FIX Specifications for Trade Reporting to the Alternative Display Facility (ADF)

Version 1.1

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1 Overview

1.1 Introduction

The Alternative Display Facility (ADF) is a service of FINRA that supports on-line trade reporting of National Market System (NMS) equity securities. In addition to last sale dissemination of eligible trades, the system also supports trade matching and forwarding to NSCC for clearing. FINRA members (or their designated third parties) are provided with the capability of submitting trade report information on NMS equity securities through the use of the Financial Information eXchange Protocol (FIX) linkage.

This document describes the new formats of the message text to be used to interface through the NASDAQ OMX network to the FINRA application. Updates to this document will be chronicled in the Revision History section of this document.

For questions concerning FIX connectivity, please contact NASDAQ Technical Support at (212) 231-5180 or via email to: tradingservices@nasdaqomx.com. For questions concerning ADF trade reporting, please contact FINRA Product Management at (866) 899-2107 or via email to: FINRAProductManagement@finra.org.

2 FIX Protocol

The messaging described in this specification adheres to the standard FIX 4.4 protocol. Please refer to http://fixprotocol.org/specifications/FIX.4.4 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 "ADFT".
- 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 "ADFT".

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.

3.13.1 Inbound Header

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: "ADFT"
34	MsgSeqNum	Y	
43	PossDupFlag		Always required for retransmitted messages
97	PossResend		
52	SendingTime	Y	Time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT"))
122	OrigSendingTime		

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 "ADFT"
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		
52	SendingTime	Y	Time of message transmission (always expressed in UTC (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.
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.

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

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
7	BeginSeqNo	Y	Message sequence number of first message in range to be resent
16	EndSeqNo	Y	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

			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
572	TradeReportRefID	Y	TradeReportID (Tag 571) of rejected message.
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
112	TestReqID		Required when the heartbeat is the result of a Test 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
112	TestReqID	Y	Identifier included in Test Request message to be returned 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

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

The confirmed Trade:

Identifier: **TradeID**
Action: **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

The FINRA reporting facility system is designed to retain ~~5~~ 4 business days of trade report data, inclusive of the current day (T date through T minus 3), on a rolling basis. A deletion of a previously reported trade submitted prior to this rolling ~~T-5~~T-3 day period is allowed via submission of a *Reversal*. This message is used to cancel a trade entry which was originally reported prior to ~~T-5~~T-3, including trades submitted prior to the migration of the ADF from the legacy FINRA system to the new technological platform. A Reversal must contain all the values submitted in the original Trade, including the Side code (Buy or Sell) that was originally submitted. 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. To correct a trade entry which was originally reported prior to ~~T-5~~T-3, a Reversal, followed by an As-Of Trade with the correct trade details, are required.

Reversals are also used to support the cancellation of a trade originally reported to another FINRA reporting facility (e.g., ORF, FINRA/NYSE TRF, FINRA/NASDAQ TRF) in the event the security has moved from one market place to another (e.g., listed to un-listed). The reversal message layout includes a field that indicates which reporting facility the trade was originally reported. This supports proper audit

trail processing of historical reports.

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 assigned by the reporting executing broker/dealer must be set on all reported trades (TCR) inbound to the marketplace. There is one important exception to the analogy of ClOrdIDs. The marketplace sets its own TradeReportIDs on outbound TCRs (like confirmed trades).

4.5.2 Trade Report Reference ID

The TradeReportRefID (572) is used to refer to a previous TCR. 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 (*aka FINRA Control Number*)

TradeID (1003) is a FINRA extension to FIX 4.4. TradeID carries the ten digit FINRA Control Number assigned to the trade upon acceptance. All Control Numbers shall start with the digit "6" followed by nine digits (numeric) representing the incremental sequence number of the trade. All Control Numbers will be unique within a given day.

4.5.4 Control Date

ControlDate (22011) is a FINRA extension to FIX 4.4. ControlDate, in combination with Control Number, uniquely identifies a trade throughout the life of the system. Since Control Numbers can be duplicated from day to day, ControlDate allows for the specific identification of a trade record based on the date of entry. ControlDate shall be generated in the format YYYYMMDD and shall reflect the date that the trade was received by FINRA from the submitting firm. ControlDate is required on all subsequent Trade Cancels, Reversals and Corrections.

4.5.5 Original Trade ID

OrigTradeID (1126) is a FINRA extension to FIX 4.4. OrigTradeID carries the ten digit FINRA control number referenced on Corrections and Reversals.

4.5.6 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.

4.5.7 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
448	PartyID	The actual identifier of the party. In this case always the 4 character MPID on interdealer trades. On Customer trades, the contra party must be submitted with the value C.
447	PartyIDSource	Defines the type of the identifier used as PartyID. In this solution always C = Generally accepted market participant 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:

Party Role	Comment
Giveup Firm	MPID of the Giveup Firm, when applicable. A Uniform Service Bureau/Executing Broker Agreement (Attachment A of the 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 only if the reporting firm submits the trade as a Locked-in trade.
Executing Firm	MPID of Reporting party (owner of the trade).
Entering Firm	MPID of the party (Service Bureau) sending the trade on behalf of a client. A Uniform Service Bureau/Executing Broker Agreement (Attachment A of the Agreement) must be in place in order for firms to submit trade reports on behalf of their correspondents.
Clearing Account Number	Clearing Number. Not really a party but treated as such in FIX. If not submitted on the reporting side, will default to the primary clearing number for the reporting party. On Locked-In trades, may be submitted on both the reporting and the contra side, else will default to the primary clearing firms of both sides.
Contra Firm	MPID of Contra party or "C" to denote the contra is a non-FINRA member (Customer trade). An AGU or QSR trade can be submitted as a Locked-in trade provided the reporting party has Uniform Service Agreement with the contra party.

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). Maximum of 8 alphanumeric characters allowed.
- **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). These fields are optional.

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[1]. 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.

For Cross trades (Tag 54 Side = 8), the reporting and contra sides must be the same and must both be submitted, therefore the NoSides must also be set to "2".

The field Reporting Obligation (Tag 22030) is a FINRA required field that allows the submitter of the trade report to identify whether or not they are the party that has the responsibility to report the trade, as defined in FINRA Rule 6282(b).

PartyIDs with other Party Roles may be added as necessary to both sides.

[1] The exception is Trade Cancels, which only contains one side (the reporting side).

4.5.8 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.

4.5.9 OATS Identifier

Required by FINRA on all trade reports in order to link to firm orders. The OATS Identifier shall be reported in Tag 376 ComplianceID. This field allows up to 20 alphanumeric characters. A contra OATS Identifier is required on the contra side repeating group on a Locked-In trade (where Tag 22013 = A or Q). Required and reportable on Accept messages as well.

4.6 Timestamps and dates

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

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

4.6.1 TransactTime

TransactTime (60) is a standard FIX tag that is set to the time the transaction it is contained in occurred. May be the same as ExecutionTime (22007) on initial trade reports.
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.
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.

