FINRA/NYSE
Trade Reporting Facility® (TRF®)
Messaging Specification

For NYSE TRF

V4.2
12/11/2014

Table of Contents

Document Revisions

Version	Primary Author(s)	Description of Version	Date Completed
0.1	Andrew Broome	First cut based on translations doc	11/3/2006
0.2	Andrew Broome	Updates	11/7/2006
0.3	Andrew Broome	Updated to follow TRF workflow document	11/10/2006
0.4	Andrew Broome	Updates based on 11/10/06 discussion: - Firm ID length in ArcaEx message decreased from 10 to 5. - ArcaEx field TradeReportIDInt renamed to ClOrdIDInt. -Added TrdMatchID(880) to outbound customer notifications to indicate NASD assigned ID. - Added master message definition for customer facing FIX ExecutionReport(8)	11/13/2006
0.5	Andrew Broome	-Changed Reject scenario to indicate TRF will validate and reject trade reports, not NASD - Added system component diagrams to each messaging translation step. -Updated exsisting ArcaEx fields with exsisting lengths	11/29/2006
0.6	Andrew Broome	- Updated messaging scenarios based on latest discussions. - Removed AGU as a clearing option	12/8/2006
0.7	Andrew Broome	-added NMS fields to FIX and ArcaEx messages -added LocationID fields to ArcaEx mappings that are used to route messages back to correct customer FIX connection	12/11/2006
1.0	Andrew Broome	-Cleaned up usage of TradeReportType(856) and TrdRptStatus(939) on messages back to client - Added scenario for TRF ops bust/correct - Integrated Bob's answers to questions - Added SenderSubID/TargetSubID fields - Added descriptions for R msg header flds	1/7/2007
1.1	Andrew Broome	- Added custom values to customer TrdType(828) field to support required NASD values -Corrected AsOfIndicator translation to	1/24/2007

		TradeReportClass(8200) - Corrected tag number for PartyRole from 17 to 452 - Added text indicating IDs sent in customer messages for PartyRole must be MPIDs	
2.0	Andrew Broome	Added 3 Party TradeCaptureReport Added Clearing Firm ID field to one party trader report submit Moved CAP value from category 3 to category 4	2/2/2007
2.1	Andrew Broome	- Added customer facing 3 party correct message - Added mappings for all 3 party scenarios	2/5/2007
2.2	Andrew Broome	-Added PublishTrdIndicator to customer trade report message and copy into internal message as 8212	2/27/2007
2.3	Andrew Broome	-Updated mappings based on new NASD document	3/1/2007
2.4	Andrew Broome	- Added ClearingInstruction(577) values for Customer clearing, removed unused values	3/8/2007
2.5	Andrew Broome	-Added SymbolSfx(65) to customer facing messages and added mapping details for conversion to/from Symbol/SymbolSfx, Commstock, and CQS -Added PartyWithReportingObligation as a required PartyRole on messages submitted from customer -Made ContraFirmID required in trade report submissions	3/8/2007
2.6	Andrew Broome	-Add custom values to TrdType(828) for contingent trade and subpenny trade	3/22/2007
2.7		- Updates based on NASD feedback	3/30/2007
2.8	Andrew Broome	- Rework OATS ID handling	4/24/2007
2.9	David Rhodes	- Added TimePrepared to all NASD messages, per NASD required changes from 6/5/07	6/12/2007
2.10	Sean McNamara	- Numerous changes to synch documentation with actual rules implemented in production code. - Removed Three-Party trade reporting details until it is supported.	2/1/2008
2.11	Sean McNamara	- Remove Trade Correct references. Trade corrects are	2/1/2008

		not available.	
2.12	Sean McNamara	- Remove Trade Correct message specification.	2/22/2008
2.13	Marc Abend	- Added additional values to TrdType Category (828) & TrdType Category 2 (8217)	1/20/2009
2.14	Marc Abend	- Added "One Party, Multi-Party Trade Reporting" to Questions Section - Removed 54=8 (Cross) from Side	6/5/2009
2.15	Michael J Perez	- Per FINRA, Replaced MarketMaker (MM) with Executing Party (EP) - Added FINRA reporting requirement to Notes section	7/21/2009
2.16	Michael J Perez	- Added 54=8 (Cross) from Side as a valid value - Added values to Publish Indicator - Added note about reporting trades during hours that TRF is closed	11/19/2009
2.17	Michael J Perez	- ContraTradePA is required for AGU clearing. See tag 9862	12/19/2009
2.18	Michael J Perez	- Updated Publish Indicator to include latest values	3/5/2010
2.19	Michael J Perez	- Added tag 9860 (ContraBranchSeqNbr), non required field that contains Contra OATS ID	6/9/2011
2.2	Michael J Perez	- Removed Outstanding Issues	7/12/2011
3.0	Michael J Perez	- Removed tag 8217, not required on inbound messages - Removed Category4 value 44 as Oddlot trade is no longer valid - Added PartyRole values 14 and 18 - Removed ReversalIndicator value K as it is no longer valid - Removed PublishIndicator value S, no longer valid - Removed Internal Communication section	7/28/2011
3.1	Michael J Perez	- Added values to tag 577 (ClearingInstruction)	8/12/2011
3.2	Michael J Perez	- Removed message mappings section - Removed 54=8 (Cross) from Side	8/25/2011

