TRACE and returned on the
			outbound acknowledgement of the
			original trade report. Valid values:
			T = Trades reported after market hours
			U = Trades reported after market
			hours and reported late
			Z = Trades reported during market
22003	TradeModifier3		hours and reported late
			FINRA Extension to FIX 4.4.
			Required indicator if a trade falls
			under one of the following
			transaction types (otherwise the
22004	TradeModifier4		field must not be set):
22004		+	W = Weighted Average Price FINRA Extension to FIX 4.4.
			Indicates whether the trade was
			executed in the primary or
			secondary market. Reflects user
			input.
			Valid values are:
			P1 = Primary market trade subject
			to T+1 reporting. S1 = Secondary market or primary
			market trade subject to 15-minute
22016	TradingMarketIndicator	F	reporting.
22010			Special Price Indicator. Valid
			values:
			Y = Special price
22006	SpecialPriceIndicator		N = No special price (default)
			Execution time of the trade
00007		-	submission (in UTC/GMT).
22007	ExecutionTime	F	Format: HH:MM:SS Time of the trade submission (in
22009	PreparationTime		UTC/GMT). Format: HH:MM:SS
22003			Control Date referencing when the
			system processed the request.
			Used together with TradeID to
			identify a trade.
22011	ControlDate	F	Format: YYYYMMDD
			Indicates whether or not this
			message is a drop copy of another
			message. Valid values:
			Y = Yes
797	CopyMsgIndicator		N = No (default value)
	Standard Trailer	Y	
L		· · · ·	ı I

