Web API Specification for the Equity Trade Reporting Facility File Downloads - ADF

Version 2.0

December 9, 2013

Revision History

Version/Date	Changes Made
DRAFT Version 1.0; 10/1/2013	• Original version of specification
DRAFT Version 2.0; 10/9/2013	• Changed query string for participant DL; and security master deltas;
Version 2.0; 12/9/2013	• Version changed from draft to actual

Introduction

The FINRA Trade Reporting and Quotation Service (TRAQS™) is a system developed by FINRA in order to facilitate the various fixed income and equity reporting facilities FINRA currently maintains (e.g., TRACE, TRF, ADF, OTC Equity Reporting, etc…) into a single platform.

The TRAQS Download domain supports client needs via Web Application Programming Interface (API) to download the security master and other files.

Access to the file domain

Equity file downloads use the NASDAQ Web Security Framework (NWSF) for authentication (proper client authorization for access to particular files must be in place). In order to access the site and download files, a user needs to present a valid NWSF account/password and client certificate with access to the application.

The Security Master is maintained by FINRA Operations. For questions concerning the data in this file, or to subscribe to receive the file, please contact FINRA Operations at (866) 776-0800 or FINRAOperations@finra.org. For technical questions or issues accessing the file, please contact FINRA Product Management at (866) 899-2107 or FINRAProductManagement@finra.org.

Protocol

FINRA's download site provides access to all of the files using standard HTTP Secure (https) protocol. It is a combination of the Hypertext Transfer protocol and the SSL/TLS protocol to provide encrypted communications and secure identification. The URL https://download.finratraqs.org is the domain where the file resides. In order to access file reference data users should refer to the query string detailed in the specification.

File availability – all times are approximate

File	Time
Start of day security master file; participant master file;; participant clearing number relationship file; participant agreements file; explicit fee agreement file; security master delta file; participant master delta file	7:00 a.m. ET; and available throughout the day on a near-real time basis.
Final possible file updates	8:00 p.m. ET

Users may attempt to access the files on non-business days; however, due to server maintenance which occurs on weekends and other non-business days it is possible the user will not have immediate success in accessing the data during these days.

URL Parameters

Parameter	Parameter Options
Action	**DOWNLOAD** - provide the file. **DELTA** – provide the changes since the last time the user downloaded the file.
Facility	**ADF**
Files	**EQUITYMASTERAC** – Equity Security Master File Active issues **EQUITYMASTERIN** –Equity Security Master File Inactive issues **EQUITYMASTERACDL** – Equity Security Master File Active issues delta **EQUITYMASTERINDL** – Equity Security Master File Inactive issues delta **PARTICIPANT** – Equity Participant Master File **PDAILYLIST**– Equity Participant Daily List **EQUITYCLEAR** – Equity Clearing Relationship File **EQUITYUSA** – Equity US Agreements File **EXPLICITFEE –** Explicit Fee Agreement File

All files are pipe delimited.

File	Query Parameters
Equity Security Master – Active issues	action=DOWNLOAD&file=EQUITYMASTERAC&facility=ADF
Equity Security Master – Inactive issues	action=DOWNLOAD&file=EQUITYMASTERIN&facility=ADF
Equity Security Master – Active issues delta	action=DOWNLOAD&file=EQUITYMASTERACDL&facility=ADF
Equity Security Master – Inactive issues delta	action=DOWNLOAD&file=EQUITYMASTERINDL&facility=ADF
Equity Participant Master	action=DOWNLOAD&file=PARTICIPANT&facility=ADF
Equity Participant Daily List	action=DOWNLOAD&file=PDAILYLIST&facility=ADF&day=mm/dd/yyyy or action=DOWNLOAD&file=PDAILYLIST&facility=ADF
Equity Participant Daily List delta	action=DELTA&file=PDAILYLIST&facility=ADF
Equity Clearing Relationship	action=DOWNLOAD&file=EQUITYCLEAR&facility=ADF
Equity US Agreements	action=DOWNLOAD&file=EQUITYUSA&facility=ADF
Explicit Fee	Action=DOWNLOAD&file=EQUITYEXPLICITFEE&facility=ADF

ADF - Equity Security Master File (Active and Inactive issues)