		as a valid value - Added note, tag 5080 is required if Tag 700=Y	
3.3	Michael J Perez	- Removed invalid values from tag 8219 - 55 (Acquisition), 56 (Distribution), 60 (Split Trade), 62 (CAP Election Trade)	1/20/2012
3.4	Michael J Perez	- Removed invalid 856 value on order entry	5/7/2012
3.5	Michael J Perez	- Added messaging for Same Day Order Cancel	7/2/2012
3.6	Michael J Perez	- Added 54=8 (Cross) as valid Side value	7/18/2012
3.7	Michael J Perez	- Removed 8218=53 (Sold Last)	2/20/2013
3.8	Michael J Perez	- Replaced tag 852 values D, T, Z with the following values 0=ADF/ORF, 1=NQ TRF, 3=NYSE TRF	
3.9	Michael J Perez	- Added inbound trade report messages from customers - Added outbound trade report acks	
4.0	Michael J Perez	- Updated values for tag 852	10/27/2014
4.1	Matthew Nam	- Updated for TRF 4.1.0 - FIX Execution Messages no Longer Supported	11/10/2014
4.2	Chris Mazzacano	- Removed extraneous Tags - General Edits - Specified Explicit Fees in Prod TBD	12/11/2014

Format Changes and Timeline

Format

FINRA/NYSE TRF currently supports three methodologies for Trade Report submission and correction:

- FIX Messaging Specification v 4.0
  - Execution Report Messaging
  - Trade Capture Report Messaging
- NYSE TRF Web Client Management Tool

On April 18th 2015, the legacy Execution Report Message Structure will be retired. This date will not be extended.

The Trade Capture Messages and the web based Client Management Tool continue to be available to support TRF participants.

Changes are being made to the Trade Capture Messages to support amendments to FINRA rules that will become effective April 20th 2015. All TRF participants must make coding changes in order to be able to submit Trade Reports after April 17th 2015.

Timeline and Implementation

- TRF FIX Spec v4.0 - Trade Capture Only-**NEW**
  - Production Implementation - December 15th 2014
  - CERT Test Environment Implementation – November 17th 2014
  - New Functionality Supported
    - Cross Trades
    - Step-Outs
  - Please note: Explicit Fee Transactions are not currently available. Advanced notification will be provided prior to production release.
- TRF FIX Spec v4.1 - Trade Capture

- Production Implementation - April 20th 2015
- CERT Test Environment Implementation (FINRA Rules 6380B, 7230B and 7240B)
  - Revised Trade Report, Cancel, Correct and Reversal Functionality
  - Revised As-Of Reporting to Support T+365 Trades
  - Additional Time Field for Use with PRP and Stopped Stock Modifiers
  - Additional Time Field for Use with ISO Modifier
  - Step-In's Supported
  - Support of Non-Business Day Trade Reporting
  - Revised Prior Day Cancel and Correction Functionality
  - Revised Step-Out Functionality
  - Position Transfers Supported

Equity Trade Message Formats

Inbound Trade Report Messages from Customers

Trade Capture Report – Reporting a trade (in)

Tag	FIX tag name	Req'd	Comment
	Standard Header	Y	MsgType = AE
571	TradeReportID	Y	Client-generated identifier (reporting participant firm), not to exceed 20 characters.
1041	FirmTradeID		The client identifier assigned to a trade by the reporting participant firm to track a trade within the firm's system.
1042	SecondaryFirmTradeID		The Contra Client Identifier assigned to a trade by the contra side. Only used for Locked-in and Cross Trade Reports.
487	TradeReportTransType	F	Valid values: 0 = New
856	TradeReportType	F	Valid values: 0 = Submit
570	PreviouslyReported	Y	Indicates if the trade capture report was previously reported to the counterparty Valid values: N = No
1015	AsOfIndicator		Used to indicate that a trade was executed "as of" a prior date. Valid values: 0 = false – trade is not an AsOf trade (default) 1 = true – trade is an AsOf trade
55	Symbol	F	Ticker symbol. Max size: 14 characters.
65	SymbolSfx		Symbol suffix. Additional information about the security (e.g., preferred, warrants, etc.)
32	LastQty	Y	Trade Volume as number of shares. Format: max 8 characters, no decimal.
31	LastPx	Y	Trade Price. Can be entered as a decimal unit price or as a contract amount price (see Tag 423 Price Type). Format: nnnnnn.nnnnnn (6v6), when Tag 423 = 98. Maximum of 6 digits allowed before the decimal. Maximum of 6 digits allowed after the decimal.
423	PriceType	F	98 = Decimal Unit Price
9822	ClearingPrice		Price inclusive of Explicit Fee. Cannot equal trade price. Can be entered as a decimal unit price or as a contract amount price (see Tag 423 Price Type).