1011   MessageEventSource   F   accepted by FINRA.     571   TradeReportID   Y   Marketplace-generation of the reporting part the reporter's previou To the contra party the tradeReportD from transaction (CAAL).     572   TradeReportRefID   FINRA Extension to number which the TF assigned to the TRA was originally accept assigned to the TRA was originally accept system.     1003   TradeReportTransType   F   1 = Cancel     1003   TradeReportTransType   F   1 = Cancel     1003   TradeReportTransType   F   1 = Cancel     1004   TradeReportTransType   F   6 = Cancel     1005   TradeReportType   F   6 = Cancel     1006   TradeReportType   F   6 = Cancel     1007   PreviouslyReported   Y   N=No     108   TradeReportType   F   6 = Cancel     1001   TradeReportType   F   6 = Cancel     101   TradeReport   Y   N=No	entify the type of gment. CX" identifies a Trade Cancel by FINRA. ce-generated identifier orting party this field is set to er's previous TradeReportID. tra party this field is set to the ortID from the previous allege n (CAAL). tension to FIX 4.4. The control hich the TRACE System had to the TRACE trade when it ally accepted by the TRACE es: ade Report. Shows the type of ng trade report. es: 1 f the trade capture report was reported to the counterparty es:	Commen	Req'd	FIX tag name	Tag
1011 MessageEventSource F acknowledgment. Value "CACX" identif accepted by FINRA.   571 TradeReportID Y Marketplace-generating To the reporting part the reporter's previou To the contra party tin TradeReportD from transaction (CAAL).   572 TradeReportRefID FINRA Extension to number which the TFA was originally accept System.   1003 TradeID F System.   1003 TradeReportTransType F 1 = Cancel   1003 TradeReportTransType F 1 = Cancel   1003 TradeReportTransType F 6 = Cancel   1004 TradeReportTrade Report Valid values:   487 TradeReportType F 6 = Cancel   1004 TradeReportType F 6 = Cancel   1005 PreviouslyReported Y N=No   570 PreviouslyReported Y N=No   32 LastQty Y always be returned   31 LastPx Y always be returned   31 LastPx Y always be returned   75 TradeDate Y always be returned	entify the type of gment. CX" identifies a Trade Cancel by FINRA. ce-generated identifier orting party this field is set to er's previous TradeReportID. tra party this field is set to the ortID from the previous allege n (CAAL). tension to FIX 4.4. The control hich the TRACE System had to the TRACE trade when it ally accepted by the TRACE es: ade Report. Shows the type of ng trade report. es: 1 f the trade capture report was reported to the counterparty es:				
acknowledgmeint. Value "CACX" identified of the second o	Igment. CX" identifies a Trade Cancel by FINRA. ce-generated identifier orting party this field is set to er's previous TradeReportID. tra party this field is set to the ortID from the previous allege (CAAL). tension to FIX 4.4. The control hich the TRACE System had the TRACE trade when it ally accepted by the TRACE es: I ade Report. Shows the type of ng trade report. es: I the trade capture report was reported to the counterparty es:				
1011 MessageEventSource F Value "CAČX" identif accepted by FINRA.   571 TradeReportID Y Marketplace-generat To the reporting part the reporter's previou To the contra party th TradeReportD from transaction (CAAL).   572 TradeReportRefID ItalReportD from transaction (CAAL).   7 Marketplace-generat the reporter's previou To the contra party th TradeReportD from transaction (CAAL).   7 TradeReportRefID ItalReport transaction (CAAL).   7 Value assigned to the TRA was originally accept system.   1003 TradeID F   487 TradeReportTransType F   1 Cancel Type of Trade Report the incoming trade re Valid values:   486 TradeReportType F   6 Cancel Indicates if the trade previously reported to Valid values:   570 PreviouslyReported Y   32 LastQty Y   32 LastQty Y   31 LastPx Y   31 LastPx Y   31 LastPate Y   75 TradeDate Y	CX" identifies a Trade Cancel by FINRA. ce-generated identifier orting party this field is set to er's previous TradeReportID. tra party this field is set to the ortID from the previous allege (CAAL). tension to FIX 4.4. The control hich the TRACE System had the TRACE trade when it ally accepted by the TRACE es: d ade Report. Shows the type of ng trade report. es: f the trade capture report was reported to the counterparty es:				
571   TradeReportID   Y   Marketplace-generat     To the reporting part   To the reporting part   the reporter's previou     572   TradeReportRefID   TradeReportID from     572   TradeReportRefID   FINRA Extension to number which the TF assigned to the TRA     1003   TradeID   F   System.     1003   TradeReportTransType   F   1 = Cancel     1003   TradeReportTransType   F   1 = Cancel     1004   TradeReportTransType   F   6 = Cancel     1005   TradeReportType   F   6 = Cancel     1004   TradeReportType   F   6 = Cancel     1005   TradeReportType   F   6 = Cancel     1004   TradeReportType   F   6 = Cancel     1005   TradeReportType   F   6 = Cancel     1006   TradeReportType   F   7 N=No     570   PreviouslyReported   Y   N=No     32   LastQty   Y   always be returned     33   LastQty   Y   always be returned     34   LastPx   Y <t< td=""><td>ce-generated identifier orting party this field is set to er's previous TradeReportID. tra party this field is set to the portID from the previous allege (CAAL). tension to FIX 4.4. The control hich the TRACE System had to the TRACE trade when it ally accepted by the TRACE es: ade Report. Shows the type of ng trade report. es: 1 f the trade capture report was reported to the counterparty es:</td><td></td><td></td><td></td><td></td></t<>	ce-generated identifier orting party this field is set to er's previous TradeReportID. tra party this field is set to the portID from the previous allege (CAAL). tension to FIX 4.4. The control hich the TRACE System had to the TRACE trade when it ally accepted by the TRACE es: ade Report. Shows the type of ng trade report. es: 1 f the trade capture report was reported to the counterparty es:				
To the reporting part the reporter's previou To the contra party the TradeReportID from transaction (CAAL).     572   TradeReportRefID     1003   TradeID     1003   TradeReportTransType     104   Valid values:     105   TradeReportTransType     105   F     105   TradeReportTransType     105   F     106   Cancel     107   TradeReportType     108   F     109   F     1003   TradeReportType     103   TradeReportType     104   Valid values:     105   F     100   Cancel     100   TradeReport up of the trade     104   PreviouslyReported     104   Y     105   PreviouslyReported     103   LastQty     104   Y     104	orting party this field is set to er's previous TradeReportID. tra party this field is set to the portID from the previous allege (CAAL). tension to FIX 4.4. The control nich the TRACE System had to the TRACE trade when it ally accepted by the TRACE es: ade Report. Shows the type of ng trade report. es: 1 f the trade capture report was reported to the counterparty es:	accepted	F	MessageEventSource	1011
To the reporting part the reporter's previou To the contra party th TradeReportID from transaction (CAAL).     FINRA Extension to number which the TF assigned to the TRA was originally accept System.     1003   TradeID     F   System.     Valid values:   1 = Cancel     TradeReportTransType   F     TradeReportType   F     6   Cancel     TradeReportType   F     6   Cancel     Indicates if the trade     previouslyReported   Y     N=No     Trade Volume. Form     nnnnnnnnnnn     Please note: on a C     report submitted or     through T-20), the v     always be returned     Trade Price. Format:     Please note: on a C     report submitted or     through T-20, the v     always be returned     Reflect user input of     Format: YYYYMMDE     Please note: on a C     report submitted or     through T-20, the v     always be returned     Trade Price. Format:     Please note: on a C     report submitted or <t< td=""><td>orting party this field is set to er's previous TradeReportID. tra party this field is set to the portID from the previous allege (CAAL). tension to FIX 4.4. The control nich the TRACE System had to the TRACE trade when it ally accepted by the TRACE es: ade Report. Shows the type of ng trade report. es: 1 f the trade capture report was reported to the counterparty es:</td><td>•</td><td>Y</td><td>TradeReportID</td><td>571</td></t<>	orting party this field is set to er's previous TradeReportID. tra party this field is set to the portID from the previous allege (CAAL). tension to FIX 4.4. The control nich the TRACE System had to the TRACE trade when it ally accepted by the TRACE es: ade Report. Shows the type of ng trade report. es: 1 f the trade capture report was reported to the counterparty es:	•	Y	TradeReportID	571
572   TradeReportRefID   To the contra party tf TradeReportID from transaction (CAAL).     572   TradeReportRefID   FINRA Extension to number which the TF assigned to the TRA was originally accept system.     1003   TradeID   F   System.     487   TradeReportTransType   F   1 = Cancel     70   TradeReportTransType   F   1 = Cancel     70   TradeReportType   F   6 = Cancel     70   TradeReportType   F   6 = Cancel     70   PreviouslyReported   Y   N=No     70   PreviouslyReported   Y   N=No     710   Trade Volume. Form nnnnnnnnnnnnnnnnnnnnnnnnnnnnnnnnnnnn	tra party this field is set to the ortID from the previous allege (CAAL). tension to FIX 4.4. The control nich the TRACE System had o the TRACE trade when it ally accepted by the TRACE es: I ade Report. Shows the type of ng trade report. es: I f the trade capture report was reported to the counterparty es:			·	
572   TradeReportRefID   TradeReportD from transaction (CAAL).     FINRA Extension to number which the TF   Signed to the TRA was originally accept was originally accept was originally accept     1003   TradeID   F     487   TradeReportTransType   F     56   TradeReportType   F     6   = Cancel   Indicates if the trade previously reported to Valid values:     570   PreviouslyReported   Y     770   PreviouslyReported   Y     770   PreviouslyReported   Y     770   PreviouslyReported   Y     771   PreviouslyReported   Y     772   LastQty   Y     773   LastPx   Y     75   TradeDate   Y	ortID from the previous allege (CAAL). tension to FIX 4.4. The control hich the TRACE System had to the TRACE trade when it ally accepted by the TRACE es: ade Report. Shows the type of ng trade report. es: f the trade capture report was reported to the counterparty es:	the report			
572   TradeReportRefID   transaction (CAAL).     FINRA Extension to number which the TF assigned to the TRA was originally accept valid values:   FINRA Extension to number which the TF assigned to the TRA was originally accept valid values:     1003   TradeID   F   System.     487   TradeReportTransType   F   1 = Cancel     487   TradeReportTransType   F   1 = Cancel     856   TradeReportType   F   6 = Cancel     856   TradeReportType   F   6 = Cancel     9   PreviouslyReported   Y   N=No     770   PreviouslyReported   Y   N=No     731   LastQty   Y   always be returned     74   Hease note: on a C   report submitted or through T-20), the v always be returned     75   TradeDate   Y   Please note: on a C     75   TradeDate   Y   always be returned	a (CAAL). tension to FIX 4.4. The control hich the TRACE System had to the TRACE trade when it ally accepted by the TRACE es: ade Report. Shows the type of ng trade report. es: f the trade capture report was reported to the counterparty es:	To the co			
1003   TradelD   FINRA Extension to number which the TF assigned to the TRA was originally accept System.     487   TradeReportTransType   F   1 = Cancel     487   TradeReportTransType   F   1 = Cancel     487   TradeReportTransType   F   1 = Cancel     487   TradeReportTransType   F   6 = Cancel     856   TradeReportType   F   6 = Cancel     856   TradeReportType   F   6 = Cancel     9   PreviouslyReported   Y   N=No     70   PreviouslyReported   Y   N=No     32   LastQty   Y   N=No   Trade Volume. Form nnnnnnnnnnn     32   LastQty   Y   always be returned   Trade Price. Format:     31   LastPx   Y   always be returned   Reflect user input of Format: YYYYMMDE     75   TradeDate   Y   Please note: on a C report submitted or through T-20), the v always be returned	tension to FIX 4.4. The control hich the TRACE System had o the TRACE trade when it ally accepted by the TRACE es: l ade Report. Shows the type of ng trade report. es: l f the trade capture report was reported to the counterparty es:				
1003   TradeID   F   assigned to the TRA was originally accept was originally accept     487   TradeReportTransType   F   1 = Cancel     487   TradeReportTransType   F   1 = Cancel     487   TradeReportTransType   F   1 = Cancel     487   TradeReportTransType   F   6 = Cancel     856   TradeReportType   F   6 = Cancel     1001   Indicates if the trade previously reported to Valid values:   Valid values:     570   PreviouslyReported   Y   N=No     570   PreviouslyReported   Y   N=No     32   LastQty   Y   always be returned.     32   LastQty   Y   always be returned.     31   LastPx   Y   always be returned.     75   TradeDate   Y   always be returned.	hich the TRACE System had o the TRACE trade when it ally accepted by the TRACE es: ade Report. Shows the type of ng trade report. es: af the trade capture report was reported to the counterparty es:			TradeReportRefID	572
1003 TradeID F System.   487 TradeReportTransType F 1 = Cancel   487 TradeReportTransType F 1 = Cancel   487 TradeReportTransType F 1 = Cancel   856 TradeReportType F 6 = Cancel   Indicates if the trade previously reported to Valid values: 1000 are volume. Form nnnnnnnnnnnnnnnnnnnnnnnnnnnnnnnnnnnn	o the TRACE trade when it ally accepted by the TRACE es: ade Report. Shows the type of ng trade report. es: f the trade capture report was reported to the counterparty es:				
1003   TradeID   F   System.     487   TradeReportTransType   F   1 = Cancel     487   TradeReportTransType   F   1 = Cancel     487   TradeReportTransType   F   1 = Cancel     488   TradeReportType   F   6 = Cancel     856   TradeReportType   F   6 = Cancel     10dicates if the trade previously reported to Valid values:   Valid values:   Valid values:     570   PreviouslyReported   Y   N=No     570   PreviouslyReported   Y   N=No     32   LastQty   Y   Please note: on a C report submitted or through T-20), the v always be returned     31   LastPx   Y   Reflect user input of Format: YYYYMMDE     75   TradeDate   Y   Please note: on a C report submitted or through T-20), the v always be returned	ally accepted by the TRACE es: ade Report. Shows the type of ng trade report. es: f the trade capture report was reported to the counterparty es:				
1003   TradeID   F   System.     487   TradeReportTransType   F   1 = Cancel     487   TradeReportTransType   F   1 = Cancel     790   TradeReportType   F   6 = Cancel     856   TradeReportType   F   6 = Cancel     856   TradeReportType   F   6 = Cancel     970   PreviouslyReported   Y   N=No     570   PreviouslyReported   Y   N=No     570   PreviouslyReported   Y   N=No     32   LastQty   Y   Please note: on a C     32   LastQty   Y   always be returned     31   LastPx   Y   always be returned     75   TradeDate   Y   Please note: on a C     75   TradeDate   Y   always be returned	es: ade Report. Shows the type of ng trade report. es: f the trade capture report was reported to the counterparty es:				
487   TradeReportTransType   F   1 = Cancel     487   TradeReportTransType   F   1 = Cancel     856   TradeReportType   F   6 = Cancel     856   TradeReportType   F   6 = Cancel     8570   PreviouslyReported   Y   N=No     570   PreviouslyReported   Y   N=No     570   PreviouslyReported   Y   N=No     32   LastQty   Y   always be returned.     32   LastQty   Y   always be returned.     31   LastPx   Y   always be returned.     31   LastPx   Y   always be returned.     75   TradeDate   Y   always be returned.	A de Report. Shows the type of ing trade report. des: I f the trade capture report was reported to the counterparty des:				
487   TradeReportTransType   F   1 = Cancel     356   TradeReportType   F   6 = Cancel     1   Indicates if the trade previously reported to Valid values:   N=No     570   PreviouslyReported   Y   N=No     32   LastQty   Y   Please note: on a C report submitted or through T-20), the valways be returned.     31   LastPx   Y   Please note: on a C report submitted or through T-20), the valways be returned.     75   TradeDate   Y   Please note: on a C report submitted or through T-20), the valways be returned.	A de Report. Shows the type of ing trade report. des: I f the trade capture report was reported to the counterparty des:		F	TradelD	1003
350   Trade Report Type   Type of Trade Report the incoming trade revealed valid values:     856   TradeReportType   F   6 = Cancel     Indicates if the trade previously reported   Indicates if the trade previously reported to Valid values:     570   PreviouslyReported   Y   N=No     32   LastQty   Y   Please note: on a C report submitted or through T-20), the valways be returned.     32   LastQty   Y   Please note: on a C report submitted or through T-20), the valways be returned.     31   LastPx   Y   Please note: on a C report submitted or through T-20), the valways be returned.     75   TradeDate   Y   Please note: on a C report submitted or through T-20), the valways be returned.	ade Report. Shows the type of ng trade report. es: I f the trade capture report was reported to the counterparty es:				407
856   TradeReportType   F   6 = Cancel     856   TradeReportType   F   6 = Cancel     Indicates if the trade previously reported   Y   N=No     570   PreviouslyReported   Y   N=No     70   PreviouslyReported   Y   N=No     71   Trade Volume. Form nnnnnnnnnnnnn   Please note: on a C report submitted or through T-20), the v always be returned.     72   LastQty   Y   Please note: on a C report submitted or through T-20), the v always be returned.     73   LastPx   Y   Please note: on a C report submitted or through T-20), the v always be returned.     75   TradeDate   Y   Please note: on a C report submitted or through T-20), the v always be returned.	ng trade report. es: f the trade capture report was reported to the counterparty es:		F	I radeReport I rans I ype	487
856   TradeReportType   F   6 = Cancel     Indicates if the trade previously reported to Valid values:   Indicates if the trade previously reported to Valid values:     570   PreviouslyReported   Y   N=No     570   PreviouslyReported   Y   N=No     7   Trade Volume. Form nnnnnnnnnnn   Please note: on a C report submitted or through T-20), the v always be returned.     32   LastQty   Y   Please note: on a C report submitted or through T-20), the v always be returned.     31   LastPx   Y   Always be returned.     31   LastPx   Y   Always be returned.     75   TradeDate   Y   Always be returned.	es: f the trade capture report was reported to the counterparty es:				
856   TradeReportType   F   6 = Cancel     1   Indicates if the trade previously reported to Valid values:   Y   N=No     570   PreviouslyReported   Y   N=No     570   PreviouslyReported   Y   N=No     70   PreviouslyReported   Y   N=No     70   PreviouslyReported   Y   N=No     70   PreviouslyReported   Y   N=No     71   LastQty   Y   Please note: on a C report submitted or through T-20), the v always be returned.     71   LastPx   Y   Please note: on a C report submitted or through T-20), the v always be returned.     75   TradeDate   Y   Please note: on a C report submitted or through T-20), the v always be returned.	the trade capture report was reported to the counterparty es:				
570   PreviouslyReported   Y   Indicates if the trade previously reported to Valid values:     570   PreviouslyReported   Y   N=No     7   Trade Volume. Form nnnnnnnnnnnnnnnn   Please note: on a C report submitted or through T-20), the v always be returned.     32   LastQty   Y   Please note: on a C report submitted or through T-20), the v always be returned.     31   LastPx   Y   Please note: on a C report submitted or through T-20), the v always be returned.     31   LastPx   Y   Please note: on a C report submitted or through T-20), the v always be returned.     75   TradeDate   Y   Please note: on a C report submitted or through T-20), the v always be returned.	f the trade capture report was reported to the counterparty es:			TradeDepartTures	050
570   PreviouslyReported   Y   Previously reported to Valid values: N=No     570   PreviouslyReported   Y   N=No     7   Trade Volume. Form nnnnnnnnnnnn   Please note: on a C report submitted or through T-20), the valways be returned.     32   LastQty   Y   Please note: on a C report submitted or through T-20), the valways be returned.     31   LastPx   Y   Please note: on a C report submitted or through T-20), the valways be returned.     31   LastPx   Y   Please note: on a C report submitted or through T-20), the valways be returned.     75   TradeDate   Y   Please note: on a C report submitted or through T-20), the valways be returned.	reported to the counterparty es:		Г	Падекероптуре	000
570   PreviouslyReported   Y   Valid values: N=No     570   PreviouslyReported   Y   N=No     7   Trade Volume. Form nnnnnnnnnn.nn   Please note: on a C report submitted or through T-20), the v always be returned.     32   LastQty   Y   Please note: on a C report submitted or through T-20), the v always be returned.     31   LastPx   Y   Please note: on a C report submitted or through T-20), the v always be returned.     31   LastPx   Y   Please note: on a C report submitted or through T-20), the v always be returned.     75   TradeDate   Y   Please note: on a C report submitted or through T-20), the v always be returned.	es:				
570   PreviouslyReported   Y   N=No     7   Trade Volume. Form nnnnnnnnnnnnn   Trade Volume. Form nnnnnnnnnnnn     7   LastQty   Please note: on a C report submitted or through T-20), the valways be returned.     7   LastQty   Y   always be returned.     7   Trade Price. Format:   Please note: on a C report submitted or through T-20), the valways be returned.     7   LastPx   Y   always be returned.     7   TradeDate   Y   Please note: on a C report submitted or through T-20), the valways be returned.     75   TradeDate   Y   always be returned.					
32   LastQty   Y   Please note: on a C report submitted or through T-20), the v always be returned.     32   LastQty   Y   always be returned.     31   LastPx   Y   Please note: on a C report submitted or through T-20), the v always be returned.     31   LastPx   Y   Please note: on a C report submitted or through T-20), the v always be returned.     75   TradeDate   Y   always be returned.	Ime. Format:		V	PreviouslyReported	570
32   LastQty   Y   Please note: on a C     32   LastQty   Y   always be returned.     31   LastPx   Y   Please note: on a C     75   TradeDate   Y   always be returned.			1		570
32   LastQty   Y   Please note: on a C report submitted or through T-20), the valways be returned.     32   LastQty   Y   always be returned.     31   LastPx   Y   Please note: on a C report submitted or through T-20), the valways be returned.     31   LastPx   Y   Please note: on a C report submitted or through T-20), the valways be returned.     75   TradeDate   Y   always be returned.					
32   LastQty   Y   report submitted or through T-20), the valways be returned.     32   LastQty   Y   always be returned.     32   LastQty   Y   Please note: on a C report submitted or through T-20), the valways be returned.     31   LastPx   Y   always be returned.     31   LastPx   Y   always be returned.     75   TradeDate   Y   Please note: on a C report submitted or through T-20), the calways be returned.     75   TradeDate   Y   always be returned.					
32   LastQty   Y   through T-20), the valways be returned.     32   LastQty   Y   always be returned.     32   LastQty   Trade Price. Format:     33   LastPx   Please note: on a C report submitted or through T-20), the valways be returned.     31   LastPx   Y     31   LastPx   Y     31   LastPx   Y     32   Please note: on a C report submitted or through T-20), the valways be returned.     33   LastPx   Y     34   LastPx   Y     35   TradeDate   Y	te: on a Cancel of a trade	Please no			
32   LastQty   Y   through T-20), the valways be returned.     32   LastQty   Y   always be returned.     32   LastQty   Trade Price. Format:     7   Please note: on a C report submitted or through T-20), the valways be returned.     31   LastPx   Y     31   LastPx   Y     8   Reflect user input of Format: YYYYMMDE     9   Please note: on a C report submitted or through T-20), the valways be returned.     75   TradeDate   Y	omitted on a prior day (T-1	report su			
31   LastPx   Y   Please note: on a C report submitted or through T-20), the valways be returned.     31   LastPx   Y   always be returned.     Reflect user input of Format: YYYYMMDE   Please note: on a C report submitted or through T-20), the value of Format: YYYYMMDE     75   TradeDate   Y	-20), the value "0" will				
31   LastPx   Y   Please note: on a C report submitted or through T-20), the valways be returned.     31   LastPx   Y   always be returned.     Reflect user input of Format: YYYYMMDE   Please note: on a C report submitted or through T-20), the value of Format: YYYYMMDE     75   TradeDate   Y	returned.	always b	Y	LastQty	32
31   LastPx   Y   report submitted or through T-20), the valways be returned.     31   LastPx   Y   always be returned.     Reflect user input of Format: YYYYMMDE   Please note: on a C report submitted or through T-20), the call of through T-20, through T	e. Format: nnnn.nnnnnn	Trade Price			
31   LastPx   Y   report submitted or through T-20), the valways be returned.     31   LastPx   Y   always be returned.     Reflect user input of Format: YYYYMMDE   Please note: on a C report submitted or through T-20), the call of through T-20, through T		Disert			
31   LastPx   Y   through T-20), the valways be returned.     31   LastPx   Y   always be returned.     Reflect user input of Format: YYYYMMDE   Please note: on a C report submitted or through T-20), the call of through T-20, thro					
31 LastPx Y always be returned.   31 LastPx Y always be returned.   Reflect user input of Format: YYYYMMDE Please note: on a C report submitted or through T-20), the call of through T-20, the call of through throug					
75   TradeDate     Reflect user input of Format: YYYYMMDE     Please note: on a C report submitted or through T-20), the c     75			v	LastBy	04
75   TradeDate   Y   Format: YYYYMMDE     Please note: on a C   report submitted or     through T-20), the c     always be returned			I	Laoif A	31
75 TradeDate Please note: on a C report submitted or through T-20), the c always be returned					
75 TradeDate Y report submitted or through T-20), the control of through T-20 always be returned.		i unnai. T			
75 TradeDate Y report submitted or through T-20), the control of through T-20 always be returned.	te: on a Cancel of a trade	Please no			
75 TradeDate Y always be returned.					
75 TradeDate Y always be returned.					
		•	Y	TradeDate	75
552 TrdCapRptSideGrp/NoSides Y messages.			Y	TrdCapRptSideGrp/NoSides	552
	party side of trade. Valid	Ŭ	Ý	54 Side	$\rightarrow$
	te: on a Cancel of a trad omitted on a prior day (T -20), the current date wi returned. s be set to "1" on all CAC>	Please no report su through T always bo Will alway			