Field Name (Header)	Description	Comments	Maximum Length
FINRA_SCRTY_ID	FINRA Security ID Symbol	Security Id generated by FINRA RDMS System.	
CUSIP_ID	CUSIP	This field will be blank for firms that do not have a CUSIP license in place.	9
SYM_CD	Security Symbol	Local exchange symbol.	14
SYM_SUF_CD	Suffix of the issue symbol		7
SCRTY_DS	Security Description	Security Description/Name.	250
PRDCT_TYPE_CD	Product Type Code	Product code; i.e. CTS	5
SUB_PRDCT_TYPE_CD	Sub product type code		5
PRMRY_XCHNG_CD	Exchange Description	Primary Exchange Code	4
RND_LOT_QT	Round Lot Size	Min. number of shares that can be purchased without incurring a larger fee.	4
DTC_ELGBL_FL	DTC Eligibility Flag	Indicates if security is eligible to be delivered through a computerized system established by DTCC. Y or N.	1
SCRTY_TYPE_CD	Security Type	Security Type Description.	4
WIS_DSTRD_CD	When Issued Flag	Indicates if the security does not have a firm settlement. WI or WD.	2
BSYM_ID	Bloomberg Symbol		12
ISIN_ID	ISIN Identifier		12
SCRTY_EFCTV_TS	Security Effective Time Stamp	Format is YYYYMMDDHHMMSS	
SIP_SYM_ID	SIP Ticker Symbol	As per SIAC CQS specification requirements.	21
LULD_TIER_CD	LULD Tier		2
STTS_CD	Status Code	Indicates if security is active, inactive or terminated.	1
NACTV_DT	Inactive date and time	Format is YYYYMMDDHHMMSS	
LAST_UPDT_TS	Last update time for a	Format is	

Field Name (Header)	Description	Comments	Maximum Length
	component of the record	YYYYMMDDHHMMSS	

ADF - Equity Security Master File Delta (Active and Inactive issues)

Field Name (Header)	Description	Comments	Maximum Length
EVENT_DATE	Date event occurred on the host system		
EVENT_TIME	Time event occurred on the	HH:MM:SS	
EVENT_CD	Event Type	Valid values are: SA *Security Add* SD *Security Delete* SC *Security Change*	2
FINRA_SCRTY_ID	FINRA Security ID Symbol	Security Id generated by FINRA RDMS System.	
CUSIP_ID	CUSIP	This field will be blank for firms that do not have a CUSIP license in place.	9
SYM_CD	Security Symbol	Local exchange symbol.	14
SYM_SUF_CD	Suffix of the issue symbol		7
SCRTY_DS	Security Description	Security Description/Name.	250
PRDCT_TYPE_CD	Product Type Code	Product code; i.e. CTS	5
SUB_PRDCT_TYPE_CD	Sub product type code		5
PRMRY_XCHNG_CD	Exchange Description	Primary Exchange Code	4
RND_LOT_QT	Round Lot Size	Min. number of shares that can be purchased without incurring a larger fee.	4
DTC_ELGBL_FL	DTC Eligibility Flag	Indicates if security is eligible to be delivered through a computerized system established by DTCC. Y or N.	1
SCRTY_TYPE_CD	Security Type	Security Type Description.	4
WIS_DSTRD_CD	When Issued Flag	Indicates if the security does not have a firm settlement. WI or WD.	2
BSYM_ID	Bloomberg Symbol		12
ISIN_ID	ISIN Identifier		12

Field Name (Header)	Description	Comments	Maximum Length
SCRTY_EFCTV_TS	Security Effective Time Stamp	Format is YYYYMMDDHHMMSS	
SIP_SYM_ID	SIP Ticker Symbol	As per SIAC CQS specification requirements.	21
LULD_TIER_CD	LULD Tier		2
STTS_CD	Status Code	Indicates if security is active, inactive or terminated.	1
NACTV_DT	Inactive date and time	Format is YYYYMMDDHHMMSS	
LAST_UPDT_TS	Last update time for a component of the record	Format is YYYYMMDDHHMMSS	

ADF - Equity Participant Master File

Field Name (Header)	Description	Comments	Maximum Length
MPID	Market Participant Identifier	FINRA identifier assigned to the participant.	6
DBA_NM	Firm Name		64