Format: UTCTimeOnly

4.6.6 ControlDate

ControlDate (22011) is a field defined by FINRA. ControlDate shall be generated by FINRA in the format YYYYMMDD and shall reflect the date that the trade was received by FINRA from the participant firm. The ControlDate together with the Control Number (TradeID) uniquely identifies a trade throughout the life of the system. Control Date is required in conjunction with Control Number (TradeID) to subsequently cancel or correct a trade.
Format: LocalMktDate

4.6.7 OrigControlDate

OrigControlDate (22012) is a field defined by FINRA. The OrigControlDate reflects the date when the system received and processed the *original* trade entry. It is found on trade correction and reversal inbound and outbound messages.
Format: LocalMktDate

4.6.8 ServiceBureauPrepTime

ServiceBureauPrepTime (22022) is an optional field defined by FINRA. If a participant firm used a Service Bureau to submit the trade, this field denotes the time the Service Bureau prepared the transaction for submission. Outbound messages contain the value set in the inbound message.
Format: UTCTimeOnly

5 Equity Trade Message Formats

5.1 Inbound Trade Report Messages

5.1.1 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.
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.
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.* Format: nnnnnnnnnn.nn (10v2), when Tag 423 = 99. *Maximum of 10 digits allowed before the decimal.* *Maximum of 2 digits allowed after the decimal.*
423	PriceType	F	98 = Decimal Unit Price 99 = Contract Amount
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.* Format: nnnnnnnnnn.nn (10v2), when Tag 423 = 99. *Maximum of 10 digits allowed before the decimal.* *Maximum of 2 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**). Format: YYYYMMDD-HH:MM:SS.sss
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 6282(b). Valid values: Y = Trade reported by the member with the reporting obligation. N = Trade reported by the member who <u>does not</u> 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)
→	→	452	PartyRole		F	Valid values: 1 = Executing Firm 7 = Entering Firm 14 = Giveup Firm 17 = Contra Firm 83 = Clearing Account Number (if not entered, will default to primary clearing firm)
→	→	802	NoPartySubIDs			PartySubID is only allowed for PartyRole = 1 or 17.
→	→	→	523	PartySubID		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 trades.
→	→	→	803	PartySubIDType		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.
→	58	Text		Free format user Memo field. Not to exceed 10 characters.
→	376	ComplianceID	F	OATS Identifier. Required field. Contra side OATS Identifier required on Locked-In trades. Not to exceed 20 characters.
9854	OverrideFlag			*FINRA Extension to FIX 4.4.* Valid values: Y = Yes N = No (default value) Price override may only be submitted after the initial trade report is rejected due to price out of range.
22013	LockedInIndicator			*FINRA Extension to FIX 4.4.* Indicates that the firm entering the trade is reporting for both sides of the trade. This occurs on an AGU trade 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 trade (no giveups or giveup on the contra side only). Valid values: A = AGU Q = QSR 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			*FINRA Extension to FIX 4.4.* 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			*FINRA Extension to FIX 4.4.* 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: 02, 04 – 60 = Seller's Option Can only be submitted when Tag 22001 TradeModifier1 = R.
22002	TradeModifier2			*FINRA Extension to FIX 4.4.* 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	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 Optional, may only be submitted when Tag 22002 TradeModifier2 = 3 (Intermarket sweep outbound).
22003	TradeModifier3		*FINRA Extension to FIX 4.4.* Time modifiers. Submitted by the participant firm. Valid values are: 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		*FINRA Extension to FIX 4.4.* SRO detail sale condition. Required indicator if a trade falls under one of the following transaction types (otherwise the field must not be set): W = Weighted Average Price S = Stopped Stock P = Prior Reference Price X = Trade related to option exercises R = Trade price unrelated to the current market
22018	TradeModifier4Time		Time associated with Prior Reference Price or Stopped Stock trade, (in **UTC/GMT**). Format: HH:MM:SS.sss Required when Tag 22004 TradeModifier4 = S (Stopped Stock) or P (Prior Reference Price).
22007	ExecutionTime	F	Execution time (in **UTC/GMT**). Format: HH:MM:SS.sss
22009	PreparationTime		Time of trade submission (in **UTC/GMT**) by the participant firm. Optional. Format: HH:MM:SS.sss
22022	ServiceBureauPrepTime		Time Service Bureau prepared the trade for submission (in **UTC/GMT**). Format: HH:MM:SS.sss
81	ProcessCode		0 = regular (default) 3 = Step Out trade 7 = Special trade 8 = Special and Step Out trade
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. May only be submitted on reporting/executing party trades. Up to 20 characters.
577	ClearingInstruction	F	0 = send to clearing 97 = don't send to clearing Note: On AGU trades (Tag 22013 = A),

			ClearingInstruction MUST be set to ‘0’ (send to clearing).
852	PublishTrdIndicator	F	Y = Report by rules N = no report
22024	ShortSaleIndicator		S = Sold Short E = Sold Short Exempt
9277	RelatedMarketCenter		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	

5.1.2 Trade Capture Report – Trade Cancel (in)

To be used to cancel trades submitted T-Date through ~~T-5~~T-3. Cancels may also be used to Break a matched/locked-in trade (matched by trade comparison or matched by acceptance). ADF will automatically send a reversal to DTCC if the trade was originally submitted with instructions to send to clearing.

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	Unique client-generated identifier. Must be different from the TradeReportID submitted on the original trade report.
572	TradeReportRefID		TradeReportID of report to cancel. TradeID can be used to cancel as well.
1003	TradeID		FINRA Control Number used to identify the trade being cancelled. Used in lieu of TradeReportRefID to reference the trade being cancelled.
22011	ControlDate	F	Control Date of the original trade.
487	TradeReportTransType	F	Valid values: 1 = Cancel
856	TradeReportType	F	Valid values: 6 = Trade Report Cancel 7 = Locked In Trade Break (to be used only by the Contra Party on Accepted trades). The Contra Party MUST reference the ControlDate and TradeID of the trade that was accepted. **Note: value "7" is part of the ADF trade matching process that will be implemented in a future release.**
570	PreviouslyReported	Y	Indicates if the trade capture report was previously reported to the counterparty. Required in FIX, but ignored in cancels. Valid values: N = No
1015	AsOfIndicator		Must reflect value submitted on original trade report. Valid values: 0 = false – trade is not an AsOf trade (default) 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	Required in FIX, but ignored in cancels. Can be set to zero.
31	LastPx	Y	Required in FIX, but ignored in cancels. Can be set to zero.
75	TradeDate	Y	Required in FIX but ignored.
60	TransactTime	Y	Time the transaction represented by this Trade Capture Report was cancelled (in **UTC/GMT**). Format: YYYYMMDD-HH:MM:SS.sss
~~577~~	~~ClearingInstruction~~	~~F~~	~~Clearing instruction submitted on original trade report. Valid values:~~ ~~0 = send to clearing~~ ~~97 = don't send to clearing~~