5.1.8 Trade Capture Report – Confirmed Cancel/CACX (out)

				values: 1 = Buy 2 = Sell Please note: on a Cancel of a trade report submitted on a prior day (T-1 through T-20), the value "1" will always be returned regardless of the value submitted in Tag 54 on the inbound Trade Cancel request.
$\rightarrow$	37	OrderID	Y	Will always be set to "NONE".
60	Transac	tTime	Y	Time the transaction represented by this Trade Capture Report occurred (in UTC/GMT). Format: YYYYMMDD-HH:MM:SS
22011	ControlD	Date	F	Control Date referencing when the system processed the trade. Used together with TradeID to identify a trade. Format: YYYYMMDD
797	CopyMs	gIndicator		Indicates whether or not this message is a drop copy of another message. Valid values: Y = Yes N = No (default value)
	Standard		Y	

### 5.1.9 Trade Capture Report - Confirmed Reversal /CAHX (out)

Tag	FIX tag name	Req'd	Comment
	Standard Header	Y	MsgType = AE
			Used to identify the type of
			acknowledgment.
			Value "CAHX" identifies a Reversal
1011	MessageEventSource	F	accepted by FINRA.
			Identifier assigned by marketplace
			NOTE: NOT the identifier set by reporting
571	TradeReportID	Y	party.
572	TradeReportRefID	F	TradeReportID from inbound TCR
			FINRA Extension to FIX 4.4. The control
			number which the TRACE System had
			assigned to the TRACE trade when it was
1003	TradeID	F	originally accepted by the TRACE System.
			FINRA Extension to FIX 4.4: The Contra
1042	SecondaryFirmTradeID		Client Identifier, set if applicable.
			Valid values:
487	TradeReportTransType	F	1 = Cancel
			Valid values:
856	TradeReportType	F	6 = Cancel
			Specific date of trade settlement
			(SettlementDate) in YYYYMMDD format.
64	SettIDate	F	Required for all transactions.
			Indicates if the trade capture report was
570	PreviouslyReported	Y	previously reported to the counterparty

						Valid values:
						N = No
						Used to indicate that a trade was submitted
						"as of" a specific trade date. Must be set to
						1 on Reversals. Valid values:
1015	AsOf	Indica	tor			1 = true - trade is an AsOf trade
48			Securi	tvID	Y	Main Security Identifier (CUSIP).
						Type of identifier given in SecurityID.
						Valid values:
22	Instru	ument/	Securi	tyIDSource	F	1 = CUSIP
454				curityAltID	F	Always set to 1
455				tyAltID		Alternative Security identifier (Symbol).
100	mour		Cooun	cyr ar b		Valid values:
456	Instru	ument/	Securi	tyAltIDSource	F	8 = Exchange Symbol
32	Last				Y	Trade Volume. Format: nnnnnnnnnnnn
31	Last				Y	Trade Price. Format: nnnn.nnnnn
31	Lasir	^			1	Reflects user input of Trade Date. Format:
75	Trad	eDate			Y	YYYYMMDD
15	iiau	Juaie				Time the transaction represented by this
						Trade Capture Report occurred (in
						UTC/GMT).
60	Tran	sactTir	ne		Y	Format: YYYYMMDD-HH:MM:SS
00	TransactTime					Set to 2. One side for the Reporting party
552	TrdCapRptSideGrp/NoSides				Y	and one side for the Contra party.
002			propiolacolpritociaco		· ·	Reporting party side of trade.
						Valid values:
						1 = Buy
$\rightarrow$	54	Side			Y	2 = Sell
						Required in FIX, but not used. Will be set to
$\rightarrow$	37OrderID				Y	"NONE".
						Number of parties on the reporting/contra
$\rightarrow$	453	Partie	arties/NoPartyIDs		F	side of the trade
						Identifier for the type of party defined in
						PartyRole. Either an MPID or a Clearing
$\rightarrow$	$\rightarrow$	448	Party	lD	F	Account number.
						Valid values :
						C = Generally accepted market participant
$\rightarrow$	$\rightarrow$	447	Party	IDSource	F	identifier (e.g. FINRA mnemonic)
						Valid values:
						1 = Executing Firm
						7 = Entering Firm
						14 = Giveup Firm
		. –	_		_	17 = Contra Firm
$\rightarrow$	$\rightarrow$	452	Party	Role	F	83 = Clearing Account
						PartySubID is only allowed for PartyRole = 1
						or 17. Only 1 is allowed (branch office of
$\rightarrow$	$\rightarrow$	802	NoPa	artySubIDs		executing/contra firm)
						Sub-identifier. Branch office of
			<b>F</b> 00			executing/contra firm (Branch
$\rightarrow$	$\rightarrow$	$\rightarrow$	523	PartySubID		Sequence/Contra Branch Sequence)
						Type of PartySubID (523) value
			000			Valid values:
$\rightarrow$	$\rightarrow$	$\rightarrow$	803	PartyIDSubType		24 = Department
$\rightarrow$	528 OrderCapacity					Designates the capacity of the

[			
			reporting/contra party. Valid values:
			A = Agency
			P = Principal
	40		Buyer's/Seller's Commission (in dollars).
$\rightarrow$	12	Commission	Format: nnnnn.nn
			Buyer's/Seller's Commission type.
	40		Valid values:
$\rightarrow$	13	CommType	3 = Absolute
	50	Test	User Memo Only on the Reporting Party
$\rightarrow$	58	Text	side. Will not be displayed to Contra party.
			FINRA Extension to FIX 4.4. Special Price
			Reason. A fifty character alphanumeric
			subscriber MEMO field. Required when the
			field Special Price Indicator = Y. To describe the reason why the trade was
			executed at a special price. This field may
5149	Mem	0	be displayed to the Contra party.
5149	Men	0	FINRA Extension to FIX 4.4.
			Valid values:
			Y = Yes
9854	Over	rideFlag	N = No (default value)
5054	0.001	lider lag	FINRA Extension to FIX 4.4.
			Indicates that the firm entering the trade is
			reporting for both sides of the trade. Value
			taken from the original trade submission.
			Valid values:
			Y = Yes
22013	Lock	edInIndicator	N = No (default value)
			This field allows a trade to be marked for
			special processing (e.g., position transfers).
			MUST be authorized by FINRA Operations
			prior to submission of trades.
			Valid values:
			N = No Special Processing (default)
22005	Spec	alProcessingFlag	Y = Position Transfer
			FINRA Extension to FIX 4.4. Reserved for
			future use. Will not be present in any current
22001	Trad	eModifier1	message.
			FINRA Extension to FIX 4.4. Reserved for
			future use. Will not be present in any current
22002	Trad	eModifier2	message.
			FINRA Extension to FIX 4.4.
			Extended hours/Late sale condition modifier
			generated by TRACE and returned on the
			outbound acknowledgement of the original
			trade report. Valid values:
			T = Trades reported after market hours
			U = Trades reported after market hours and
			reported late
22002	Trad	oModifior?	Z = Trades reported during market hours
22003	rrad	eModifier3	and reported late FINRA Extension to FIX 4.4. Required
			indicator if a trade falls under one of the
22004	Trad	eModifier4	following transaction types (otherwise the field must not be set):
22004	nau		

1			W = Weighted Average Price
			FINRA Extension to FIX 4.4. Indicates whether the trade was executed in the primary or secondary market. Reflects user input.
22016	TradingMarketIndicator	F	Valid values are: P1 = Primary market trade subject to T+1 reporting. S1 = Secondary market or primary market trade subject to 15-minute reporting.
			Special Price Indicator. Valid values:
22006	SpecialPriceIndicator		Y = Special price N = No special price (default)
22007	ExecutionTime	F	Execution time of the original submission (in UTC/GMT). Format: HH:MM:SS
22009	PreparationTime		Time of cancel trade submission (in UTC/GMT). Format: HH:MM:SS
22011	ControlDate	F	Control Date referencing when the system processed the trade. Used together with TradeID to identify a trade. Format: YYYYMMDD
707	ConuMagingiagter		Indicates whether or not this message is a drop copy of another message. Valid values: Y = Yes
797	CopyMsgIndicator Standard Trailer	Y	N = No (default value)
		ľ	

#### 5.1.10 Trade Capture Report - Confirmed Correction/CACR (out)

Tag	FIX tag name	Req'd	Comment
	Standard Header	Y	MsgType = AE
			Used to identify the type of
			acknowledgment.
			Value "CACR" identifies a Trade
1011	MessageEventSource	F	Correction accepted by FINRA.
			Identifier assigned by marketplace
			NOTE: NOT the identifier set by
571	TradeReportID	Y	reporting party.
			To the reporting party this field is set to
			the reporter's previous TradeReportID.
			To the contra party this field is set to the
		_	TradeReportID from the previous allege
572	TradeReportRefID	F	transaction (CAAL).
			FINRA Extension to FIX 4.4.
			A <b>new</b> ten digit control number
			generated by the TRACE System. The
			control number is required to uniquely
1000		-	identify the record in the TRACE File for
1003	TradeID	F	subsequent processing.
			FINRA Extension to FIX 4.4.
		_	The original ten digit control number
1126	OrigTradeID	F	which the TRACE System had assigned