ADF - Equity Clearing Relationship File

Field Name (Header)	Description	Comments	Maximum Length
MPID	MPID of the Client	FINRA identifier assigned to the participant.	6
CLRG_ORG_NB	Clearing Number of Clearing Org used by the MPID		5
CLRG_FIRM_NM	Clearing Firm Name	Name of Clearing Firm Organization.	64
CLRG_EFCTV_DT	Clearing Relationship Effective Date	Format is YYYYMMDDHHMMSS	
CLRG_XPRTN_DT	Clearing Relationship Expiration Date	Format is YYYYMMDDHHMMSS	
PRMRY_CLRG_FL	Default Clearing Relationship flag	Value will be Y or N to state if the clearing number in this record is the default clearing number.	1

ADF - Equity US Agreements File

Field Name (Header)	Description	Comments	Maximum Length
MPID	MPID of the Client	FINRA identifier assigned to the participant.	6
AGRMT_EFCTV_DT	Effective Date for the agreement with the client	Format is YYYYMMDDHHMMSS	
AGRMT_XPRTN_DT	End date for agreement with the client	Format is YYMMDDHHMMSS	
UNFRM_SRVC_AGRMT_MP_ID	MPID of client with who agreement is based	FINRA identifier assigned to the participant.	6
US_GIVEUP_DROP_FL	Give Up firm receives drop copies of transaction messages	Y or N.	

ADF – Explicit Fee File

Field Name (Header)	Description	Comments	Maximum Length
MPID_1	MPID of the Client	FINRA identifier assigned to the participant.	6
CLRG_FIRM_NM_1	Clearing Firm Name for first MPID	Name of Clearing Firm Organization.	64
MPID_2	MPID of Client 2 in file	FINRA identifier assigned to the second participant.	6
CLRG_FIRM_NM_2	Clearing Firm Name for second MPID	Name of Clearing Firm Organization for second participant.	64
AGRMT_EFCTV_DT	Effective Date for the agreement with the client	Format is YYYYMMDDHHMMSS	
AGRMT_XPRTN_DT	End date for agreement with the client	Format is YYMMDDHHMMSS	

Example Requests

Example - Get the current active Equity Security Master file

https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=EQUITYMASTERAC&facility=ADF

Sample Results

```
FINRA_SCRTY_ID|CUSIP_ID|SYM_CD|SYM_SUF_CD|SCRTY_DS|PRDCT_TYPE_CD|SUB_PRDCT_TYPE_CD|PRMRY_XCHN
G_CD|RND_LOT_QT|DTC_ELGBL_FL|SCRTY_TYPE_CD|WIS_DIS_CD|BSYM_ID|ISIN_ID|SCRTY_EFCTV_ID|SIP_SYM_ID|LUL
D_TIER_CD|STTS_CD|NACTV_DT|LAST_UPDT_TS
10000377|00846U101|A||AGILENT TECHNOLOGIES
INC|CTS|NYSE|NYSE|100|Y|COMS||BBG000C2V3D6|US00846U1016|20120418102230|A|
A||20120418102230100004 04|013817200|AA|PR|ALCOAINC|CTS|NYSE|NYSE|100|Y|PRFS||||20120427114121|AAp|A||20120427
11412110000644|046349403|AA||ALCOAINC|CTS|NYSE|NYSE|100|Y|COMS||BBG000B9WH86|US0138171014|20120418102230|
AA|  !A||20120418102230100002 31||AAC||AUSTRALIA
ACQUISITIONCORP|UTP|NSDQ|NQCM|100|N|COMS||BBG001B9VR83|KYG063681079|20120418102230|AAC|
A||20120418102230100006 32|04543P100|AACC||ASSET ACCEPTANCE
CAPITAL|UTP|NSDQ|NQGS|100|Y|COMS||BBG000BZWHH8|US04543P1003|20120418102230|AACC|A||20120418102230100006
55|048209100|AAME||ATLANTICAMERICANCORP|UTP|NSDQ|NQGM|100|Y|COMS||BBG000B9XB24|US0482091008|201204181
02230|AAME|  !A||20120418102230
10000293|002535300|AAN||AARON'SINC|CTS|NYSE|NYSE|100|Y|COMS||BBG000D9V7T4|US0025353006|20120418102230|AA
N|A||20120418102230
```