~~22026~~	~~PriorDayClearingInstruction~~				~~Used to indicate if a reversal is required to DTCC if the trade being cancelled is for a prior day submission.~~ ~~0 = send to clearing~~ ~~97 = don't send to clearing~~
552	TrdCapRptSideGrp/NoSides			Y	For Trade Cancels this is always set to 1.
→	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. Here either 1 (reporting party), or 2 in the case of a Service Bureau on-behalf-of transaction (reporting party + entering party).
→	→	448	PartyID	F	Identifier (MPID) for the reporting party/entering party of the original trade to be cancelled. On breaks of accepted trades, the contra party must enter their MPID.
→	→	447	PartyIDSource	F	Valid values : C = Generally accepted market participant identifier (e.g. FINRA mnemonic)
→	→	452	PartyRole	F	Valid values: 1 = Executing Firm 7 = Entering Firm 17 = Contra Firm (this value only to be used by the contra party on breaks of accepted trades.
	Standard Trailer			Y	

5.1.3 Trade Capture Report – Reversal (in)

To be used to cancel trades submitted prior to the ~~T-5~~T-3 day period. May also be used to correct a trade submitted prior to ~~T-5~~T-3 (submitted in conjunction with a separate As-Of trade report). 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	Unique client-generated identifier. Must be different from the TradeReportID submitted on the original trade report.
572	TradeReportRefID		TradeReportID of report to reverse.
1042	SecondaryFirmTradeID		The Contra Client Identifier assigned to a trade by the contra side. Only used for Locked-in Trade Reports.
22012	OrigControlDate	F	Control Date of the original trade.
1126	OrigTradeID	F	FINRA Control Number of the original trade.
22029	ReferenceReportingFacility		Used if a participant transitions from one FINRA Reporting Facility to another and the participant needs to reverse a trade on the new reporting facility that was originally entered on the old reporting facility. Valid values: ~~A = ADF~~ Q = FINRA/NASDAQ TRF N = FINRA/NYSE TRF O = ORF (OTC Equity Reporting Facility)
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	F	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 99 = Contract Amount
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**). Format: YYYYMMDD-HH:MM:SS.sss

64	SettlDate					Settlement Date submitted on original trade report.
22030	ReportingObligation				F	As submitted on original trade report. Valid values: Y = Trade reported by the member with the reporting obligation. N = Trade reported by the member who <u>does not</u> 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 the Reporting party and Contra party must be the same MPID.
→	54	Side			Y	Side of trade submitted on original trade report. 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 as submitted on the original trade report.
→	→	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)
→	→	452	PartyRole		F	Valid values: 1 = Executing Firm 7 = Entering Firm 14 = Giveup Firm 17 = Contra Firm 83 = Clearing Account Number
→	→	802	NoPartySubIDs			PartySubID is only allowed for PartyRole = 1 or 17.
→	→	→	523	PartySubID		As submitted on original trade report. Contra PartySubID may only be entered on Locked-In trades.
→	→	→	803	PartySubIDType		Type of PartySubID (523) value Valid values: 24 = Department
→	528	OrderCapacity			F	The capacity of the reporting/contra party 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.
→	58	Text				As submitted on original trade report.
→	376	ComplianceID			F	OATS Identifier submitted on original trade report. Required field. Contra side OATS Identifier required on Locked-In trades. Not to exceed 20 characters.
9854	OverrideFlag					As submitted on original trade report.

22013	LockedInIndicator		As submitted on original trade report.
22005	SpecialProcessingFlag		As submitted on original trade report.
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 1 = Trade Through Exemption
22033	TradeModifier2Time		As submitted on original report, if TradeModifier2 (22002) = 3.
22003	TradeModifier3		As submitted on original trade report.
22004	TradeModifier4		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).
22007	ExecutionTime	F	Execution time (in **UTC/GMT**) submitted on original trade report. Format: HH:MM:SS.sss
22009	PreparationTime		Time of trade reversal submission (in **UTC/GMT**) by the participant firm to the Exchange. Format: HH:MM:SS.sss
22022	ServiceBureauPrepTime		Time Service Bureau prepared the reversal for submission (in **UTC/GMT**). Format: HH:MM:SS.sss
81	ProcessCode		As submitted on original trade report.
527	SecondaryExecID		As submitted on original trade report.
577	ClearingInstruction	F	Indicates if the Reversal should be forwarded 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 the original trade report.
	Standard Trailer	Y	

5.1.4 Trade Capture Report – Trade Correction (in)

To be used to correct trades submitted T-Date through ~~T-5~~T-3. Please note that only unmatched trades and trades submitted as Locked-In (AGU or QSR) can be corrected. Matched trades (by trade comparison or by acceptance, or auto-locked by ADF on T+1 2:30pm ET), must be Canceled (Broken) first, with a new trade submission, in order to correct them, during the 4-day period. ADF will automatically send a reversal and new clearing instructions to DTCC if the trade was originally submitted with instructions to send to clearing. If the correction only involves editing of a non-clearing relevant field (e.g., ComplianceID, SecondaryExecID, etc), ADF will NOT send a reversal/new clearing instructions to DTCC.

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.
572	TradeReportRefID		TradeReportID of report to amend.
1042	SecondaryFirmTradeID		The Contra Client Identifier assigned to a trade by the contra side. Only used for Locked-in Trade Reports.
22011	ControlDate	F	Control Date of the trade being corrected.
1003	TradeID		FINRA Control Number used to identify the trade being corrected. Used in lieu of TradeReportRefID to reference the trade being corrected.
487	TradeReportTransType	F	Valid values: 2 = Replace
856	TradeReportType	F	Valid values: 5 = Correction
570	PreviouslyReported	Y	Indicates if the trade capture report was previously reported to the counterparty. Required in FIX, but ignored in Corrections. Valid values: N = No
1015	AsOfIndicator	F	Valid values: 0 = false – trade is not an AsOf trade 1 = true – trade is an AsOf trade Note: Trades submitted during the T-1 through ~~T-5~~T-3 period must be submitted with AsOfIndicator set to "1" on the correction, regardless if the original trade was submitted as a non AsOf trade.
55	Symbol	F	Ticker symbol submitted on original trade report. **Please note Symbol cannot be amended on a Correction.**
65	SymbolSfx		Symbol suffix submitted on original trade report. **Please note Symbol Suffix cannot be amended on a 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 99 = Contract Amount
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
64	SettlDate					Settlement Date (original date reported or amended date).
22030	ReportingObligation				F	Original or amended Reporting Obligation. Y = Trade reported by the member with the reporting obligation. N = Trade reported by the member who <u>does not</u> 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 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)
→	→	452	PartyRole		F	Valid values: 1 = Executing Firm 7 = Entering Firm 14 = Giveup Firm 17 = Contra Firm 83 = Clearing Account Number
→	→	802	NoPartySubIDs			PartySubID is only allowed for PartyRole = 1 or 17.
→	→	→	523	PartySubID		Sub-identifier. Branch office of executing/contra firm (Branch Sequence Number/Contra Branch Sequence Number). May be amended. Contra PartySubID may only be entered on Locked-In trades.
→	→	→	803	PartySubIDType		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.
→	58	Text		Memo field may be amended. Not to exceed 10 characters.
→	376	ComplianceID	F	OATS Identifier (original or amended). Contra side required on Locked-In trades. 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	TrdSubType		Y	Original value or amended value. 0 = no Trade Through Exemption 1 = Trade Through Exemption
22033	TradeModifier2Time			Original value or amended value, if TradeModifier2 = 3.
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).
22007	ExecutionTime		F	Execution time (in **UTC/GMT**). May be amended (earlier than original time submitted only). Format: HH:MM:SS.sss
22009	PreparationTime			Time of trade correction submission (in **UTC/GMT**) by the participant firm to the Exchange. Format: HH:MM:SS.sss
22022	ServiceBureauPrepTime			Time Service Bureau prepared the correction for submission (in **UTC/GMT**). Format: HH:MM:SS.sss
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.
9277	RelatedMarketCenter		Original value or amended value.
	Standard Trailer	Y	