1	l			1	to the TDAOE too do where it was
					to the TRACE trade when it was
					accepted by the TRACE System.
10.10	<u> </u>				FINRA Extension to FIX 4.4: The Contra
1042	Second	aryFirmTi	adelD		Client Identifier, set if applicable.
		_	_	_	Valid values:
487	TradeR	eportTran	sType	F	2 = Replace
					Valid values:
856	TradeR	eportType	9	F	5 = Correction
					Specific date of trade settlement
					(SettlementDate) in YYYYMMDD format.
64	SettIDat	te		F	Required for all transactions.
					Indicates if the trade capture report was
					previously reported to the counterparty
					Valid values:
570	Previou	slyReport	ed	Y	N = No
					Used to indicate that a trade was
					submitted "as of" a specific trade date.
					Valid values:
					0 = false – trade is not an AsOf trade
					(default)
1015	AsOfInc	dicator			1 = true – trade is an AsOf trade
48	Instrum	ent/Secur	itvID	Y	Main Security Identifier (CUSIP).
			· <b>y</b>		Type of identifier given in SecurityID.
					Valid values:
22	Instrum	ent/Secur	ityIDSource	F	1 = CUSIP
454			curityAltID	F	Always set to 1
455		ent/Secur		F	Alternative Security identifier (Symbol).
				-	Valid values:
456	Instrum	ent/Secur	ityAltIDSource	F	8 = Exchange Symbol
					Trade Volume, Format:
32	LastQty			Y	nnnnnnnnnn
31	LastPx			Y	Trade Price. Format: nnnn.nnnnn
75	TradeD	ate		Y	Trade Date. Format: YYYYMMDD
15	TraueD	ale		1	Time the transaction represented by this
					Trade Capture Report occurred (in
					UTC/GMT). Format: YYYYMMDD-
60	Transac	tTimo		Y	HH:MM:SS
00	Tansac			1	Set to 2. One side for the Reporting party
552	TrdCan	RntSideG	rp/NoSides	Y	and one side for the Contra party.
002	ποσαρ				Reporting party side of trade.
					Valid values:
	E /	Side		Y	1 = Buy 2 = Sell
$\rightarrow$		Side		I	
	37OrderID			Y	Required in FIX, but not used. Will be set
$\rightarrow$	3/			ľ	to "NONE". Number of parties on the reporting/contra
	453	Partice/	NoPartyIDs	F	side of the trade
	-100				Identifier for the type of party defined in
					PartyRole. Either an MPID or a Clearing
		448	PartyID	F	Account number.
$\rightarrow$	$\rightarrow$	440	Γαιιγίο		Valid values :
					C = Generally accepted market
		A A 7	DortulDCourse		participant identifier (e.g. FINRA
$\rightarrow$	$\rightarrow$	447	PartyIDSource	F	mnemonic)