					Format: nnnnnn.nnnnnn (6v6), when Tag 423 = 98. Maximum of 6 digits allowed before the decimal. Maximum of 6 digits allowed after the decimal.
75	TradeDate			Y	Execution Date. Interpreted as an As-Of trade if not current date. Format: YYYYMMDD
60	TransactTime			Y	Time the transaction represented by this Trade Capture Report occurred (in UTC/GMT). Firms with millisecond capability: Time of execution (format YYYYMMDD-HH:MM:SS.sss) Firms without millisecond capability: Time of execution (format YYYYMMDD-HH:MM:SS) If a firm captures milliseconds, then they need to submit their time with milliseconds.
64	SettlDate				Specific date of trade settlement (Settlement Date) in YYYYMMDD format. Optional
22030	ReportingObligation			F	Specifies whether or not this trade report represents the submission from the member with the trade reporting obligation, as defined under FINRA Rule Rule 6380B(b). Valid values: Y = Trade reported by the member with the reporting obligation. N = Trade reported by the member who does not have the reporting obligation.
552	TrdCapRptSideGrp/NoSides			Y	Set value to 2 (One side for the Reporting party and one side for the Contra party). On Cross trades, set value to 2 and Reporting party and Contra party must be the same MPID.
→	54	Side		Y	Side of trade. Valid values: 1 = Buy 2 = Sell 8 = Cross
→	37	OrderID		Y	Required in FIX, but ignored
→	453	Parties/NoPartyIDs		F	Number of parties on the reporting/contra side of the trade.
→	→	448	PartyID	F	Identifier for the type of party defined in PartyRole. Either an MPID or a Clearing Account number or "C" for customer on the contra side.
→	→	447	PartyIDSource	F	Valid values: C = Generally accepted market participant identifier (e.g. FINRA mnemonic (MPID))
→	→	452	PartyRole	F	Valid values: 1 = Executing Firm 7 = Entering Firm 14 = Giveup Firm 17 = Contra Firm 83 = Clearing Firm Number
→	→	802	NoPartySubIDs		PartySubID is only allowed for PartyRole = 1 or 17.
→	→	→	523		Sub-identifier. Branch office of executing/contra firm (Branch Sequence Number /Contra Branch Sequence Number). Up to 8 characters allowed.

					Contra PartySubID may only be entered on Locked-In and Cross trades.
→	→	→	803		Type of PartySubID (523) value Valid values: 24 = Department
→	528	OrderCapacity		F	Designates the capacity of the reporting/contra party. Valid values: A = Agency P = Principal R = Riskless Principal Required on the reporting side. Contra side is required on all Locked-In trades (QSR) and cross trades. .
→	58	Text			Free format user Memo field. Not to exceed 10 characters. Contra side memo allowed.
→	376	ComplianceID		F	OATS Identifier. Required where the reporting party or contra party was also required to submit an OATS Execution Report to FINRA pursuant to FINRA Rule 7450. Allowed on all trade entry types. Not to exceed 20 characters.
9854	OverrideFlag				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. 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), or on a QSR type trade (no giveups or a giveup on the contra side only). Valid values: Y = Yes N = No A Uniform Service Agreement (USA) must be in place in order for firms to submit trade reports on behalf of their give ups or contra parties and as Locked-In trades.
22005	SpecialProcessingFlag				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) Y = Position Transfer
22001	TradeModifier1				Settlement modifiers. Valid values are: 0 = regular (T+3, default) C = Cash (same day) N = Next Day R = Seller's Option
855	SecondaryTrdType				Days to settlement: 2, 4 – 60 = Seller's Option Can only be submitted when Tag 22001 TradeModifier1 = R.

22002	TradeModifier2		Rule 611 Trade Thru Exempt reason modifiers. Valid values are: 2 = FINRA Self help indicator 3 = Intermarket sweep outbound 4 = Derivatively priced 6 = Intermarket sweep inbound 7 = FINRA contingent indicator 8 = FINRA subpenny indicator E = Error Correction P = Print Protection
829	TrdSubType	Y	Indicates whether the trade is exempt from the trade through rule or not. Valid values: 0 = No Trade Through Exemption 1 = Trade Through Exemption
22033	TradeModifier2Time		Time associated with Intermarket sweep outbound trades, (in UTC/GMT). Format: HH:MM:SS.sss Firms with millisecond capability: Time of ISO (format YYYYMMDD-HH:MM:SS.sss) Firms without millisecond capability: Time of ISO (format YYYYMMDD-HH:MM:SS) If a firm captures milliseconds, then they need to submit their time with milliseconds. May only be submitted when Tag 22002 TradeModifier2 = 3 (Intermarket sweep outbound).
22003	TradeModifier3		Time modifiers. Submitted by the participant firm. Valid values: T = Executed outside normal market hours Z = Executed during normal market hours and reported late U = Executed outside normal market hours and reported late
22004	TradeModifier4		SRO detail sale condition. Required indicator if a trade falls under one of the following transaction types (otherwise the field must not be set): Valid values: W = Weighted Average Price S = Stopped Stock – May only be submitted when the Modifier 4 Time field (Tag 22018) is more than 10 seconds prior to the execution time of the trade. P = Prior Reference Price – May only be submitted when the Modifier 4 Time field (Tag 22018) is more than 10 seconds prior to the execution time of the trade. X = Trade related to OTC option exercises R = Away from market trade as defined in FINRA Rule 6380B(e)(2)