5.1.5 Trade Capture Report – Trade Accept (in)

Note: This message is part of the ADF trade matching process that will be implemented in a future release.

Can be used by the contra party (the member who does not have the reporting obligation) alleged on a trade report to confirm and accept trade details, in lieu of submission of their version of the trade. 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 (accepting participant firm), not to exceed 20 characters.
22011	ControlDate	F	Control Date of the trade being matched against the Accept (the executing/reporting side).
1003	TradeID	F	FINRA Control Number of the trade being matched against the Accept (the executing/reporting side).
487	TradeReportTransType	F	Valid values: 0 = New
856	TradeReportType	F	Valid values: 2 = Accept
570	PreviouslyReported	Y	Indicates if the trade capture report was previously reported to the counterparty Valid values: N = No
55	Symbol	F	Ticker symbol from the matched trade.
65	SymbolSfx		Symbol suffix from the matched trade.
32	LastQty	Y	Trade Volume as number of shares from the matched trade.
31	LastPx	Y	Trade Price from the matched trade.
75	TradeDate	Y	Execution Date from the matched trade. 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**). Format: YYYYMMDD-HH:MM:SS.sss
552	TrdCapRptSideGrp/NoSides	Y	Set value to 1 (One side for the Accepting party).
→ 54	Side	Y	Side of trade **<u>from the Accepting party's perspective</u>**. Valid values: 1 = Buy 2 = Sell
→ 37	OrderID	Y	Required in FIX, but ignored
→ 453	Parties/NoPartyIDs	F	Number of parties on the 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.
→ → 447	PartyIDSource	F	Valid values: C = Generally accepted market participant identifier (e.g. FINRA mnemonic)
→ → 452	PartyRole	F	Valid values: 7 = Entering Firm 17 = Contra Firm

						83 = Clearing Account Number
→	→	802	NoPartySubIDs			PartySubID is only allowed for PartyRole = 1 or 17.
→	→	→	523	PartySubID		Sub-identifier. Branch office of contra firm (Branch Sequence Number). Up to 8 characters allowed..
→	→	→	803	PartySubIDType		Type of PartySubID (523) value Valid values: 24 = Department
→	528	OrderCapacity			F	Designates the capacity of the accepting party. Valid values: A = Agency P = Principal R = Riskless Principal
→	376	ComplianceID			F	OATS Identifier. Not to exceed 20 characters.
22024	ShortSaleIndicator					S = Sold Short E = Sold Short Exempt
	Standard Trailer				Y	

5.1.6 Trade Capture Report – Trade Decline (DK) (in)

Note: This message is part of the ADF trade matching process that will be implemented in a future release.

To be used by either side alleged on a trade report to decline the trade report. 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, not to exceed 20 characters.
22011	ControlDate	F	Control Date of the trade being declined.
1003	TradeID	F	FINRA Control Number of the trade being declined.
487	TradeReportTransType	F	Valid values: 0 = New
856	TradeReportType	F	Valid values: 3 = Decline
570	PreviouslyReported	Y	Indicates if the trade capture report was previously reported to the counterparty Valid values: N = No
55	Symbol	F	Ticker symbol from the declined trade.
65	SymbolSfx		Symbol suffix from the declined trade.
32	LastQty	Y	Trade Volume as number of shares from the declined trade.
31	LastPx	Y	Trade Price from the declined trade.
75	TradeDate	Y	Execution Date from the declined trade. 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**). Format: YYYYMMDD-HH:MM:SS.sss
552	TrdCapRptSideGrp/NoSides	Y	Always set value to 1.
→ 54	Side	Y	Side submitted on the alleged trade. Valid values: 1 = Buy 2 = Sell
→ 37	OrderID	Y	Required in FIX, but ignored
127	DKReason	F	Reason for decline of trade. Valid values: A = Unknown symbol B = Wrong side C = Quantity exceeds order D = No matching order E = Price exceeds limit F = Calculation difference Z = Other
58	Text		Memo field. May be used to further define the reason for the DK, when Tag 127 = Z, e.g., "DUPE TRADE". Not to exceed 10 characters.
	Standard Trailer	Y	

5.2 Outbound Trade Report Acknowledgements

All inbound messages accepted by the system will produce an acknowledgement confirming the details submitted to FINRA. Reporting party and contra party will receive the proper acknowledgement. These acknowledgments are identified by the first two characters "ARxx" in Tag 1011. If elected, correspondent clearing firm copies of these acknowledgments will also be forwarded to the specified clearing firms of each party. The clearing copies are identified by the first two characters "ACxx" in Tag 1011 and are identical to the AR versions.