→   452   PartyRole   F   Factering Firm     →   452   PartyRole   F   83 = Clearing Account     →   →   802   NoPartySubIDs   office of executing/contra firm)     →   →   523   PartySubID   Sub-identifier. Branch office of executing/contra firm)     →   →   →   523   PartySubID   Sequence/Contra Branch Sequence)     →   →   →   523   PartySubID   Sequence/Contra Branch Sequence)     →   →   →   803   PartyIDSubType   24 = Department     Designates the capacity of the reporting/contra party. Valid values:   A = Agency   P = Principal     →   12   Commission   Eugers/Seller's Commission (in dollars).     →   13   CommType   3 = Absolute     →   58   Text   FinRA Extension to FiX 4.4. Special     Price Reason. A fifty character   alphanumeric subscript MEMO field.     Required when the field Special Price. This   FinRA Extension to FIX 4.4.     Valid values:   Y = Yes   Yes     →   5149   Memo   FinRA Extension to FIX 4.4. <tr< th=""></tr<>
→   452   PartyRole   F   83   Elearing Account     →   →   452   PartyRole   F   83   Elearing Account     →   →   802   NoPartySubIDs   office of executing/contra firm)   office of executing/contra firm)     →   →   →   523   PartySubID   Sub-identifier. Branch office of executing/contra firm (Branch     →   →   →   523   PartySubID   Sequence/Contra Branch Sequence)     →   →   →   803   PartyIDSubType   24 = Department     →   →   →   803   PartyIDSubType   24 = Department     →   528   OrderCapacity   P   Pincipal     →   12   Commission   Format: nnnnn.nn     →   13   CommType   3 = Absolute   User Mermo Only on the Reporting Party     →   58   Text   Party   Sub-ider Scommission type.     √aid values:   58   Text   Party   Superside Scient's Adsplayed to Contra     →   58   Text   Party   Superside Scienther reason why the trade was executed at a special Price Indicat
→ 452 PartyRole F 14 = Giveup Firm 17 = Contra Firm 33 = Clearing Account Base Clearing Account PartySubID is only allowed for PartyRole = 1 or 17. Only 1 is allowed (branch office of executing/contra firm)   → → 32 PartySubID S Sub-identifier. Branch office of executing/contra firm (Branch Squence/Contra Branch Sequence)   → → → 523 PartySubID Squence/Contra Branch Sequence)   → → → 803 PartyIDSubType 24 = Department   → → → 803 PartyIDSubType 24 = Department   → → # Buyer's/Seller's Commission (in dollars).   → 12 Commission Format: nnnnn.nn   → 13 CommType 3 = Absolute   → 58 Text FiltRA Extension to FIX 4.4. Special Price Reason.A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y. To describe the reason why the rade was executed at a special price. This field may be displayed to the Contra party.   5149 Memo FI/IRA Extension to FIX 4.4. Valid values: Y = Yes   9854 OverrideFlag FI/IRA Extension to FIX 4.4.   Valid values: Y = Yes N = No (default value)   22013 LockedInIndicator N = No (default value)
→ 452 PartyRole F 83 = Clearing Account   → → 802 NoPartySubIDs PartySubID is only allowed for PartyRole = 1 or 17. Only 1 is allowed (branch office of executing/contra firm)   → → → 523 PartySubID Sub-identifier. Branch office of executing/contra Branch Sequence)   → → → 523 PartySubID Sequence/Contra Branch Sequence)   → → → 803 PartyIDSubType 24 = Department   → 528 OrderCapacity P = Principal Buyer's/Seller's Commission (in dollars). Format: nnnnn.nn   → 12 CommType 3 = Absolutes 3 = Absolute   → 58 Text FINRA Extension to FIX 4.4. Special Price Reason. A fifty character alphanumeric buscriber MEMO field. Required when the field Special Price Indicator = Y. To describe the reason why the trade was executed at a special price. This field may be displayed to the Contra party.   5149 Memo FINRA Extension to FIX 4.4. Valid valuee)   9854 OverrideFlag N = No (default value)   22013 LockedInIndicator N = No (default value)
→ 452 PartyRole F 83 = Clearing Account   B3 = Clearing Account PartySubID is only allowed for PartyRole = 1 or 17. Only 1 is allowed for PartyRole   → → 802 NoPartySubIDs office of executing/contra firm)   → → → 523 PartySubID Sub-identifier. Branch office of executing/contra Branch Sequence)   → → → 523 PartyIDSubType Z4 = Department   → 528 OrderCapacity P = Principal Buyer's/Seller's Commission (in dollars).   → 12 Commission Format: nnnnn.nn Buyer's/Seller's Commission type.   → 13 CommType 3 = Absolutes Secial price in the Reporting Party side. Will not be displayed to Contra party.   → 58 Text FiNRA Extension to FIX 4.4. Special Price Reason. A fifty character alphanumeric subscriber MEMO0 field. Required when the field Special Price Indicator = Y. To describe the reason why the trade was executed at a special price. This field may be displayed to the Contra party.   5149 Memo FINRA Extension to FIX 4.4. Valid value)   11 LockedinIndicator N = No (default value) Y = Yes   22013 LockedinIndicator N = No (default value)
→ → 452 PartyRole F 83 = Clearing Account   → → 802 NoPartySubIDs PartySubID is only allowed for PartyRole = 1 or 17. Only 1 is allowed (branch office of executing/contra firm)   → → → 523 PartySubID Sub-identifier. Branch office of executing/contra firm (Branch sequence/Contra Branch Sequence)   → → → 523 PartySubID Sequence/Contra Branch Sequence)   → → → 803 PartyIDSubType 24 = Department   → → → 803 PartyIDSubType 24 = Department   → 528 OrderCapacity P = Principal   → 12 Commission Format: nnnnn.n   Buyer's/Seller's Commission (in dollars). Format: nnnnn.n.n   → 13 CommType 3 = Absolute   → 58 Text Party.   → 58 Text FiNRA Extension to FIX 4.4. Special Price Reason. A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y.   5149 Memo FiNRA Extension to FIX 4.4.   Valid values: Y = Yes   9854 OverrideFlag FINRA Extension to FIX 4.4.   Valid values: Y = Yes   9854 Overri
→   →   802   NoPartySubIDs   PartySubID is only allowed for PartyRole = 1 or 17. Only 1 is allowed (branch office of executing/contra firm)     →   →   523   PartySubID   Sub-identifier, Branch office of executing/contra firm (Branch Sequence/Contra Branch Sequence)     →   →   523   PartySubID   Type of PartySubID (523) value     →   →   803   PartyIDSubType   24 = Department     Designates the capacity of the reporting/contra party. Valid values:   A = Agency   P = Principal     →   12   Commission   Format: nonnon.nn     Buyer's/Seller's Commission type.   Valid values:   3 = Absolute     →   13   CommType   3 = Absolute     →   58   Text   Party.     //>   58   Text   Party.     //> <t< td=""></t<>
→   →   802   NoPartySubIDs   affice of executing/contra firm)     →   →   523   PartySubID   Sub-identifier. Branch office of executing/contra firm (Branch Sequence)     →   →   523   PartySubID   Sequence/Contra Branch Sequence)     →   →   523   PartySubID   Sequence/Contra Branch office of executing/contra firm (Branch Sequence)     →   →   →   803   PartyIDSubType   24 = Department     →   →   803   PartyIDSubType   24 = Department     →   528   OrderCapacity   P = Principal     →   12   Commission   Format: nnnnn m     Buyer's/Seller's Commission (in dollars).   Format: nnnnn   Buyer's/Seller's Commission type.     →   13   CommType   3 = Absolute   User Memo Only on the Reporting Party side. Will not be displayed to Contra aparty.     →   58   Text   FINRA Extension to FIX 4.4 Special Price Indicator = Y.     To describe the reason why the trade was executed at a special price. This field may be displayed to the Contra party.   FiNRA Extension to FIX 4.4.     5149   Memo   FINRA Extension to FIX 4.4.     Valid values:   Y = Yes </td
→ → 802 NoPartySubIDs office of executing/contra firm)   → → 523 PartySubID Sub-identifier. Branch office of executing/contra firm (Branch sequence)   → → → 523 PartySubID Sequence/Contra Branch Sequence)   → → → 803 PartyIDSubType 24 = Department   → → 803 PartyIDSubType 24 = Department   → 528 OrderCapacity P = Principal   → 12 Commission Format: nnnnn.n.n   → 13 CommType 3 = Absolute   → 58 Text party.   → 58 Text party.   FileRA Extension to FIX 4.4. Special Price Reason. A fifty character   alphaumeric subscriber MEMO field. Required when the field Special Price   alphaumeric subscriber MEMO field. Required when the field Special Price   5149 Memo FINRA Extension to FIX 4.4.   9854 OverrideFlag N = No (default value)   22013 LockedInIndicator N = No (default value)
→   →   523   PartySubID   Sub-identifier. Branch office of executing/contra Branch Sequence/     →   →   523   PartySubID   Sequence/Contra Branch Sequence/     →   →   3803   PartyIDSubType   24 = Department     Designates the capacity of the reporting/contra party. Valid values:   A = Agency   P = Principal     →   12   Commission   Buyer's/Seller's Commission (in dollars).     →   13   CommType   3 = Absolute     →   13   CommType   3 = Absolute     →   58   Text   FINRA Extension to FIX 4.4. Special     Price Reason. A fifty character alphanumeric subscriber MEMO field.   Required when the field Special Price Indicator = Y.     5149   Memo   FINRA Extension to FIX 4.4.   Valid values:     9854   OverrideFlag   N = No (default value)   FINRA Extension to FIX 4.4.     Valid values:   Y = Yes   Y = Yes   Y = Yes     22013   LockedInIndicator   N = No (default value)   Y = Yes
→   →   523   PartySubID   executing/contra firm (Branch Sequence/Contra Branch Sequence)     →   →   523   PartySubID   Sequence/Contra Branch Sequence)     →   →   803   PartyIDSubType   24 = Department     Designates the capacity of the reporting/contra party. Valid values:   A = Agency     →   528   OrderCapacity   P = Principal     →   12   Commission   Format: nnnnnn.n     Buyer's/Seller's Commission type.   Valid values:   3 = Absolute     →   13   CommType   3 = Absolute     →   58   Text   Price Reason. A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y.     5149   Memo   FINRA Extension to FIX 4.4.   Special Price Reason. A fifty character alphanumeric subscriber the Contra party.     5149   Memo   FINRA Extension to FIX 4.4.   Valid values: Y = Yes     9854   OverrideFlag   FINRA Extension to FIX 4.4.   Valid values: Y = Yes     92013   LockedInIndicator   N = No (default value)   Value taken from the trade is reporting for both sides of the trade. Value taken from the trade
→   →   523   PartySubID   Sequence/Contra Branch Sequence)     →   →   3   PartyIDSubType   24 = Department     24 = Department   Designates the capacity of the reporting/contra party. Valid values:     →   528   OrderCapacity   P = Principal     →   12   Commission   Format: nonnon.nn     Buyer3/Seller's Commission type.   Valid values:   3 = Absolute     →   13   CommType   3 = Absolute   User Memo Only on the Reporting Party side. Will not be displayed to Contra party.     →   58   Text   PartyRA Extension to FIX 4.4. Special Price Reason. A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y.     5149   Memo   Party.   FINRA Extension to FIX 4.4.     Valid values:   Y = Yes   Y = Yes     9854   OverrideFlag   N = No (default value)     FINRA Extension to FIX 4.4.   Valid values: Y = Yes     22013   LockedInIndicator   N = No (default value)
→   →   803   PartyIDSubType   Type of PartySubID (523) value Valid values: 24 = Department     →   →   803   PartyIDSubType   24 = Department     →   528   OrderCapacity   A = Agency   P = Principal     →   12   Commission   Buyer's/Seller's Commission (in dollars).     →   12   Commission   Format: nnnnn.nn     →   13   CommType   3 = Absolute     →   13   CommType   3 = Absolute     →   58   Text   Valid values: 3 = Absolute     →   58   Text   Price Reason. A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y.     To describe the reason why the trade was executed at a special price. This field may be displayed to the Contra party.     5149   Memo   FINRA Extension to FIX 4.4. Valid values: Y = Yes     9854   OverrideFlag   FINRA Extension to FIX 4.4. Indicates that the firm entering the trade is reporting for both sides of the trade. Value taken from the trade submission. Valid values: Y = Yes     9854   OverrideFlag   FINRA Extension to FIX 4.4. Indicates that the firm entering the trade is reporting for both sides of the trade. Value taken from the trade submission. Valid values: Y = Yes <tr< td=""></tr<>
→   →   803   PartyIDSubType   24 = Department     24 = Department   Designates the capacity of the reporting/contra party. Valid values:     →   528   OrderCapacity   P = Principal     →   12   Commission   Format: nnnnn.nn     →   12   Commission   Format: nnnnn.nn     →   13   CommType   3 = Absolute     →   13   CommType   3 = Absolute     →   58   Text   Pirce Reason. A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y.     →   5149   Memo   FINRA Extension to FIX 4.4. Special Price Indicator = Y.     9854   OverrideFlag   FINRA Extension to FIX 4.4. Valid values: Y = Yes     9854   OverrideFlag   FINRA Extension to FIX 4.4. Indicates that the firm entering the trade is reporting for both sides of the trade. Value taken from the trade submission. Valid values: Y = Yes     92013   LockedInIndicator   N = No (default value)
→   →   803   PartyIDSubType   24 = Department     24 = Department   Designates the capacity of the reporting/contra party. Valid values: A = Agency   A = Agency     →   12   Commission   Format: nnnnn.nn     →   12   Commission   Buyer's/Seller's Commission type.     →   13   CommType   3 = Absolute     →   13   CommType   3 = Absolute     →   58   Text   Party.     FINRA Extension to FIX 4.4. Special Price Reason. A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y.     To describe the reason why the trade was executed at a special price. This field may be displayed to the Contra party.     5149   Memo   FINRA Extension to FIX 4.4. Valid values: Y = Yes     9854   OverrideFlag   FINRA Extension to FIX 4.4. Indicates that the firm entering the trade is reporting for both sides of the trade. Value taken from the trade submission. Valid values: Y = Yes     9854   DverrideFlag   FINRA Extension to FIX 4.4. Indicates that the firm entering the trade is reporting for both sides of the trade. Value taken from the trade submission. Valid values: Y = Yes     9854   DverrideFlag   FINRA extension to FIX 4.4.
→ → 803 PartyIDSubType 24 = Department   Designates the capacity of the reporting/contra party. Valid values: A = Agency P = Principal Designates the capacity of the reporting/contra party. Valid values: A = Agency P = Principal   → 12 Commission Format: nnnnn.nn   → 12 Commission Format: nnnnn.nn   → 13 CommType 3 = Absolute   → 13 CommType 3 = Absolute   → 58 Text party.   → 58 Text party.   FINRA Extension to FIX 4.4. Special Price Reason. A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y. To describe the reason why the trade was executed at a special price. This field may be displayed to the Contra party.   5149 Memo FINRA Extension to FIX 4.4. Valid values: Y = Yes   9854 OverrideFlag N = No (default value)   FINRA Extension to FIX 4.4. Indicates that the firm entering the trade is reporting for both sides of the trade. Value taken from the trade submission. Valid values: Y = Yes   22013 LockedInIndicator N = No (default value)
→   528   OrderCapacity   Designates the capacity of the reporting/contra party. Valid values: A = Agency     →   12   Commission   Buyer's/Seller's Commission (in dollars). Format: nnnnn.nn     →   13   CommType   3 = Absolute     →   13   CommType   3 = Absolute     →   13   CommType   3 = Absolute     →   58   Text   Fi/RRA Extension to FIX 4.4. Special Price Reason. A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y. To describe the reason why the trade was executed at a special price. This field may be displayed to the Contra party.     9854   OverrideFlag   Fi/RRA Extension to FIX 4.4. Valid values: Y = Yes     9854   OverrideFlag   Fi/RRA Extension to FIX 4.4. Indicates that the firm entering the trade value taken from the trade submission. Valid values: Y = Yes     22013   LockedInIndicator   N = No (default value)
→   528   OrderCapacity   P = Principal     →   12   Commission   Buyer's/Seller's Commission (in dollars).     →   12   Commission   Format: nnnnn.nn     →   13   CommType   3 = Absolute     →   13   CommType   3 = Absolute     →   58   Text   Party.     →   58   Text   Party.     FINRA Extension to FIX 4.4. Special   Price Reason. A fifty character     alphanumeric subscriber MEMO field.   Required when the field Special Price     Indicator = Y.   To describe the reason why the trade     was executed at a special price. This field may be displayed to to the Contra   party.     5149   Memo   FINRA Extension to FIX 4.4.     Valid values:   Y = Yes     9854   OverrideFlag   N = No (default value)     FINRA Extension to FIX 4.4.   Indicates that the firm entering the trade is reporting for both sides of the trade.     Value taken from the trade submission.   Value taken from the trade submission.     Value taken from the trade submission.   Value taken from the trade submission.     Y = Yes   N = No (default value)   Y = Yes
→   528   OrderCapacity   A = Agency P = Principal     →   12   Commission   Format: nnnnn.nn     Buyer's/Seller's Commission type.   Valid values:   3     →   13   CommType   3 = Absolute     →   58   Text   User Memo Only on the Reporting Party side. Will not be displayed to Contra party.     →   58   Text   Prince Reason. A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y.     5149   Memo   FINRA Extension to FIX 4.4. Valid values:     9854   OverrideFlag   FINRA Extension to FIX 4.4. Value taken from the trade is reporting for both sides of the trade. Value taken from the trade submission. Value taken from the trade submission.
→   528   OrderCapacity   P = Principal     →   12   Commission   Format: nnnnn.nn     →   13   CommType   3 = Absolute     →   13   CommType   3 = Absolute     →   13   CommType   3 = Absolute     →   58   Text   User Memo Only on the Reporting Party side. Will not be displayed to Contra party.     →   58   Text   FINRA Extension to FIX 4.4. Special Price Reason. A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y.     To describe the reason why the trade was executed at a special price. This field may be displayed to the Contra party.     5149   Memo   party.     FINRA Extension to FIX 4.4.   Valid values: Y = Yes     9854   OverrideFlag   N = No (default value)     FINRA Extension to FIX 4.4.   Indicates that the firm entering the trade is reporting for both sides of the trade. Value taken from the trade submission. Valid values: Y = Yes     9854   OverrideFlag   Y = Yes     22013   LockedInIndicator   N = No (default value)
→   12   Commission   Buyer's/Seller's Commission (in dollars). Format: nnnnn.n     →   13   CommType   Seller's Commission type. Valid values: 3 = Absolute     →   13   CommType   User Memo Only on the Reporting Party side. Will not be displayed to Contra party.     →   58   Text   FINRA Extension to FIX 4.4. Special Price Reason. A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y. To describe the reason why the trade was executed at a special price. This field may be displayed to the Contra party.     5149   Memo   FINRA Extension to FIX 4.4. Valid values: Y = Yes     9854   OverrideFlag   FINRA Extension to FIX 4.4. Indicates that the firm entering the trade is reporting for both sides of the trade. Value taken from the trade submission. Valid values: Y = Yes     22013   LockedInIndicator   N = No (default value)
→   12   Commission   Format: nnnnn.nn     →   13   CommType   Seller's Commission type.     →   13   CommType   Seller's Commission type.     →   13   CommType   Seller's Commission type.     →   58   Text   User Memo Only on the Reporting Party.     →   58   Text   party.     →   58   Text   FINRA Extension to FIX 4.4. Special     Price Reason. A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y. To describe the reason why the trade was executed at a special price. This field may be displayed to the Contra party.     5149   Memo   FINRA Extension to FIX 4.4. Valid values: Y = Yes     9854   OverrideFlag   FINRA Extension to FIX 4.4. Valid values: Y = Yes     9854   OverrideFlag   N = No (default value)     FINRA Extension to FIX 4.4. Indicates that the firm entering the trade is reporting for both sides of the trade. Value taken from the trade submission. Valid values: Y = Yes     22013   LockedInIndicator   N = No (default value)
→   12   Commission   Format: nnnnn.nn     →   13   CommType   3 = Absolute     →   13   CommType   3 = Absolute     →   58   Text   User Memo Only on the Reporting Party side. Will not be displayed to Contra party.     →   58   Text   party.     →   58   Text   FINRA Extension to FIX 4.4. Special Price Reason. A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y.     To describe the reason why the trade was executed at a special price. This field may be displayed to the Contra party.     5149   Memo   FINRA Extension to FIX 4.4. Valid values: Y = Yes     9854   OverrideFlag   N = No (default value)     FINRA Extension to FIX 4.4.   Indicates that the firm entering the trade is reporting for both sides of the trade. Value taken from the trade submission. Valid values: Y = Yes     22013   LockedInIndicator   N = No (default value)
→   13   CommType   Buyer's/Seller's Commission type. Valid values: 3 = Absolute     →   13   CommType   3 = Absolute     →   58   Text   Users Memo Only on the Reporting Party side. Will not be displayed to Contra party.     →   58   Text   FINRA Extension to FIX 4.4. Special Price Reason. A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y. To describe the reason why the trade was executed at a special price. This field may be displayed to the Contra party.     5149   Memo   FINRA Extension to FIX 4.4. Valid values: Y = Yes     9854   OverrideFlag   FINRA Extension to FIX 4.4. Valid values: Y = Yes     9854   OverrideFlag   FINRA Extension to FIX 4.4. Indicates that the firm entering the trade is reporting for both sides of the trade. Value taken from the trade submission. Value taken from the trade submission. Values: Y = Yes     22013   LockedInIndicator   N = No (default value)
→   13   CommType   3 = Absolute     →   13   CommType   3 = Absolute     J   Jear Memo Only on the Reporting Party side. Will not be displayed to Contra party.   User Memo Only on the Reporting Party side. Will not be displayed to Contra party.     J   FINRA Extension to FIX 4.4. Special Price Reason. A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y. To describe the reason why the trade was executed at a special price. This field may be displayed to the Contra party.     5149   Memo   FINRA Extension to FIX 4.4. Valid values: Y = Yes     9854   OverrideFlag   N = No (default value)     FINRA Extension to FIX 4.4. Indicates that the firm entering the trade is reporting for both sides of the trade. Value taken from the trade submission. Valid values: Y = Yes     22013   LockedInIndicator   N = No (default value)
→   13   CommType   3 = Absolute     →   58   Text   User Memo Only on the Reporting Party side. Will not be displayed to Contra party.     →   58   Text   party.     FINRA Extension to FIX 4.4. Special Price Reason. A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y. To describe the reason why the trade was executed at a special price. This field may be displayed to the Contra party.     5149   Memo   FINRA Extension to FIX 4.4. Valid values: Y = Yes     9854   OverrideFlag   FINRA Extension to FIX 4.4. Indicates that the firm entering the trade is reporting for both sides of the trade. Value taken from the trade submission. Valid values: Y = Yes     22013   LockedInIndicator   N = No (default value)
→   58   Text   User Memo Only on the Reporting Party side. Will not be displayed to Contra party.     →   58   Text   FINRA Extension to FIX 4.4. Special Price Reason. A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y.     5149   Memo   FINRA Extension to FIX 4.4. Special Price Indicator = Y.     5149   Memo   FINRA Extension to FIX 4.4. Valid values: Y = Yes     9854   OverrideFlag   FINRA Extension to FIX 4.4. Indicates that the firm entering the trade is reporting for both sides of the trade. Value taken from the trade submission. Valid values: Y = Yes     22013   LockedInIndicator   N = No (default value)
→   58   Text   side. Will not be displayed to Contra party.     FINRA Extension to FIX 4.4. Special Price Reason. A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y.   To describe the reason why the trade was executed at a special price. This field may be displayed to the Contra party.     5149   Memo   FINRA Extension to FIX 4.4.     Valid values:   Y = Yes     9854   OverrideFlag   N = No (default value)     FINRA Extension to FIX 4.4.   Indicates that the firm entering the trade is reporting for both sides of the trade. Valid values:     22013   LockedInIndicator   N = No (default value)
→   58   Text   party.     FINRA Extension to FIX 4.4. Special Price Reason. A fifty character alphanumeric subscriber MEMO field. Required when the field Special Price Indicator = Y. To describe the reason why the trade was executed at a special price. This field may be displayed to the Contra party.     5149   Memo   FINRA Extension to FIX 4.4. Valid values: Y = Yes     9854   OverrideFlag   N = No (default value)     FINRA Extension to FIX 4.4. Valid values: Y = Yes   FINRA Extension to FIX 4.4. Valid values: Y = Yes     22013   LockedInIndicator   N = No (default value)
FINRA Extension to FIX 4.4. Special     Price Reason. A fifty character     alphanumeric subscriber MEMO field.     Required when the field Special Price     Indicator = Y.     To describe the reason why the trade     was executed at a special price. This     field may be displayed to the Contra     party.     7     9854     OverrideFlag     7     FINRA Extension to FIX 4.4.     Valid values:     Y = Yes     9854     OverrideFlag     FINRA Extension to FIX 4.4.     Indicates that the firm entering the trade     is reporting for both sides of the trade.     Value taken from the trade submission.     Valid values:     Y = Yes     22013     LockedInIndicator
Price Reason. A fifty character     alphanumeric subscriber MEMO field.     Required when the field Special Price     Indicator = Y.     To describe the reason why the trade     was executed at a special price. This     field may be displayed to the Contra     party.     9854     OverrideFlag     FINRA Extension to FIX 4.4.     Valid values:     Y = Yes     9854     OverrideFlag     FINRA Extension to FIX 4.4.     Valid values:     Y = Yes     N = No (default value)     FINRA Extension to FIX 4.4.     Indicates that the firm entering the trade     is reporting for both sides of the trade.     Value taken from the trade submission.     Valid values:     Y = Yes     22013   LockedInIndicator
alphanumeric subscriber MEMO field.     Required when the field Special Price     Indicator = Y.     To describe the reason why the trade     was executed at a special price. This     field may be displayed to the Contra     party.     FINRA Extension to FIX 4.4.     Valid values:     Y = Yes     9854   OverrideFlag     FINRA Extension to FIX 4.4.     Indicates that the firm entering the trade     is reporting for both sides of the trade.     Value taken from the trade submission.     Valid values:     Y = Yes     22013   LockedInIndicator
alphanumeric subscriber MEMO field.     Required when the field Special Price     Indicator = Y.     To describe the reason why the trade     was executed at a special price. This     field may be displayed to the Contra     party.     FINRA Extension to FIX 4.4.     Valid values:     Y = Yes     9854   OverrideFlag     FINRA Extension to FIX 4.4.     Indicates that the firm entering the trade     is reporting for both sides of the trade.     Value taken from the trade submission.     Valid values:     Y = Yes     N = No (default value)     FINRA Extension to FIX 4.4.     Indicates that the firm entering the trade     is reporting for both sides of the trade.     Value taken from the trade submission.     Valid values:     Y = Yes     22013   LockedInIndicator
Required when the field Special Price Indicator = Y. To describe the reason why the trade was executed at a special price. This field may be displayed to the Contra party.5149Memo5149Memo9854OverrideFlag9854OverrideFlagN = No (default value)FINRA Extension to FIX 4.4. Valid values: Y = Yes N = No (default value)FINRA Extension to FIX 4.4. Valid values: Y = Yes N = No (default value)Value taken from the trade submission. Value taken from the trade submission. Value values: Y = Yes N = No (default value)22013LockedInIndicatorN = No (default value)
Indicator = Y.     To describe the reason why the trade was executed at a special price. This field may be displayed to the Contra party.     5149   Memo
5149   Memo   To describe the reason why the trade was executed at a special price. This field may be displayed to the Contra party.     5149   Memo   FINRA Extension to FIX 4.4.     Valid values:   Y = Yes     9854   OverrideFlag   N = No (default value)     FINRA Extension to FIX 4.4.   Indicates that the firm entering the trade is reporting for both sides of the trade.     Value taken from the trade submission.   Valid values:     Y = Yes   N = No (default value)
5149   Memo   was executed at a special price. This field may be displayed to the Contra party.     5149   Memo   FINRA Extension to FIX 4.4.     Valid values:   Y = Yes     9854   OverrideFlag   N = No (default value)     FINRA Extension to FIX 4.4.   Valid values:     Y = Yes   N = No (default value)     FINRA Extension to FIX 4.4.   Indicates that the firm entering the trade is reporting for both sides of the trade.     Value taken from the trade submission.   Valid values:     Y = Yes   Y = Yes     22013   LockedInIndicator
5149   Memo   field may be displayed to the Contra party.     5149   Memo   FINRA Extension to FIX 4.4.     Valid values:   Y = Yes     9854   OverrideFlag   N = No (default value)     FINRA Extension to FIX 4.4.   Valid values:     Y = Yes   N = No (default value)     FINRA Extension to FIX 4.4.   Indicates that the firm entering the trade is reporting for both sides of the trade.     Value taken from the trade submission.   Value taken from the trade submission.     Valid values:   Y = Yes     22013   LockedInIndicator   N = No (default value)
5149   Memo   party.     FINRA Extension to FIX 4.4.   Valid values:     Y = Yes   Y = Yes     9854   OverrideFlag     N = No (default value)   FINRA Extension to FIX 4.4.     Indicates that the firm entering the trade is reporting for both sides of the trade.     Value taken from the trade submission.   Value taken from the trade submission.     Valid values:   Y = Yes     22013   LockedInIndicator
9854   OverrideFlag   FINRA Extension to FIX 4.4.     9854   OverrideFlag   Y = Yes     9854   N = No (default value)     FINRA Extension to FIX 4.4.   Indicates that the firm entering the trade is reporting for both sides of the trade.     Value taken from the trade submission.   Value taken from the trade submission.     Valid values:   Y = Yes     22013   LockedInIndicator
9854   OverrideFlag   Valid values: Y = Yes     9854   OverrideFlag   N = No (default value)     FINRA Extension to FIX 4.4.   Indicates that the firm entering the trade is reporting for both sides of the trade.     Valid values:   Valid values:     Y = Yes   Y = Yes     22013   LockedInIndicator
9854   OverrideFlag   Y = Yes     9854   OverrideFlag   N = No (default value)     FINRA Extension to FIX 4.4.   Indicates that the firm entering the trade is reporting for both sides of the trade.     Value taken from the trade submission.   Value taken from the trade submission.     Valid values:   Y = Yes     22013   LockedInIndicator
9854   OverrideFlag   Y = Yes     9854   OverrideFlag   N = No (default value)     FINRA Extension to FIX 4.4.   Indicates that the firm entering the trade is reporting for both sides of the trade.     Value taken from the trade submission.   Value taken from the trade submission.     Valid values:   Y = Yes     22013   LockedInIndicator
9854   OverrideFlag   N = No (default value)     FINRA Extension to FIX 4.4.   Indicates that the firm entering the trade is reporting for both sides of the trade.     Value taken from the trade submission.   Value taken from the trade submission.     Valid values:   Y = Yes     22013   LockedInIndicator   N = No (default value)
22013   LockedInIndicator     FINRA Extension to FIX 4.4.     Indicates that the firm entering the trade is reporting for both sides of the trade.     Value taken from the trade submission.     Valid values:     Y = Yes     N = No (default value)
22013   LockedInIndicator     Indicates that the firm entering the trade is reporting for both sides of the trade. Value taken from the trade submission. Valid values: Y = Yes     N = No (default value)
22013   LockedInIndicator     is reporting for both sides of the trade.     Value taken from the trade submission.     Valid values:     Y = Yes     N = No (default value)
22013   LockedInIndicator     Value taken from the trade submission.     Valid values:     Y = Yes     N = No (default value)
22013 LockedInIndicator     Valid values:   Y = Yes   N = No (default value)
22013 LockedInIndicator Y = Yes   N = No (default value)
22013 LockedInIndicator N = No (default value)
special processing (e.g., position
transfers). MUST be authorized by
FINRA Operations prior to submission of
trades.
Valid values:
22005   SpecialProcessingFlag   Valid values: N = No Special Processing (default) Y = Position Transfer