22018	TradeModifier4Time		Time associated with Prior Reference Price or Stopped Stock trade, (in UTC/GMT). Format: HH:MM:SS.sss Firms with millisecond capability: Time of PRP or Stop Stock trade (format YYYYMMDD-HH:MM:SS.sss) Firms without millisecond capability: Time of PRP or Stop Stock trade (format YYYYMMDD-HH:MM:SS) If a firm captures milliseconds, then they need to submit their time with milliseconds. May only be submitted when Tag 22004 TradeModifier4 = S (Stopped Stock) or P (Prior Reference Price).
22022	ServiceBureauPrepTime		Time Service Bureau prepared the trade for submission, when applicable (in UTC/GMT). Format: HH:MM:SS.sss Firms with millisecond capability: Time the Service Bureau prepared the trade for submission (format YYYYMMDD-HH:MM:SS.sss) Firms without millisecond capability: Time the Service Bureau prepared the trade for submission (format YYYYMMDD-HH:MM:SS) If a firm captures milliseconds, then they need to submit their time with milliseconds.
81	ProcessCode	N	0 = regular (default) 2 = Step In trade 3 = Step Out trade 7 = Special trade 8 = Special and Step Out trade 9 = Special and Step In trade A = Step Out trade with Fees (for Section 3) B = Special and Step Out trade with Fees (for Section 3)
527	SecondaryExecID		Trade Reference Number used to discretely tie a Media eligible trade to one or more non-Media eligible trades. E.g., same ref number used on a Media trade and on a Riskless Principal trade. Up to 20 characters.
577	ClearingInstruction	F	98=QSR no clear 11=QSR 10=AGU 12=Customer 13=Self-Clearing
22024	ShortSaleIndicator		S = Sold Short E = Sold Short Exempt
852	PublishTrdIndicator	F	Y = Yes, Publish to tape N = Do not publish to tape
9277	RelatedMarketCenter	F	Q = NQ Exchange Trade for NQ securities N = NYSE trade A = AMEX trade B = BSE trade C = NSX trade I = ISE trade

			M = Chgo Stock Exch trade P = PSE trade W = CBOE trade X = Phil Stock Exch trade O = unknown mkt ctr U = unspecified mult mkt trades 0 = ADF/ORF 1 = NQ TRF 3 = NYSE TRF F = Foreign Mkt H = BATS Exch trade G = BATS Y Exch trade J = DirectEdge A Ex trade K = DirectEdge X Ex trade
	Standard Trailer	Y	

Trade Capture Report – Trade Cancel (in)

To be used to cancel trades submitted on the same day. Unless otherwise noted, all fields follow rules/definitions as outlined in the Comments column of the Trade Capture Report inbound message.

Tag	FIX tag name	Req'd	Comment
	Standard Header	Y	MsgType = AE
571	TradeReportID	Y	Client-generated identifier (reporting participant firm), not to exceed 20 characters. Must be different from the TradeReportID submitted on the original trade report.
487	TradeReportTransType	F	Valid values: 1 = Cancel
1126	OrigTradeID	F	NYSE Specific (get from tag 1003 on ack)
22011	ControlDate	F	Control Date of the original trade.
	Standard Trailer	Y	

Trade Capture Report – Trade Correction (in)

To be used to correct trades submitted on the same day. Unless otherwise noted, all fields follow rules/definitions as outlined in the Comments column of the Trade Capture Report inbound message.

Tag	FIX tag name	Req'd	Comment
	Standard Header	Y	MsgType = AE
571	TradeReportID	Y	Client-generated identifier (reporting participant firm), not to exceed 20 characters. Must be different from the TradeReportID submitted on the original trade report.
1126	OrigTradeID	F	NYSE Specific (get from tag 1003 on ack)
22012	OrigControlDate	F	Control Date of the original trade.
487	TradeReportTransType	F	Valid values: 2 = Replace
856	TradeReportType	F	Valid values: 5 = Correction
32	LastQty	Y	Trade Volume (original amount reported or amended amount).
31	LastPx	Y	Trade Price (original price reported or amended price).
423	PriceType	F	Original or amended price type. 98 = Decimal Unit Price
9822	ClearingPrice		Original value or amended value.
75	TradeDate	Y	Execution Date (original date reported or amended date).
60	TransactTime	Y	Time the transaction represented by this Trade Correction Report occurred (in UTC/GMT). Format: YYYYMMDD-HH:MM:SS.sss Firms with millisecond capability: Time of correction (format YYYYMMDD-HH:MM:SS.sss) Firms without millisecond capability: Time of correction (format YYYYMMDD-HH:MM:SS) If a firm captures milliseconds, then they need to submit their time with milliseconds.

64	SettlDate				Settlement Date (original date reported or amended date).
552	TrdCapRptSideGrp/NoSides			Y	Set value to 2 (One side for the Reporting party and one side for the Contra party). On Cross trades, set value to 2 and the Reporting party and the Contra party must be the same MPID.
→	54	Side		Y	Side of trade (original side reported or amended side). Valid values: 1 = Buy 2 = Sell 8 = Cross
→	37	OrderID		Y	Required in FIX, but ignored
→	453	Parties/NoPartyIDs		F	Number of parties on the reporting/contra side of the trade
→	→	448	PartyID	F	Identifier for the type of party defined in PartyRole. Either an MPID or a Clearing Account number or "C" for customer on the contra side. PartyID may be amended.
→	→	447	PartyIDSource	F	Valid values: C = Generally accepted market participant identifier (e.g. FINRA mnemonic (MPID))
→	→	452	PartyRole	F	Valid values: 1 = Executing Firm 7 = Entering Firm 14 = Giveup Firm 17 = Contra Firm 83 = Clearing Firm Number
→	→	802	NoPartySubIDs		PartySubID is only allowed for PartyRole = 1 or 17.
→	→	→	523		Sub-identifier. Branch office of executing/contra firm (Branch Sequence Number /Contra Branch Sequence Number). Up to 8 characters allowed. Contra PartySubID may only be entered on Locked-In and Cross trades.
→	→	→	803		Type of PartySubID (523) value Valid values: 24 = Department
→	528	OrderCapacity		F	Original or amended capacity of the reporting/contra party. Valid values: A = Agency P = Principal R = Riskless Principal Required on the reporting side. Contra side is required on all Locked-In trades (QSR) and cross trades.
→	58	Text			Memo field, may be amended. Not to exceed 10 characters. Contra side memo allowed.
→	376	ComplianceID		F	OATS Identifier (original or amended). Required where the reporting party or contra party was also required to submit an OATS Execution Report to FINRA pursuant to FINRA Rule 7450. Allowed on all trade entry types. Not to exceed 20 characters..
9854	OverrideFlag				Original value or amended value.
22013	LockedInIndicator				Original value or amended value.
22005	SpecialProcessingFlag				Original value or amended value.
22001	TradeModifier1				Original value or amended value.