5.2.1 Trade Capture Report – Acknowledgement: AREN / ACEN (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 "AREN" identifies a Trade Capture Report accepted by FINRA. Value "ACEN" identifies the version forwarded to the specified clearing firm of the submitting firm.
571	TradeReportID	Y	Identifier assigned by FINRA (not Control Number).
572	TradeReportRefID	F	TradeReportID from inbound TCR.
1042	SecondaryFirmTradeID		SecondaryFirmTradeID from inbound TCR.
22011	ControlDate	F	ControlDate assigned by FINRA on accepted trade report. Format: YYYYMMDD.
1003	TradeID	F	Control Number assigned by FINRA on accepted trade report. 10 digits, starting with the value "6".
487	TradeReportTransType	F	Valid values: 0 = New
856	TradeReportType	F	Valid values: 0 = Submit
570	PreviouslyReported	Y	Will always be set to: N = No
1015	AsOfIndicator		AsOfIndicator from inbound TCR.
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.
423	PriceType	F	PriceType from inbound TCR.
9822	ClearingPrice		ClearingPrice 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
64	SettlDate		SettlDate from inbound TCR.
22030	ReportingObligation	F	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 NONE.
→	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)
→	→	452	PartyRole			F	PartyRoles from inbound TCR.
→	→	802	NoPartySubIDs				NoPartySubIDs from inbound TCR.
→	→	→	523	PartySubID			PartySubID from inbound TCR.
→	→	→	803	PartySubIDType			PartySubIDType from inbound TCR.
→	528	OrderCapacity				F	OrderCapacity from inbound TCR.
→	58	Text					Text from inbound TCR. User memo will not be provided to contra party on Allege confirmation (ARAL).
→	376	ComplianceID				F	ComplianceID from inbound TCR.
9854	OverrideFlag						OverrideFlag from inbound TCR.
22013	LockedInIndicator						LockedInIndicator from inbound TCR.
22005	SpecialProcessingFlag						SpecialProcessingFlag from inbound TCR.
22001	TradeModifier1						TradeModifier1 from inbound TCR.
855	SecondaryTrdType						SecondaryTrdType from inbound TCR.
22002	TradeModifier2						TradeModifier2 from inbound TCR.
829	TrdSubType					Y	TrdSubType from inbound TCR.
22033	TradeModifier2Time						TradeModifier2Time from inbound TCR.
22032	FINRATradeModifier2						If applicable, FINRA will determine if one of the Rule 611 Trade Through Exempt conditions is applicable and will append on the trade.
22003	TradeModifier3						TradeModifier3 from inbound TCR.
22020	FINRATradeModifier3						Single character Time Modifier determined by FINRA based on comparing Execution Time (22007) against the time FINRA receives the inbound TCR. 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.
22018	TradeModifier4Time						TradeModifier4Time from inbound TCR.
22031	FINRATradeModifier4						If applicable, FINRA will determine if one of the SRO detail sale conditions is applicable and will append on the trade.
22007	ExecutionTime					F	ExecutionTime from inbound TCR.
22009	PreparationTime						PreparationTime from inbound TCR.
22022	ServiceBureauPrepTime						ServiceBureauPrepTime from inbound TCR.
81	ProcessCode						ProcessCode from inbound TCR.
527	SecondaryExecID						SecondaryExecID from inbound TCR.
577	ClearingInstruction					F	ClearingInstruction from inbound TCR.

852	PublishTrdIndicator	F	PublishTrdIndicator from inbound TCR.
22024	ShortSaleIndicator		ShortSaleIndicator from inbound TCR.
9277	RelatedMarketCenter		RelatedMarketCenter from inbound TCR.
797	CopyMsgIndicator		Indicates whether or not this message is a drop copy of another message. Valid values: Y = Yes N = No (default value)
	Standard Trailer	Y	

5.2.2 Trade Capture Report – Allege: ARAL / ACAL (out)

Confirmation sent to the contra party alleged on the reported trade. Unless otherwise specified, the fields returned on this allege confirmation will echo back the values submitted on the Trade Capture Report (TCR) by the reporting party.

Tag	FIX tag name	Req'd	Comment
	Standard Header	Y	MsgType = AE
1011	MessageEventSource	F	Used to identify the type of acknowledgement. Value "ARAL" identifies a Trade Capture Report accepted by FINRA alleging the recipient of this message as the contra party on the trade. Value "ACAL" identifies the version forwarded to the specified clearing firm of the alleged firm.
571	TradeReportID	Y	Identifier assigned by FINRA (not Control Number).
1042	SecondaryFirmTradeID		SecondaryFirmTradeID from inbound TCR.
22011	ControlDate	F	ControlDate assigned by FINRA on accepted trade report. Format: YYYYMMDD.
1003	TradeID	F	Control Number assigned by FINRA on accepted trade report. 10 digits, starting with the value "6".
487	TradeReportTransType	F	Valid values: 0 = New
856	TradeReportType	F	Valid values: 1 = Allege
570	PreviouslyReported	Y	Will always be set to: N = No
1015	AsOfIndicator		AsOfIndicator from inbound TCR.
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.
423	PriceType	F	PriceType from inbound TCR.
9822	ClearingPrice		ClearingPrice 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
64	SettlDate		SettlDate from inbound TCR.
22030	ReportingObligation	F	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 NONE.
→ 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)
→ → 452	PartyRole	F	PartyRoles from inbound TCR.
→ → 802	NoPartySubIDs		NoPartySubIDs from inbound TCR.

→	→	→	523	PartySubID		PartySubID from inbound TCR.
→	→	→	803	PartySubIDType		PartySubIDType from inbound TCR.
→	528	OrderCapacity			F	OrderCapacity from inbound TCR.
→	376	ComplianceID			F	ComplianceID from inbound TCR.
9854	OverrideFlag					OverrideFlag from inbound TCR.
22013	LockedInIndicator					LockedInIndicator from inbound TCR.
22005	SpecialProcessingFlag					SpecialProcessingFlag from inbound TCR.
22001	TradeModifier1					TradeModifier1 from inbound TCR.
855	SecondaryTrdType					SecondaryTrdType from inbound TCR.
22002	TradeModifier2					TradeModifier2 from inbound TCR.
829	TrdSubType				Y	TrdSubType from inbound TCR.
22033	TradeModifier2Time					TradeModifier2Time from inbound TCR.
22032	FINRATradeModifier2					Trade Modifier 3 determined by FINRA if applicable.
22003	TradeModifier3					TradeModifier3 from inbound TCR.
22020	FINRATradeModifier3					Single character Time Modifier determined by FINRA based on comparing Execution Time (22007) against the time FINRA receives the inbound TCR. 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.
22018	TradeModifier4Time					TradeModifier4Time from inbound TCR.
22031	FINRATradeModifier4					Trade Modifier 4 determined by FINRA if applicable.
22007	ExecutionTime				F	ExecutionTime from inbound TCR.
22009	PreparationTime					PreparationTime from inbound TCR.
22022	ServiceBureauPrepTime					ServiceBureauPrepTime from inbound TCR.
81	ProcessCode					ProcessCode from inbound TCR.
527	SecondaryExecID					SecondaryExecID from inbound TCR.
577	ClearingInstruction				F	ClearingInstruction from inbound TCR.
852	PublishTrdIndicator				F	PublishTrdIndicator from inbound TCR.
22024	ShortSaleIndicator					ShortSaleIndicator from inbound TCR.
9277	RelatedMarketCenter					RelatedMarketCenter from inbound TCR.
797	CopyMsgIndicator					Indicates whether or not this message is a drop copy of another message. Valid values: Y = Yes N = No (default value)
	Standard Trailer				Y	