1		1	FINRA Extension to FIX 4.4. Reserved
			for future use. Will not be present in any
22001	TradeModifier1		current message.
22001			FINRA Extension to FIX 4.4. Reserved
			for future use. Will not be present in any
22002	TradeModifier2		current message.
22002			FINRA Extension to FIX 4.4.
			Extended hours/Late sale condition
			modifier generated by TRACE and
			returned on the outbound
			acknowledgement of the original trade
			report. Valid values:
			T = Trades reported after market hours
			U = Trades reported after market hours
			and reported late
			Z = Trades reported during market hours
22003	TradeModifier3		and reported late
			FINRA Extension to FIX 4.4. Required
			indicator if a trade falls under one of the
			following transaction types (otherwise the
			field must not be set):
22004	TradeModifier4		W = Weighted Average Price
			FINRA Extension to FIX 4.4. Indicates
			whether the trade was executed in the
			primary or secondary market. Reflects
			user input.
			Valid values are:
			P1 = Primary market trade subject to T+1
			reporting.
			S1 = Secondary market or primary
			market trade subject to 15-minute
22016	TradingMarketIndicator	F	reporting.
			Special Price Indicator. Valid values:
			Y = Special price
22006	SpecialPriceIndicator		N = No special price (default)
			Execution time of the submission (in
22007	ExecutionTime	F	UTC/GMT). Format: HH:MM:SS
			Time of correction submission (in
22009	PreparationTime		UTC/GMT). Format: HH:MM:SS
			Control Date referencing when the
			system processed the trade correction.
			Used together with TradeID to identify a
			trade.
22011	ControlDate	F	Format: YYYYMMDD
			Control Date referencing when the
			system <i>originally</i> processed the trade.
			Used together with TradeID to identify a
2204.0		-	
22012	OrigControlDate	F	Format: YYYYMMDD
			Indicates whether or not this message is
			a drop copy of another message. Valid values:
797	CopyMsgIndicator		Y = Yes
191	Copymaginulcaloi	1	1 – 103

		N = No (default value)
Standard Trailer	Y	

## 6 Custom values and user defined fields

This chapter details how this solution deviates from standard FIX 4.4. While great care has been taken to conform to the standard, a number of deviations are unavoidable to support all mechanisms provided by the host. Wherever later versions of FIX (up to version 5.0 SP2) provide the missing functionality, we have chosen to use that.