855	SecondaryTrdType		Original value or amended value. Can only be submitted when Tag 22001 TradeModifier1 = R.
22002	TradeModifier2		Original value or amended value.
829	TradeModifier2Time		Indicates whether the trade is exempt from the trade through rule or not. Valid values: 0 = No Trade Through Exemption 1 = Trade Through Exemption
22033	TradeModifier3		Original value or amended value. Required (and may only be submitted) when Tag 22002 TradeModifier2 = 3 (Intermarket Sweep Outbound)
22003	TradeModifier3		Original value or amended value.
22004	TradeModifier4		Original value or amended value.
22018	TradeModifier4Time		Original value or amended value. Required (and may only be submitted) when Tag 22004 TradeModifier4 = S (Stopped Stock) or P (Prior Reference Price) and Mod 4 Time more than 10 seconds prior to the execution time.
22022	ServiceBureauPrepTime		Time Service Bureau prepared the correction for submission, when applicable (in **UTC/GMT**). Format: HH:MM:SS.sss Firms with millisecond capability: Time the Service Bureau prepared the correction for submission (format YYYYMMDD-HH:MM:SS.sss) Firms without millisecond capability: Time the Service Bureau prepared the correction for submission (format YYYYMMDD-HH:MM:SS) If a firm captures milliseconds, then they need to submit their time with milliseconds.
81	ProcessCode		Original value or amended value.
527	SecondaryExecID		Original value or amended value. Up to 20 characters.
577	ClearingInstruction	F	0 = send to clearing 97 = don't send to clearing
22026	PriorDayClearingInstruction	F	Used to indicate if a reversal of the original trade details was sent to DTCC: 0 = send to clearing 97 = don't send to clearing
852	PublishTrdIndicator	F	As submitted by the participant firm on the correction. Y = Report by rules N = no report
22024	ShortSaleIndicator		Original value or amended value.
	Standard Trailer	Y	

Trade Capture Report – Trade Reversal (in)

Tag	FIX tag name	Req'd	Comment
	Standard Header	Y	MsgType = AE
571	TradeReportID	Y	Client-generated identifier (reporting participant firm), not to exceed 20 characters. Must be different from the TradeReportID submitted on the original trade report.
572	TradeReportRefID	Y	TradeReportID of report to reverse.
1041	FirmTradeID		Client generated identifier assigned to the trade.
1042	SecondaryFirmTradeID		The Contra Client Identifier assigned to a trade by the contra side. Only used for Locked-in and Cross Trade Reports.
22012	OrigControlDate	F	Control Date of the original trade being reversed.
1126	OrigTradeID	F	NYSE Specific (get from tag 1003 on ack)
487	TradeReportTransType	F	Valid values: 4 = Reverse
856	TradeReportType	F	Valid values: 0 = Submit
570	PreviouslyReported	Y	Indicates if the trade capture report was previously reported to the counterparty. Required in FIX but ignored in Reversals. Valid values: N = No
1015	AsOfIndicator		Used to indicate that a trade was executed "as of" a prior date. Valid values: 1 = true – trade is an AsOf trade
55	Symbol	F	Ticker symbol submitted on original trade report.
65	SymbolSfx		Symbol suffix submitted on original trade report.
32	LastQty	Y	Trade Volume submitted on original trade report.
31	LastPx	Y	Trade Price submitted on original trade report.
423	PriceType	F	As submitted on original trade report. 98 = Decimal Unit Price
9822	ClearingPrice		As submitted on the original trade report.
75	TradeDate	Y	Execution Date reported on the original trade report.
60	TransactTime	Y	Time the transaction represented by this Trade Capture Report occurred (in UTC/GMT).
9822	ClearingPrice		Format: YYYYMMDD-HH:MM:SS.sss Firms with millisecond capability: Time of execution (format YYYYMMDD-HH:MM:SS.sss)

					Firms without millisecond capability: Time of execution (format YYYYMMDD-HH:MM:SS) If a firm captures milliseconds, then they need to submit their time with milliseconds.
64	SettlDate				Settlement Date submitted on original trade report.
22030 552	ReportingObligation TrdCapRptSideGrp/NoSides			F Y	Reporting obligation submitted on original trade report. Set value to 2 (One side for the Reporting party and one side for the Contra party). On Cross trades, set value to 2 and Reporting party and Contra party must be the same MPID.
→	54			Side	Y
→	37			OrderID	Y
→	453			Parties/NoPartyIDs	F
→	→	448		PartyID	Side of trade submitted on original trade report. Valid values: 1 = Buy 2 = Sell 8 = Cross
→	→	447		PartyIDSource	Required in FIX, but ignored
→	→	452		PartyRole	Number of parties on the reporting/contra side of the trade as submitted on the original trade report.
→	→	802	NoPartySubIDs	F	Identifier for the type of party defined in PartyRole. Either an MPID or a Clearing Account number or "C" for customer on the contra side.
→	→	→	523	F	Valid values: C = Generally accepted market participant identifier (e.g. FINRA mnemonic (MPID))
→	→	→	803	F	Valid values: 1 = Executing Firm 7 = Entering Firm 14 = Giveup Firm 17 = Contra Firm 83 = Clearing Firm Number
→	528	OrderCapacity	F		PartySubID is only allowed for PartyRole = 1 or 17.
→	→	→	523		Sub-identifier. Branch office of executing/contra firm (Branch Sequence Number /Contra Branch Sequence Number). Up to 8 characters allowed. Contra PartySubID may only be entered on Locked-In and Cross trades.
→	→	→	803		Type of PartySubID (523) value Valid values: 24 = Department
→ →	528 58	OrderCapacity Text		F	Designates the capacity of the reporting/contra party as submitted on original trade report.