5.2.3 Trade Capture Report – Confirmed Cancel: ARCX / ACCX (out)

Tag	FIX tag name	Req'd	Comment
	Standard Header	Y	MsgType = AE
1011	MessageEventSource	F	Used to identify the type of acknowledgment. Value "ARCX" identifies a Trade cancel accepted by FINRA, sent to both parties of the trade. Value "ACCX" identifies the version forwarded to the specified clearing firms of both parties of the trade.
571	TradeReportID	Y	Identifier assigned by FINRA (not Control Number).
572	TradeReportRefID	F	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 message (ORAL).
22011	ControlDate	F	ControlDate from inbound Trade Cancel.
1003	TradeID	F	TradeID from inbound Trade Cancel. (FINRA Control Number).
487	TradeReportTransType	F	Valid values: 1 = Cancel
856	TradeReportType	F	Valid values: 6 = Cancel 7 = Break (on CP cancel of accepted trades) **Note: Value "7" is part of the ADF trade matching process that will be implemented in a future release**.
570	PreviouslyReported	Y	Will always be set to: N = No
32	LastQty	Y	LastQty from inbound Trade Cancel. **NOTE: on a Cancel of a trade report submitted on a prior day (up to ~~T-5~~T-3), the value "0" will always be returned**.
31	LastPx	Y	LastPx from inbound Trade Cancel. **NOTE: on a Cancel of a trade report submitted on a prior day (up to ~~T-5~~T-3), the value "0" will always be returned.**
75	TradeDate	Y	TradeDate from inbound Trade Cancel. **NOTE: on a Cancel of a trade report submitted on a prior day (up to ~~T-5~~T-3), the current date will always be returned.**
60	TransactTime	Y	Time the transaction represented by this Trade Capture Report was cancelled (in **UTC/GMT**). Format: YYYYMMDD-HH:MM:SS.sss
552	TrdCapRptSideGrp/NoSides	Y	For Trade Cancels this is always set to 1.
→ 54	Side	Y	Side of trade. Valid values: 1 = Buy

				2 = Sell 8 = Cross **NOTE: on a Cancel of a trade report submitted on a prior day (up to ~~T-5~~T-3), the value "1" will always be returned regardless of the value submitted in Tag 54 on the inbound Trade Cancel request.**
→	37	OrderID	Y	Required in FIX, set to NONE.
9847	LockedInStatus			Will only be included on Cancels (Breaks) of match/locked trades. Contains the current status of the matched/locked trade. Valid values: A = Trade still locked-in (by trade acceptance) because both parties' Cancel requests have not been received. M = Trade still locked-in (by trade matching) because both parties' Cancel requests have not been received. B = The locked-in trade is effectively broken because both parties' Cancel requests have been received.
9856	BreakIndicator			Will only be included on Cancels (Breaks) of match/locked trades. Indicates initiator on the first Break confirm, or if both parties have submitted Breaks (on the second confirm). Valid values: B = only buyer has broken S = only seller has broken X = both buyer and seller have broken L = broken through market center (used only in the event FINRA breaks the trade).
22027	MatchControlDate			If the trade was matched against the contra party's trade report, then this tag will contain the Control Date of the contra party's trade report. If the contra party accepted the executing reporting party's trade report, then this tag will be omitted. This tag will be omitted on non-matched trade reports.
22028	MatchTradeID			If the trade was matched against the contra party's trade report, then this tag will contain the Control Number of the contra party's trade report. If the contra party accepted the executing reporting party's trade report, then this tag will be omitted. This tag will be omitted on non-matched trade reports.
797	CopyMsgIndicator			Indicates whether or not this message is a drop copy of another message. Valid values: Y = Yes N = No (default value)
	Standard Trailer		Y	

5.2.4 Trade Capture Report – Confirmed Reversal: ARHX / ACHX (out)

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

Tag	FIX tag name	Req'd	Comment
	Standard Header	Y	MsgType = AE
1011	MessageEventSource	F	Used to identify the type of acknowledgment. Value "ARHX" identifies a Reversal accepted by FINRA, sent to both parties of the trade. Value "ACHX" identifies the version forwarded to the specified clearing firms of both parties of the trade.
571	TradeReportID	Y	Identifier assigned by FINRA (not Control Number).
572	TradeReportRefID	F	TradeReportID from inbound Trade Reversal.
1042	SecondaryFirmTradeID		SecondaryFirmTradeID from inbound Trade Reversal.
22012	OrigControlDate	F	OrigControlDate from inbound Trade Reversal.
1126	OrigTradeID	F	OrigTradeId from inbound Trade Reversal.
22011	ControlDate	F	ControlDate generated by FINRA on the accepted Trade Reversal.
1003	TradeID	F	TradeId generated by FINRA on the accepted Trade Reversal.
22029	ReferenceReportingFacility		ReferenceReportingFacility from inbound Trade Reversal.
487	TradeReportTransType	F	Valid values: 4 = Reverse
856	TradeReportType	F	Valid values: 0 = Submit
570	PreviouslyReported	Y	Will always be set to: N = No
1015	AsOfIndicator	F	Must be set to 1 on Reversals. 1 = true
55	Symbol	F	Symbol from inbound Trade Reversal
65	SymbolSfx		SymbolSfx from inbound Trade Reversal
32	LastQty	Y	LastQty from inbound Trade Reversal.
31	LastPx	Y	LastPx from inbound Trade Reversal
423	PriceType	F	PriceType from inbound Trade Reversal.
9822	ClearingPrice		ClearingPrice from inbound Trade Reversal.
75	TradeDate	Y	TradeDate from inbound Trade Reversal
60	TransactTime	Y	Time the transaction represented by this Reversal occurred (in **UTC/GMT**). Format: YYYYMMDD-HH:MM:SS.sss
64	SettlDate		SettlDate from inbound Trade Reversal
22030	ReportingObligation	F	ReportingObligation from inbound Trade Reversal.
552	TrdCapRptSideGrp/NoSides	Y	TrdCapRptSideGrp/NoSides from inbound Trade Reversal.
→	54 Side	Y	Side from inbound Trade Reversal
→	37 OrderID	Y	Required in FIX, set to NONE.