The deviations come in two forms, added fields and added values to existing fields.

#### 6.1 Fields added

A number of fields had to be added to standard FIX 4.4 to cover all the requirements in this solution. Wherever possible, fields from later versions of FIX (5.0 SP2) has been used. Custom fields have been added in two ranges:

- In the 22XXX-range custom fields with no representation in standard FIX has been added.
- The 20001-21XXX range is primarily used for the historical transactions (trades submitted prior to the T-20 period), where certain fields need to appear twice; once with the original values, and once with the new values. Since the same FIX tag can't appear twice in the same message outside a repeating group, copies of the original FIX tags had to be added. They have the same data type as the "real" FIX tags, the names are prefixed with "Original", and the tag number prefixed with 20.

		FIX	
Tag	FIX tag name	5.0	Comment
1003	TradeID	Yes	
1015	AsOfIndicator	Yes	
1042	SecondaryFirmTradeID	Yes	
5149	Memo	No	
9854	OverrideFlag	No	
1126	OrigTradeID	Yes	
22001	TradeModifier1	No	
22002	TradeModifier2	No	
22003	TradeModifier3	No	
22004	TradeModifier4	No	
22005	SpecialProcessingFlag	No	
22006	SpecialPriceIndicator	No	
22007	ExecutionTime	No	
22009	PreparationTime	No	
22011	ControlDate	No	
22012	OrigControlDate	No	
22013	LockedInIndicator	No	
22015	BranchOfficeCodeSequenceNumber	No	
22016	TradingMarketIndicator	No	
20453	OriginalNoPartyIDs	No	
20448	OriginalPartyID	No	
20447	OriginalPartyIDSource	No	
20452	OriginalPartyRole	No	

The following fields have been added to FIX 4.4:

#### 6.2 Enumerations added

Enum	Enum description	Tag	Comment
83	Clearing Account	452	PartyRole

4001-			
4071	Different reject reasons	751	TradeReportRejectReason

### 7 Limitations

#### 7.1 Field lengths and data types

All fields in this specification adhere to the standard FIX 4.4 field definitions. Please refer to <u>http://fixprotocol.org/specifications/FIX.4.4</u> for details.

Tag	FIX tag name	Comment
448	PartyID	PartyID. Max valid 4 character MPIDs.
571	TradeReportID	Limited to 20 characters
572	TradeReportRefID	Limited to 20 characters
1042	SecondaryFirmTradeID	Limited to 20 characters
32	LastQty	Format: nnnnnnnnnnnn
31	LastPx	Format: nnnn.nnnnn
12	Commission	Format: nnnnn.nn
1003	TradeID	Max ten digits.
1126	OrigTradeID	Max ten digits.
455	SecurityAltID	Max 14 characters.
48	SecurityID	9 character CUSIP code.
5149	Memo	Max 50 characters.
523	PartySubID	Max 8 characters
22013	LockedInIndicator	FIX Data type: Boolean
22015	BranchOfficeCodeSequenceNumber	FIX Data type: String

	-							
In a	addition.	this so	olution	imposes	the follow	ving	restrictions	on fields:

## 8 Trade Report Examples

**NOTE:** The following examples are meant to highlight how important fields (in particular the party identifier fields) are intended to be populated in different scenarios. *To improve clarity, only the most important fields have been included in the listings.* 

#### 8.1 Example 1: Simple trade between 2 parties (Interdealer trade)

Broker Dealer A (ABCD) is the Reporting Party selling to Broker Dealer B (EFGH) as the Contra Party

	TAG		TAG Name	Value	Comment
552			Number of Sides	2	Report contains information on both sides of the trade.
$\rightarrow$	54		Side	2	Indicates the following repeating group represents the sell side of the trade.
$\rightarrow$	453		Number of parties on the Reporting side	2	Reporting party (who is the executing firm) and his clearing firm.
$\rightarrow$	$\rightarrow$	448	Party ID	ABCD	Broker Dealer A's MPID.
$\rightarrow$	$\rightarrow$	452	Party Role	1	Executing firm (reporting on his own behalf).
$\rightarrow$	$\rightarrow$	448	Party ID	0123	Clearing firm number.
$\rightarrow$	$\rightarrow$	452	Party Role	83	Clearing firm of the Executing firm.
$\rightarrow$	528		Order Capacity	Р	Principal.
$\rightarrow$	54		Side	1	Indicates the following repeating group represents the buy side of the trade.
$\rightarrow$	453		Number of parties on the Contra side	1	Only the Contra firm.
	$\rightarrow$	448	Party ID	EFGH	Broker Dealer B's MPID.
	$\rightarrow$	452	Party Role	17	Contra Firm.

• Number of sides (Tag 552) must always be submitted as "2" to allow identification of the Contra Party.

• The Locked-In Indicator (Tag 22013) is not submitted therefore only Contra Party ID/role can be submitted for the contra portion of the report.

• Order Capacity (Tag 528), Commission (Tag 12), Party Sub ID *aka* Contra Branch Sequence (Tag 523), Secondary Firm Trade ID *aka* Contra Client Trade Identifier (Tag 1042) and any other related contra Tags cannot be repeated or submitted since the trade was not submitted as a Locked-In trade (Tag 22013). If any of these Tags are repeated/submitted, the trade will be rejected.

# 8.2 Example 2: Simple trade between a broker-dealer and its customer (Customer trade)

	TAG		TAG Name	Value	Comment
552			Number of Sides	2	Report contains information on both sides of the trade.
$\rightarrow$	54		Side	1	Indicates the following repeating group represents the buy side of the trade.
$\rightarrow$	453		Number of parties on the Reporting side	2	Reporting party (who is the executing firm) and his clearing firm.
$\rightarrow$	$\rightarrow$	448	Party ID	ABCD	Broker Dealer A's MPID.
$\rightarrow$	$\rightarrow$	452	Party Role	1	Executing firm (reporting on his own behalf).
$\rightarrow$	$\rightarrow$	448	Party ID	0123	Clearing firm number.
$\rightarrow$	$\rightarrow$	452	Party Role	83	Clearing firm of the Executing firm.
$\rightarrow$	528		Order Capacity	А	Agent.
$\rightarrow$	12		Commission	500.00	Determined to be Buyer's commission based on Tag 54 value of 1.
$\rightarrow$	54		Side	2	Indicates the following repeating group represents the sell side of the trade.
$\rightarrow$	453		Number of parties on the Contra side	1	Only the Contra firm.
$\rightarrow$	$\rightarrow$	448	Party ID	С	Customer MPID.
$\rightarrow$	$\rightarrow$	452	Party Role	17	Contra Firm.

Broker Dealer A (ABCD) is the Reporting Party buying from a customer (C) as the Contra Party

• Number of sides (Tag 552) must always be submitted as "2" to allow identification of the Contra Party.

• The Locked-In Indicator (Tag 22013) is not submitted therefore only Contra Party ID/role can be submitted for the contra portion of the report.

• Order Capacity (Tag 528), Commission (Tag 12), Party Sub ID *aka* Contra Branch Sequence (Tag 523), Secondary Firm Trade ID *aka* Contra Client Trade Identifier (Tag 1042) and any other related contra Tags cannot be repeated or submitted since the trade was not submitted as a Locked-In trade (Tag 22013). If any of these Tags are repeated/submitted, the trade will be rejected.

#### 8.3 Example 3: Simple Give-Up trade between 2 parties

Broker Dealer A (ABCD) is the Reporting Party Giving Up Broker Dealer C (MNOP) who is buying from Broker Dealer B (EFGH)

TAG			TAG Name	Value	Comment
552			Number of Sides	2	Report contains information on both sides of the trade.
$\rightarrow$	54		Side	1	Indicates the following repeating group represents the buy side of the trade.
$\rightarrow$	453		Number of parties on the Reporting side	3	Reporting party, the Give-up firm and his clearing firm.
$\rightarrow$	$\rightarrow$	448	Party ID	ABCD	Broker Dealer A MPID.
$\rightarrow$	$\rightarrow$	452	Party Role	1	Executing Firm.
$\rightarrow$	$\rightarrow$	448	Party ID	MNOP	Broker Dealer C MPID.
$\rightarrow$	$\rightarrow$	452	Party Role	14	Giveup Firm.
$\rightarrow$	$\rightarrow$	448	Party ID	0123	Clearing firm number.
$\rightarrow$	$\rightarrow$	452	Party Role	83	Clearing firm of the Giveup firm.
$\rightarrow$	528		Order Capacity	А	Agent.
$\rightarrow$	12		Commission	500.00	Determined to be Buyer's commission based on Tag 54 value of 1.
$\rightarrow$	54		Side	2	Indicates the following repeating group represents the sell side of the trade.
$\rightarrow$	453		Number of parties on the Contra side	1	Only the Contra firm.
$\rightarrow$	$\rightarrow$	448	Party ID	EFGH	Broker Dealer B MPID.
$\rightarrow$	$\rightarrow$	452	Party Role	17	Contra Firm.

• Number of sides (Tag 552) must always be submitted as "2" to allow identification of the Contra Party.

- The Locked-In Indicator (Tag 22013) is not submitted therefore only Contra Party ID/role can be submitted for the contra portion of the report.
- Order Capacity (Tag 528), Commission (Tag 12), , Party Sub ID *aka Contra Branch Sequence* (Tag 523), Secondary Firm Trade ID *aka Contra Client Trade Identifier* (Tag 1042) and any other related contra Tags cannot be repeated or submitted since the trade was not submitted as a Locked-In trade (Tag 22013). If any of these Tags are repeated/submitted, the trade will be rejected.

#### 8.4 Example 4: One-Sided Locked-In Trade

Broker Dealer A (ABCD) is the Reporting Party Giving Up Broker Dealer C (MNOP), who he trade	ed
with. ABCD bought from MNOP.	