→ 9854	376 OverrideFlag	ComplianceID	F As submitted on original trade report.	Valid values: A = Agency P = Principal R = Riskless Principal Required on the reporting side. Contra side is required on all Locked-In trades (QSR) and Cross trades.
22013	LockedInIndicator		As submitted on original trade report.	Free format user Memo field. Not to exceed 10 characters. Contra side memo allowed.
22005	SpecialProcessingFlag		As submitted on original trade report.	OATS Identifier. Required where the reporting party or contra party was also required to submit an OATS Execution Report to FINRA pursuant to FINRA Rule 7450. Allowed on all trade entry types. Not to exceed 20 characters.
22001	TradeModifier1			As submitted on original trade report.
855	SecondaryTrdType			As submitted on original trade report. Can only be submitted when Tag 22001 TradeModifier1 = R.
22002	TradeModifier2			As submitted on original trade report.
829	TrdSubType		Y	As submitted on original trade report. 0 = no Trade Through Exemption
855	SecondaryTrdType			1 = Trade Through Exemption
22033	TradeModifier2Time			As submitted on original trade report. Required (and may only be submitted when Tag 22002 TradeModifier2 = 3 Intermarket sweep outbound).
22003 22004	TradeModifier3 TradeModifier4			As submitted on original trade report. As submitted on original trade report.
22018	TradeModifier4Time			As submitted on original trade report. Required and may only be submitted when Tag 22004 TradeModifier4 = S (Stopped Stock) or P (Prior Reference Price) and the Modifier 4 Time field is more than 10 seconds prior to the execution time of the trade.
22022	ServiceBureauPrepTime			Time Service Bureau prepared the trade for submission (in UTC/GMT). Format: HH:MM:SS.sss Firms with millisecond capability: Time the Service Bureau prepared the trade for submission (format YYYYMMDD-HH:MM:SS.sss) Firms without millisecond capability: Time the Service Bureau prepared the trade for submission (format YYYYMMDD-HH:MM:SS)

			If a firm captures milliseconds, then they need to submit their time with milliseconds.
81	ProcessCode		As submitted on original trade report.
107	SecurityDesc	Y	As submitted on original trade report.
527	SecondaryExecID		As submitted on original trade report.
577	ClearingInstruction	F	Indicates if the firm submitted the Reversal for clearing. 0 = send to clearing 97 = don't send to clearing
852	PublishTrdIndicator	F	As submitted on original trade report.
22024	ShortSaleIndicator		As submitted on original trade report.
9277	RelatedMarketCenter		As submitted on original trade report.
	Standard Trailer	Y	

Outbound Trade Report Acknowledgements

Trade Capture Report/Reversal – Acknowledgement/TREN (out)

Unless otherwise specified, the fields returned on the acknowledgement will echo back the values submitted on the Trade Capture Report.

Tag	FIX tag name	Req'd	Comment
	Standard Header	Y	MsgType = AE
1011	MessageEventSource	F	Used to identify the type of acknowledgement. Value "TREN" identifies a TRF Trade Capture Report accepted by FINRA.
939	TrdRptStatus		3 digit code representing the trade was accepted but the Exchange TRF should be aware of certain conditions to the trade. Valid values: 101 = Invalid Clearing Account Number 102 = Invalid Clearing Relationship 103 = Invalid Giveup Relationship 104 = TradeModifier2 (TTE Reason) required on Trade Through Exempt trade 105 = TrdSubType must be Trade Through Exempt when TradeModifier2 is provided

			106 = FINRA calculates different TradeModifier3 107 = PublishTrdIndicator should be No on Step Outs 108 = Invalid Seller Days 109 = Invalid Trade Modifier 1 110 = Invalid Trade Modifier 2 111 = Invalid Trade Modifier 3 112 = Invalid Trade Modifier 4 113 = TRF Publish Indicator must be N for Odd Lot trades
571	TradeReportID	Y	Identifier assigned by FINRA (not Control Number).
22025	TRFReferenceNumber	F	TRFReferenceNumber from inbound TCR.
22011	ControlDate	F	ControlDate from inbound TCR.
1003	TradeID	F	TradeID from inbound TCR (NYSE TRF Control Number).
487	TradeReportTransType	F	Valid values: 0 = New
856	TradeReportType	F	Valid values: 0 = Submit
570	PreviouslyReported	Y	Will always be set to: N = No
55	Symbol	F	Symbol from inbound TCR.
65	SymbolSfx		SymbolSfx from inbound TCR.
32	LastQty	Y	LastQty from inbound TCR.
31	LastPx	Y	LastPx from inbound TCR.
75	TradeDate	Y	TradeDate from inbound TCR.
60	TransactTime	Y	Time the transaction represented by this Trade Capture Report occurred (in UTC/GMT). Format: YYYYMMDD-HH:MM:SS.sss Firms with millisecond capability: Time of execution (format YYYYMMDD-HH:MM:SS.sss) Firms without millisecond capability: Time of execution (format YYYYMMDD-HH:MM:SS) If a firm captures milliseconds, then they need to submit their time with milliseconds.
64	SettlDate		SettlDate from inbound TCR.
22030	ReportingObligation	Y	ReportingObligation from inbound TCR.
552	TrdCapRptSideGrp/NoSides	Y	TrdCapRptSideGrp/NoSides from inbound TCR.
→ 54	Side	Y	Side from inbound TCR.
→ 37	OrderID	Y	Required in FIX, set to 0.
→ 453	Parties/NoPartyIDs	F	Parties/NoPartyIDs from inbound TCR.
→ → 448	PartyID	F	PartyID from inbound TCR.
→ → 447	PartyIDSource	F	Will always be set to : C = Generally accepted market participant identifier (e.g. FINRA mnemonic (MPID))
→ → 452	PartyRole	F	PartyRoles from inbound TCR.
→ 528	OrderCapacity	F	OrderCapacity from inbound TCR.