→	453	Parties/NoPartyIDs			F	Parties/NoPartyIDs from inbound Trade Reversal
→	→	448	PartyID		F	PartyID from inbound Trade Reversal.
→	→	447	PartyIDSource		F	Will always be set to : C = Generally accepted market participant identifier (e.g. FINRA mnemonic)
→	→	452	PartyRole		F	PartyRoles from inbound Trade Reversal.
→	→	802	NoPartySubIDs			NoPartySubIDs from inbound Trade Reversal.
→	→	→	523	PartySubID		PartySubID from inbound Trade Reversal.
→	→	→	803	PartySubIDType		PartySubIDType from inbound Trade Reversal
→	528	OrderCapacity			F	OrderCapacity from inbound Trade Reversal
→	58	Text				Text from inbound Trade Reversal. Will not be provided to contra party.
→	376	ComplianceID			F	ComplianceID from inbound Trade Reversal.
9854	OverrideFlag					OverrideFlag from inbound Trade Reversal
22013	LockedInIndicator					LockedInIndicator from inbound Trade Reversal
22005	SpecialProcessingFlag					SpecialProcessingFlag from inbound Trade Reversal
22001	TradeModifier1					TradeModifier1 from inbound Trade Reversal
855	SecondaryTrdType					SecondaryTrdType from inbound Trade Reversal.
22002	TradeModifier2					TradeModifier2 from inbound Trade Reversal
829	TrdSubType				Y	TrdSubType from inbound Trade Reversal.
22033	TradeModifier2Time					TradeModifier2Time from inbound Trade Reversal.
22032	FINRATradeModifier2					Trade Modifier 2 determined by FINRA.
22003	TradeModifier3					TradeModifier3 from inbound Trade Reversal
22004	TradeModifier4					TradeModifier4 from inbound Trade Reversal
22018	TradeModifier4Time					TradeModifier4Time from inbound Trade Reversal.
22031	FINRATradeModifier4					Trade Modifier 4 determined by FINRA.
22007	ExecutionTime				F	ExecutionTime from inbound Trade Reversal
22009	PreparationTime					PreparationTime from inbound Trade Reversal
22022	ServiceBureauPrepTime					ServiceBureauPrepTime from inbound Trade Reversal.
81	ProcessCode					ProcessCode from inbound Trade Reversal
527	SecondaryExecID					SecondaryExecID from inbound Trade Reversal.
577	ClearingInstruction				F	ClearingInstruction from inbound Trade Reversal
852	PublishTrdIndicator				F	PublishIndicator from inbound Trade Reversal
22024	ShortSaleIndicator					ShortSaleIndicator from inbound Trade Reversal
9277	RelatedMarketCenter					RelatedMarketCenter from inbound Trade Reversal
797	CopyMsgIndicator					Indicates whether or not this message is a drop copy of another message. Valid values: Y = Yes N = No (default value)
	Standard Trailer				Y	

5.2.5 Trade Capture Report – Confirmed Correction: ARCR / ACCR (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 "ARCR" identifies a Trade Correction accepted by FINRA, sent to both parties of the trade. Value "ACCR" identifies the version forwarded to the specified clearing firms of both parties of the trade.
571	TradeReportID	Y	Identifier assigned by FINRA (not Control Number).
572	TradeReportRefID	F	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 message (ARAL).
1042	SecondaryFirmTradeID		SecondaryFirmTradeID from inbound Trade Correction.
22011	ControlDate	F	New ControlDate assigned to the accepted Trade Correction.
1003	TradeID	F	New TradeID assigned to the accepted Trade Correction.
22012	OrigControlDate	F	ControlDate (tag 22011) from inbound Trade Correction.
1126	OrigTradeID	F	TradeId (tag 1003) 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
1015	AsOfIndicator		AsOfIndicator from inbound Trade Correction.
55	Symbol	F	Symbol 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.
423	PriceType	F	PriceType from inbound Trade Correction.
9822	ClearingPrice		ClearingPrice 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
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 NONE.
→		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)
→	→	452	PartyRole		F	PartyRoles from inbound Trade Correction.
→	→	802	NoPartySubIDs			NoPartySubIDs from inbound Trade Correction.
→	→	→	523	PartySubID		PartySubID from inbound Trade Correction.
→	→	→	803	PartySubIDType		LastQty from inbound Trade Correction.
→		528	OrderCapacity		F	OrderCapacity from inbound Trade Correction.
→		58	Text			Text from inbound Trade Correction. Will not be provided to contra party.
→		376	ComplianceID		F	ComplianceID from inbound Trade Correction.
9854	OverrideFlag					OverrideFlag from inbound Trade Correction.
22013	LockedInIndicator					LockedInIndicator from inbound Trade Correction.
22005	SpecialProcessingFlag					SpecialProcessingFlag from inbound Trade Correction.
22001	TradeModifier1					TradeModifier1 from inbound Trade Correction.
855	SecondaryTrdType					SecondaryTrdType from inbound Trade Correction.
22002	TradeModifier2					TradeModifier2 from inbound Trade Correction.
829	TrdSubType				Y	TrdSubType from inbound Trade Correction.
22033	TradeModifier2Time					TradeModifier2Time from inbound Trade Correction.
22032	FINRATradeModifier2					Trade Modifier 2 determined by FINRA.
22003	TradeModifier3					TradeModifier3 from inbound Trade Correction.
22020	FINRATradeModifier3					Single character Time Modifier determined by FINRA based on comparing Execution Time (22007) against time FINRA receives the correction. 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.
22018	TradeModifier4Time					TradeModifier4Time from inbound Trade Correction.
22031	FINRATradeModifier4					Trade Modifier 4 determined by FINRA.
22007	ExecutionTime				F	ExecutionTime from inbound Trade Correction.
22009	PreparationTime					PreparationTime from inbound Trade Correction.
22022	ServiceBureauPrepTime					ServiceBureauPrepTime from inbound Trade Correction.
81	ProcessCode					ProcessCode from inbound Trade Correction.
527	SecondaryExecID					SecondaryExecID from inbound Trade Correction.
~~577~~	~~ClearingInstruction~~				~~F~~	~~ClearingInstruction from inbound Trade Correction.~~
~~22026~~	~~PriorDayClearingInstruction~~				~~F~~	~~PriorDayClearingInstruction from inbound Trade Correction.~~
852	PublishTrdIndicator				F	PublishTrdIndicator from inbound Trade Correction.

22024	ShortSaleIndicator		ShortSaleIndicator from inbound Trade Correction.
9277	RelatedMarketCenter		RelatedMarketCenter from inbound Trade Correction.
797	CopyMsgIndicator		Indicates whether or not this message is a drop copy of another message. Valid values: Y = Yes N = No (default value)
	Standard Trailer	Y	

5.2.6 Trade Capture Report – Confirmed Accept: ARAC / ACAC (out)

Note: This message is part of the ADF trade matching process that will be implemented in a future release.

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

Tag	FIX tag name	Req'd	Comment
	Standard Header	Y	MsgType = AE
1011	MessageEventSource	F	Used to identify the type of acknowledgment. Value "ARAC" identifies a Trade Accept confirmation sent to both parties of the trade. Value "ACAC" identifies the version forwarded to the specified clearing firms of both parties of the trade.
571	TradeReportID	Y	Identifier assigned by FINRA (not Control Number).
572	TradeReportRefID		TradeReportID from inbound Trade Accept.
22011	ControlDate	F	ControlDate from inbound Trade Accept.
1003	TradeID	F	TradeID from inbound Trade Accept.
487	TradeReportTransType	F	Valid values: 0 = New
856	TradeReportType	F	Valid values: 2 = Accept
570	PreviouslyReported	Y	Will always be set to: N = No
55	Symbol	F	Symbol from inbound Trade Accept.
65	SymbolSfx		SymbolSfx from inbound Trade Accept.
32	LastQty	Y	LastQty from inbound Trade Accept.
31	LastPx	Y	LastPx from inbound Trade Accept.
75	TradeDate	Y	TradeDate from inbound Trade Accept.
60	TransactTime	Y	Time the transaction represented by this Trade Capture Report occurred (in **UTC/GMT**). Format: YYYYMMDD-HH:MM:SS.sss
552	TrdCapRptSideGrp/NoSides	Y	TrdCapRptSideGrp/NoSides from inbound Trade Accept. Will reflect the value "1".
→ 54	Side	Y	Side from inbound Trade Accept.
→ 37	OrderID	Y	Required in FIX, set to NONE.
→ 453	Parties/NoPartyIDs	F	Parties/NoPartyIDs from inbound Trade Accept.
→ → 448	PartyID	F	PartyID from inbound Trade Accept.
→ → 447	PartyIDSource	F	Will always be set to: C = Generally accepted market participant identifier (e.g. FINRA mnemonic)
→ → 452	PartyRole	F	PartyRoles from inbound Trade Accept.
→ → 802	NoPartySubIDs		NoPartySubIDs from inbound Trade Accept.
→ → → 523	PartySubID		PartySubID from inbound Trade Accept.
→ → → 803	PartySubIDType		LastQty from inbound Trade Accept.
→ 528	OrderCapacity	F	OrderCapacity from inbound Trade Accept.
→ 376	ComplianceID	F	ComplianceID from inbound Trade Accept.
22024	ShortSaleIndicator		ShortSaleIndicator from inbound Trade Accept.