Example - Get the current Equity Participant Master file

https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=PARTICIPANT&facility=ADF

Sample Results

```
mpid|dba_nm

AABA|CHARDAN CAPITAL MARKETS LLCAACC|ABN AMRO CLEARING CHICAGO LLCAALC|Thrivent Investment Management
Inc.AFGR|AVENIR FINANCIAL GROUPDUPR|DUPREE & COMPANY, INC.

Footer - Count: 00000005, Facility: NQTRF, File Created: 20120621114506
```

Example - Get the current Equity Clearing Relationship Master file

https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=EQUITYCLEAR&facility=ADF

Sample Results

```
MPID|CLRG_ORG_NB|CLRG_FIRM_NM|CLRG_EFCTV_DT|CLRG_XPRTN_DT|PRMRY_CLRG_FL

AABA|0158|Penson Financial Services, Inc.|20120613000000||Y
AABT|5231|ABN Amro Chicago Corporation Bond Trading|20120613000000||Y
AACC|0541|ABN AMRO Clearing Chicago LLC/Retail|20120613000000||Y
AACI|0158|Penson Financial Services, Inc.|20120613000000||Y
```

Example - Get the current Equity US Agreements Master file

https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=EQUITYUSA&facility=ADF

Sample Results

```
MPID|AGRMT_EFCTV_DT|AGRMT_XPRTN_DT|UNFRM_SRVC_AGRMT_MP_ID|US_GIVEUP_DROP_FL

AABA|20111010000000||TURN|N
AABA|20111109000000||AGCC|N
AABA|20120102000000||PFRG|N
ABGS|||ECUT|N
ABLE|20120418000000||NYFX|N
ABLE|20120418000000||ECUT|N
ACAD|20120504000000||SSBS|N
ACPL|20120110000000||PAAI|N
```

Example - Get the current Explicit Fee file

https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=EQUITYEXPLICITFEE&facility=ADF

Sample Results

```
MPID 1_CLRG_FIRM_NM_1 MPID_2 CRNG_FIRM_NM_2 AGRMT_EFCTV_DT_AGRMT_XPRTN_DT
```

Appendices

Programmatic Access (C#, .NET example)

The following is a code excerpt to illustrate how to use the MPP Download site programmatically. If you are going to access the site with an application the first step is to download the NWSF client certificate using your web browser. Install it in the browser then export the certificate from the browser, saving the certificate to a location on the machine as an X905 certificate (.cer).

Example using the active Equity Security Master:

```
string Action = "DOWNLOAD";
string file = "EQUITYMASTERAC";
string facility = "ADF";

string site =     "https:// download.finratraqs.org/DownloadHandler.ashx";
string query = string.Format("{0}?action={1}&file={2}&facility={3}", site,
                              Action, file, facility);

// Create request
HttpWebRequest webRequest = WebRequest.Create(query) as HttpWebRequest;

// Get cert and add to request
X509Certificate Cert =
      X509Certificate.CreateFromCertFile("C:\\MPP\\cert\\mpp_cert.cer");

webRequest.ClientCertificates.Add(Cert);
webRequest.Method = "GET";


// Add nwsf user/password to request

NetworkCredential nwCredentials = new NetworkCredential("user", "pwd");
webRequest.Credentials = nwCredentials;

// Make the request
HttpWebResponse Response = (HttpWebResponse)webRequest.GetResponse();

// Fiddle with the header in the response to get the file name

int pos = Response.Headers["Content-Disposition"].IndexOf("TRACE");

string Filename = Response.Headers["Content-Disposition"].Substring(pos);

// Create a file to save it in ..
StreamWriter sw = new StreamWriter("C:\\MPP\\files\\" + Filename, false);

StreamReader sr = new StreamReader(Response.GetResponseStream(),
                              Encoding.Default);
int cnt;
char [] ReadBuf = new char[1024];

while ((cnt = sr.Read(ReadBuf, 0, 1024)) != 0)
{
  sw.Write(ReadBuf);
}
```