→	58	Text		Text from inbound TCR.
→	376	ComplianceID	F	ComplianceID from inbound TCR.
9854	OverrideFlag			OverrideFlag from inbound TCR.
22001	TradeModifier1			TradeModifier1 from inbound TCR.
22002	TradeModifier2			TradeModifier2 from inbound TCR.
829	TrdSubType		Y	TrdSubType from inbound TCR.
22003	TradeModifier3			TradeModifier3 from inbound TCR.
22017	TRFTradeModifier3			TRFTradeModifier3 from inbound TCR.
22020	FINRATradeModifier3			Single character Time Modifier determined by FINRA based on comparing Execution Time (22007) against TRFReceiptTime (22021). Will be populated when TrdRptStatus (939) = 106. Valid values: T = Executed outside normal market hours Z = Executed during normal market hours and reported late U = Executed outside normal market hours and reported late
22004	TradeModifier4			TradeModifier4 from inbound TCR.
22019	TRFTradeModifier4			TRFTradeModifier4 from inbound TCR.
22007	ExecutionTime		F	ExecutionTime from inbound TCR.
22021	TRFReceiptTime		F	TRFReceiptTime from inbound TCR.
81	ProcessCode			ProcessCode from inbound TCR.
107	SecurityDesc		Y	SecurityDesc from inbound TCR.
852	PublishTrdIndicator		F	PublishTrdIndicator from inbound TCR.
22023	TRFPublishTrdIndicator		F	TRFPublishTrdIndicator from inbound TCR.
22024	ShortSaleIndicator			ShortSaleIndicator from inbound TCR.
9277	RelatedMarketCenter			RelatedMarketCenter from inbound TCR.
	Standard Trailer		Y	

Trade Capture Report – Confirmed Cancel/TRCX

Unless otherwise specified, the fields returned on the acknowledgement will echo back the values submitted on the Trade Cancel.

Tag	FIX tag name	Req'd	Comment
	Standard Header	Y	MsgType = AE
1011	MessageEventSource	F	Used to identify the type of acknowledgment. Value "TRCX" identifies a Trade cancel accepted by FINRA.
571	TradeReportID	Y	Identifier assigned by FINRA (not Control Number).
22025	TRFReferenceNumber	F	TRFReferenceNumber from inbound Trade Cancel.
22011	ControlDate	F	ControlDate from inbound Trade Cancel.
1003	TradeID	F	TradeID from inbound Trade Cancel. (NYSE TRF Control Number).
487	TradeReportTransType	F	Valid values: 1 = Cancel
856	TradeReportType	F	Valid values:

			6 = Cancel
570	PreviouslyReported	Y	Will always be set to: N = No
32	LastQty	Y	LastQty from inbound Trade Cancel.
31	LastPx	Y	LastPx from inbound Trade Cancel.
75	TradeDate	Y	TradeDate from inbound Trade Cancel.
60	TransactTime	Y	Time the transaction represented by this Trade Capture Report was cancelled (in UTC/GMT). Format: YYYYMMDD-HH:MM:SS.sss Firms with millisecond capability: Time of cancel (format YYYYMMDD-HH:MM:SS.sss) _____ Firms without millisecond capability: Time of cancel (format YYYYMMDD-HH:MM:SS) If a firm captures milliseconds, then they need to submit their time with milliseconds.
55	Symbol	F	Symbol from inbound TCR.
65	SymbolSfx		SymbolSfx from inbound TCR.
	Standard Trailer		Y

Trade Capture Report – Confirmed Correction / TRCR (out)

Unless otherwise specified, the fields returned on the acknowledgement will echo back the values submitted on the Trade Correction.