	TAG		TAG Name	Value	Comment
552			Number of Sides	2	Report contains information on both sides of the trade.
$\rightarrow$	54		Side	2	Indicates the following repeating group represents the sell side of the trade.
$\rightarrow$	453		Number of parties on the Reporting side	3	Reporting party, the Give-up firm and his clearing firm.
$\rightarrow$	$\rightarrow$	448	Party ID	ABCD	Broker Dealer A MPID.
$\rightarrow$	$\rightarrow$	452	Party Role	1	Executing Firm.
$\rightarrow$	$\rightarrow$	448	Party ID	MNOP	Broker Dealer C MPID.
$\rightarrow$	$\uparrow$	452	Party Role	14	Giveup Firm.
$\rightarrow$	$\rightarrow$	448	Party ID	0123	Clearing firm number.
$\rightarrow$	$\rightarrow$	452	Party Role	83	Clearing firm of the Giveup firm.
$\rightarrow$	528		Order Capacity	Р	MNOP acting as Principal.
$\rightarrow$	54		Side	1	Indicates the following repeating group represents the buy side of the trade.
$\rightarrow$	453		Number of parties on the Contra side	2	Contra firm and his clearing firm.
$\rightarrow$	$\rightarrow$	448	Party ID	ABCD	Broker Dealer A MPID.
$\rightarrow$	$\rightarrow$	452	Party Role	17	Contra Firm.
$\rightarrow$	$\rightarrow$	448	Party ID	0456	Clearing firm number.
$\rightarrow$	$\rightarrow$	452	Party Role	83	Clearing firm of the Contra firm.
$\rightarrow$	528		Order Capacity	А	ABCD acting as Agent.
$\rightarrow$	12		Commission	500.00	Determined to be Buyer's commission based on Tag 54 value of 1.
22013			Locked-In Indicator	Y	Locked-In trade.

- TRACE rules require that all Locked-In trades must be submitted from the sell-side perspective. Since ABCD reports for MNOP, and ABCD bought from MNOP, ABCD reports the trade from MNOP's perspective (as the sell-side), therefore the Giveup role is contained within the Sell group of the message and ABCD is listed as the Contra under the Buy group.
- Number of sides (Tag 552) must always be submitted as "2" to allow identification of the Contra Party.
- The Locked-In Indicator (Tag 22013) is submitted therefore any Contra Party related tags can be submitted for the contra portion of the report.
- Order Capacity (Tag 528) must be repeated on Locked-In trades.
- Clearing Firm (83) must be repeated in Party Role (Tag 452) under both sides on Locked-in trades.
- Commission (Tag 12) may be omitted, submitted for one of the sides, or repeated under each side on Locked-In trades.

- Trade Report ID *aka Client Trade Identifier* (Tag 571) corresponds to the Reporting Party side and may be submitted. Secondary Firm Trade ID *aka Contra Client Trade Identifier* (Tag 1042) corresponds to the Contra Party side and may be submitted on a Locked-In trade.
- Party Sub ID *aka Branch Sequence* (Tag 523) may be omitted, submitted for one of the sides, or repeated under each side on Locked-In trades.
- All other Tags correspond to the reporting side of the trade.

#### 8.5 Example 5: One-Sided Locked-In Trade

Broker Dealer A (ABCD) is the Reporting Party Giving Up Broker Dealer C (MNOP), who he traded with. ABCD sold to MNOP.

	TAG		TAG Name	Value	Comment
552			Number of Sides	2	Report contains information on both sides of the trade.
$\rightarrow$	54		Side	2	Indicates the following repeating group represents the sell side of the trade.
$\rightarrow$	453		Number of parties on the Reporting side	2	Reporting/executing party and his clearing firm.
$\rightarrow$	$\rightarrow$	448	Party ID	ABCD	Broker Dealer A MPID.
$\rightarrow$	$\rightarrow$	452	Party Role	1	Executing Firm.
$\rightarrow$	$\rightarrow$	448	Party ID	0123	Clearing firm number.
$\rightarrow$	$\rightarrow$	452	Party Role	83	Clearing firm of the Executing firm.
$\rightarrow$	528		Order Capacity	А	ABCD acting as Agent.
$\rightarrow$	12		Commission	500.00	Determined to be Seller's commission based on Tag 54 value of 2.
$\rightarrow$	54		Side	1	Indicates the following repeating group represents the buy side of the trade.
$\rightarrow$	453		Number of parties on the Contra side	3	Reporting party, the Give-up firm and his clearing firm.
$\rightarrow$	$\rightarrow$	448	Party ID	ABCD	Broker Dealer A MPID.
$\rightarrow$	$\rightarrow$	452	Party Role	17	Contra Firm.
$\rightarrow$	$\rightarrow$	448	Party ID	MNOP	Broker Dealer C MPID.
$\rightarrow$	$\rightarrow$	452	Party Role	14	Giveup Firm.
$\rightarrow$	$\rightarrow$	448	Party ID	0456	Clearing firm number.
$\rightarrow$	$\rightarrow$	452	Party Role	83	Clearing firm of the Contra firm.
$\rightarrow$	528		Order Capacity	Р	MNOP acting as Principal.
22013			Locked-In Indicator	Y	Locked-In trade.

- TRACE rules require that all Locked-In trades must be submitted from the sell-side perspective. Since ABCD reports for MNOP, and ABCD sold to MNOP, ABCD reports the trade from ABCD's perspective (as the sell-side), therefore the Giveup role is contained within the Buy (Contra) group of the message and ABCD is listed as the Executing firm under the Sell group.
- Number of sides (Tag 552) must always be submitted as "2" to allow identification of the Contra Party.
- The Locked-In Indicator (Tag 22013) is submitted therefore any Contra Party related tags can be submitted for the contra portion of the report.
- Order Capacity (Tag 528) must be repeated on Locked-In trades.
- Clearing Firm (83) must be repeated in Party Role (Tag 452) under both sides on Locked-in trades.
- Commission (Tag 12) may be omitted, submitted for one of the sides, or repeated under each side on Locked-In trades.

- Trade Report ID *aka Client Trade Identifier* (Tag 571) corresponds to the Reporting Party side and may be submitted. Secondary Firm Trade ID *aka Contra Client Trade Identifier* (Tag 1042) corresponds to the Contra Party side and may be submitted on a Locked-In trade.
- Party Sub ID *aka Branch Sequence* (Tag 523) may be omitted, submitted for one of the sides, or repeated under each side on Locked-In trades.
- All other Tags correspond to the reporting side of the trade.

#### 8.6 Example 6: Two-Sided Locked-In Trade

Broker Dealer A (ABCD) is the Reporting Party Giving Up both Broker Dealer C (MNOP) and Broker Dealer B (EFGH), who traded with one another. MNOP sold to EFGH. ABCD is not a part of the trade, merely entering the trade on behalf of both of its correspondents (MNOP and EFGH).

TAG			TAG Name	Value	Comment
552			Number of Sides	2	Report contains information on both sides of the trade.
$\rightarrow$	54		Side	2	Indicates the following repeating group represents the sell side of the trade.
$\rightarrow$	453		Number of parties on the Reporting side	3	Reporting party, the Give up firm (on the reporting side) and his clearing firm.
$\rightarrow$	$\rightarrow$	448	Party ID	ABCD	Broker Dealer A MPID.
$\rightarrow$	$\rightarrow$	452	Party Role	1	Executing Firm.
$\rightarrow$	$\rightarrow$	448	Party ID	MNOP	Broker Dealer C MPID.
$\rightarrow$	$\rightarrow$	452	Party Role	14	Giveup Firm.
$\rightarrow$	$\rightarrow$	448	Party ID	0123	Clearing firm number.
$\rightarrow$	$\rightarrow$	452	Party Role	83	Clearing firm of the Reporting Giveup firm.
$\rightarrow$	528		Order Capacity	A	MNOP acting as Agent.
$\rightarrow$	12		Commission	500.00	Determined to be Seller's commission based on Tag 54 value of 2.
$\rightarrow$	54		Side	1	Indicates the following repeating group represents the buy side of the trade.
$\rightarrow$	453		Number of parties on the Contra side	3	Reporting party, the Give-up firm (on the contra side) and his clearing firm.
$\rightarrow$	$\rightarrow$	448	Party ID	ABCD	Broker Dealer A MPID.
$\rightarrow$	$\rightarrow$	452	Party Role	17	Contra Firm.
$\rightarrow$	$\rightarrow$	448	Party ID	EFGH	Broker Dealer B MPID.
$\rightarrow$	$\rightarrow$	452	Party Role	14	Giveup Firm.
$\rightarrow$	$\rightarrow$	448	Party ID	0456	Clearing firm number.
$\rightarrow$	$\rightarrow$	452	Party Role	83	Clearing firm of the Contra Giveup firm.
$\rightarrow$	528		Order Capacity	А	EFGH acting as Agent.
$\rightarrow$	12		Commission	500.00	Determined to be Buyer's commission based on Tag 54 value of 1.
22013			Locked-In Indicator	Y	Locked-In trade.

- TRACE rules require that all Locked-In trades must be submitted from the sell-side perspective. Since ABCD reports for both MNOP and EFGH, and MNOP sold to EFGH, ABCD reports the trade from MNOP's perspective (as the sell-side Giveup Firm), and EFGH is the contra Giveup Firm within the Buy group of the message. ABCD is listed as the Executing Firm under the reporting side and as the Contra Firm on the contra side.
- Number of sides (Tag 552) must always be submitted as "2" to allow identification of the Contra Party.

- The Locked-In Indicator (Tag 22013) is submitted therefore any Contra Party related tags can be submitted for the contra portion of the report.
- Order Capacity (Tag 528) must be repeated on Locked-In trades.
- Clearing Firm (83) must be repeated in Party Role (Tag 452) under both sides on Locked-in trades.
- Commission (Tag 12) may be omitted, submitted for one of the sides, or repeated under each side on Locked-In trades.
- Trade Report ID *aka Client Trade Identifier* (Tag 571) corresponds to the Reporting Party side and may be submitted. Secondary Firm Trade ID *aka Contra Client Trade Identifier* (Tag 1042) corresponds to the Contra Party side and may be submitted on a Locked-In trade.
- Party Sub ID *aka Branch Sequence* (Tag 523) may be omitted, submitted for one of the sides, or repeated under each side on Locked-In trades.
- All other Tags correspond to the reporting side of the trade.

## 8.7 Example 7: Trade between 2 parties reported by a Service Bureau on behalf of the reporting party

Service Bureau SB01 reports the trade on behalf of Broker Dealer A (ABCD), who is selling to
Broker Dealer B (EFGH), the Contra Party.

	TAG		TAG Name	Value	Comment
552			Number of Sides	2	Report contains information on both sides of the trade.
$\rightarrow$	54		Side	2	Indicates the following repeating group represents the sell side of the trade.
$\rightarrow$	453		Number of parties on the Reporting side	3	Entering Party (Service Bureau), Reporting party (who is the executing firm) and his clearing firm.
$\rightarrow$	$\rightarrow$	448	Party ID	SB01	Service Bureau MPID.
$\rightarrow$	$\rightarrow$	452	Party Role	7	Entering firm
$\rightarrow$	$\rightarrow$	448	Party ID	ABCD	Broker Dealer A MPID.
$\rightarrow$	$\rightarrow$	452	Party Role	1	Executing firm
$\rightarrow$	$\rightarrow$	448	Party ID	0123	Clearing firm number.
$\rightarrow$	$\rightarrow$	452	Party Role	83	Clearing firm of the Executing firm.
$\rightarrow$	528		Order Capacity	Р	Principal.
$\rightarrow$	54		Side	1	Indicates the following repeating
					group represents the buy side of the trade.
$\rightarrow$	453		Number of parties on the Contra side	1	Only the Contra firm.
	$\rightarrow$	448	Party ID	EFGH	Broker Dealer B MPID.
	$\rightarrow$	452	Party Role	17	Contra Firm.

• Number of sides (Tag 552) must always be submitted as "2" to allow identification of the Contra Party.

- The Locked-In Indicator (Tag 22013) is not submitted therefore only Contra Party ID/role can be submitted for the contra portion of the report.
- Order Capacity (Tag 528), Commission (Tag 12), Party Sub ID *aka* Contra Branch Sequence (Tag 523), Secondary Firm Trade ID *aka* Contra Client Trade Identifier (Tag 1042) and any other related contra Tags cannot be repeated or submitted since the trade was not submitted as a Locked-In trade (Tag 22013). If any of these Tags are repeated/submitted, the trade will be rejected.
- The Service Bureau adds it's MPID on the reporting side, with the Party Role set to Entering Firm.

## **Revision History**

Revision	Comment	
1.0	• Initial version.	