Tag	FIX tag name	Req'd	Comment
	Standard Header	Y	MsgType = AE
1011	MessageEventSource	F	Used to identify the type of acknowledgment. Value "TRCR" identifies a Correction accepted by FINRA.
939	TrdRptStatus		3 digit code representing the trade was accepted but the Exchange TRF should be aware of certain conditions to the trade. Valid values: 101 = Invalid Clearing Account Number 102 = Invalid Clearing Relationship 103 = Invalid Giveup Relationship 104 = TradeModifier2 (TTE Reason) required on Trade Through Exempt trade 105 = TrdSubType must be Trade Through Exempt when TradeModifier2 is provided 106 = FINRA calculates different TradeModifier3 107 = PublishTrdIndicator should be No on Step Outs. 108 = Invalid Seller Days 109 = Invalid Trade Modifier 1 110 = Invalid Trade Modifier 2 111 = Invalid Trade Modifier 3 112 = Invalid Trade Modifier 4
571	TradeReportID	Y	Identifier assigned by FINRA (not Control Number).
22025	TRFReferenceNumber	F	TRFReferenceNumber from inbound Trade Correction.
22011	ControlDate	F	ControlDate from inbound Trade Correction.
1003	TradeID	F	TradeID from inbound Trade Correction.
1126	OrigTradeID	F	OrigTradeId from inbound Trade Correction.
487	TradeReportTransType	F	Valid values: 2 = Replace
856	TradeReportType	F	Valid values: 5 = Correction
570	PreviouslyReported	Y	Will always be set to: N = No
55	Symbol	F	Synbol from inbound Trade Correction.
65	SymbolSfx		SymbolSfx from inbound Trade Correction.
32	LastQty	Y	LastQty from inbound Trade Correction.
31	LastPx	Y	LastPx from inbound Trade Correction.
75	TradeDate	Y	TradeDate from inbound Trade Correction.
60	TransactTime	Y	Time the transaction represented by this Trade Capture Report occurred (in UTC/GMT). Format: YYYYMMDD-HH:MM:SS.sss Firms with millisecond capability: Time of execution

					(format YYYYMMDD-HH:MM:SS.sss) Firms without millisecond capability: Time of execution (format YYYYMMDD-HH:MM:SS) If a firm captures milliseconds, then they need to submit their time with milliseconds.
64	SettlDate				SettlDate from inbound Trade Correction.
22030	ReportingObligation			F	ReportingObligation from inbound Trade Correction.
552	TrdCapRptSideGrp/NoSides			Y	TrdCapRptSideGrp/NoSides from inbound Trade Correction.
→	54	Side		Y	Side from inbound Trade Correction.
→	37	OrderID		Y	Required in FIX, set to 0.
→	453	Parties/NoPartyIDs		F	Parties/NoPartyIDs from inbound Trade Correction.
→	→	448	PartyID	F	PartyID from inbound Trade Correction.
→	→	447	PartyIDSource	F	Will always be set to : C = Generally accepted market participant identifier (e.g. FINRA mnemonic (MPID))
→	→	452	PartyRole	F	PartyRoles from inbound Trade Correction.
→	528	OrderCapacity		F	OrderCapacity from inbound Trade Correction.
→	58	Text			Text from inbound Trade Correction.
→	376	ComplianceID		F	ComplianceID from inbound Trade Correction.
9854	OverrideFlag				OverrideFlag from inbound Trade Correction.
22001	TradeModifier1				TradeModifier1 from inbound Trade Correction.
22002	TradeModifier2				TradeModifier2 from inbound Trade Correction.
829	TrdSubType			Y	TrdSubType from inbound Trade Correction.
22003	TradeModifier3				TradeModifier3 from inbound Trade Correction.
22017	TRFTradeModifier3				TRFTradeModifier3 from inbound Trade Correction.
22020	FINRATradeModifier3				Single character Time Modifier determined by FINRA based on comparing Execution Time (22007) against TRFReceiptTime (22021). Will be populated when TrdRptStatus (939) = 106. Valid values: T = Executed outside normal market hours Z = Executed during normal market hours and reported late U = Executed outside normal market hours and reported late
22004	TradeModifier4				TradeModifier4 from inbound Trade Correction.
22019	TRFTradeModifier4				TRFTradeModifier4 from inbound Trade Correction
22007	ExecutionTime			F	ExecutionTime from inbound Trade Correction.
22021	TRFReceiptTime			F	TRFReceiptTime from inbound Trade Correction.
81	ProcessCode				ProcessCode from inbound Trade Correction.
107	SecurityDesc			Y	SecurityDesc from inbound Trade Correction.
852	PublishTrdIndicator			F	PublishTrdIndicator from inbound Trade Correction.
22023	TRFPublishTrdIndicator			F	TRFPublishTrdIndicator from inbound Trade Correction.
22024	ShortSaleIndicator				ShortSaleIndicator from inbound Trade Correction.
9277	RelatedMarketCenter				RelatedMarketCenter from inbound Trade Correction.
	Standard Trailer			Y	

Trade Capture Report Ack– Reject

Tag	FIX tag name	Req'd	Comment
	Standard Header	Y	MsgType = AR
571	TradeReportID	Y	Identifier assigned by FINRA.
22025	TRFReferenceNumber	F	TRFReferenceNumber from inbound TCR.
487	TradeReportTransType	F	Valid values: 0 = New 1 = Cancel 2 = Replace 4 = Reverse
856	TradeReportType	F	Type of Trade Report. Shows the type of the incoming trade report. Valid values: 0 = Submit 5 = Trade Correction 6 = Trade Report Cancel
150	ExecType	Y	This field signals whether the TCR was accepted or rejected. Valid values: 8 = Rejected
939	TradeRptStatus	F	Valid values: 1 = Rejected
55	Symbol	F	Ticker symbol submitted.
65	SymbolSfx		Symbol suffix, if submitted.
751	TradeReportRejectReason		Reason Trade Capture Report was rejected by FINRA. Valid values (examples): INVALID MPID SECURITY NOT FOUND TRADE NOT FOUND (on Cancels, Reversals and Corrections) REQUIRED FIELD MISSING FORMAT ERROR
	Standard Trailer	Y	