797	CopyMsgIndicator		Indicates whether or not this message is a drop copy of another message. Valid values: Y = Yes N = No (default value)
	Standard Trailer	Y	

5.2.7 Trade Capture Report – Confirmed Decline (DK): ARDK / ACDK (out)

Note: This message is part of the ADF trade matching process that will be implemented in a future release.

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

Tag	FIX tag name	Req'd	Comment
	Standard Header	Y	MsgType = AE
1011	MessageEventSource	F	Used to identify the type of acknowledgment. Value "ARDK" identifies a Trade Decline confirmation sent to both parties of the trade. Value "ACDK" identifies the version forwarded to the specified clearing firms of both parties of the trade.
571	TradeReportID	Y	Identifier assigned by FINRA (not Control Number).
572	TradeReportRefID		TradeReportID from inbound Trade Decline.
22011	ControlDate	F	ControlDate from inbound Trade Decline.
1003	TradeID	F	TradeID from inbound Trade Decline.
487	TradeReportTransType	F	Valid values: 0 = New
856	TradeReportType	F	Valid values: 3 = Decline
570	PreviouslyReported	Y	Will always be set to: N = No
55	Symbol	F	Symbol from inbound Trade Decline.
65	SymbolSfx		SymbolSfx from inbound Trade Decline.
32	LastQty	Y	LastQty from inbound Trade Decline.
31	LastPx	Y	LastPx from inbound Trade Decline.
75	TradeDate	Y	TradeDate from inbound Trade Decline.
60	TransactTime	Y	Time the transaction represented by this Trade Capture Report occurred (in **UTC/GMT**). Format: YYYYMMDD-HH:MM:SS.sss
552	TrdCapRptSideGrp/NoSides	Y	TrdCapRptSideGrp/NoSides from inbound Trade Decline. Will reflect the value "1".
→	54 Side	Y	Side from inbound Trade Decline.
→	37 OrderID	Y	Required in FIX, set to NONE.
127	DKReason	F	DKReason from inbound Trade Decline.
58	Text		Text from inbound Trade Decline.
797	CopyMsgIndicator		Indicates whether or not this message is a drop copy of another message. Valid values: Y = Yes N = No (default value)
	Standard Trailer	Y	

5.2.8 Trade Capture Report – Confirmed Match: ARMA / ACMA (out)

Note: This message is part of the ADF trade matching process that will be implemented in a future release.

Match/locked-in trades (by trade report comparison or by trade acceptance) will generate a Match confirmation. Trades submitted as AGU or QSR trades (LockedInIndicator = A or Q) will not generate a Match confirmation.

Tag	FIX tag name	Req'd	Comment
	Standard Header	Y	MsgType = AE
1011	MessageEventSource	F	Used to identify the type of acknowledgment. Value "ARMA" identifies a Match processed by FINRA sent to both parties of the trade. Value "ACMA" identifies the version forwarded to the specified clearing firms of both parties of the trade.
571	TradeReportID	Y	Identifier assigned by FINRA (not Control Number).
22011	ControlDate	F	ControlDate of the trade submitted by the executing reporting party (i.e., the firm with the Reporting Obligation).
1003	TradeID	F	TradeID (Control Number) of the trade submitted by the executing reporting party (i.e., the firm with the Reporting Obligation).
22027	MatchControlDate		If the trade was matched against the contra party's trade report (where ReportingObligation = N), then this tag will contain the Control Date of the contra party's trade report (Tag 9857 will be set to "L"). If the contra party accepted the executing reporting party's trade report, then this tag will be omitted (Tag 9857 will be set to "A").
22028	MatchTradeID		If the trade was matched against the contra party's trade report (where ReportingObligation = N), then this tag will contain the Control Number of the contra party's trade report (Tag 9857 will be set to "L"). If the contra party accepted the executing reporting party's trade report, then this tag will be omitted (Tag 9857 will be set to "A").
487	TradeReportTransType	F	Valid values: 3 = Release
856	TradeReportType	F	Valid values: 2 = Accept
573	MatchStatus	F	Valid values: 0 = Matched
570	PreviouslyReported	Y	Will always be set to: N = No
55	Symbol	F	Symbol from matched trade reports.
65	SymbolSfx		SymbolSfx from matched trade reports.
32	LastQty	Y	LastQty from matched trade reports.

31	LastPx			Y	LastPx from matched trade reports.
75	TradeDate			Y	TradeDate from matched trade reports.
60	TransactTime			Y	Time the transaction represented by this Trade Capture Report occurred (in **UTC/GMT**). Format: YYYYMMDD-HH:MM:SS.sss
552	TrdCapRptSideGrp/NoSides			Y	Will always reflect the value "2" for both sides to the trade (executing party and contra party).
→	54	Side		Y	Side of trade for each party. Valid values: 1 = Buy 2 = Sell
→	37	OrderID		Y	Required in FIX, set to NONE.
→	453	Parties/NoPartyIDs		F	Will always reflect the value "1" for each side of the trade.
→	→	448	PartyID	F	Identifier (MPID) for the party defined in PartyRole.
→	→	447	PartyIDSource	F	Will always be set to: C = Generally accepted market participant identifier (e.g. FINRA mnemonic)
→	→	452	PartyRole	F	PartyRoles from matched trade reports. Valid values: 1 = Executing Firm (firm with Reporting Obligation) 17 = Contra Firm
9857	LockedInMethod			F	Indicates the method of locking in the trade. Valid values: A = Trade locked in by trade acceptance. L = Trade locked in by trade matching.
797	CopyMsgIndicator				Indicates whether or not this message is a drop copy of another message. Valid values: Y = Yes N = No (default value)
	Standard Trailer			Y	

5.2.9 Trade Capture Report Ack – Reject (out)

Tag	FIX tag name	Req'd	Comment
	Standard Header	Y	MsgType = AR
571	TradeReportID	Y	Identifier assigned by FINRA.
572	TradeReportRefID	Y	TradeReportID (Tag 571) from the inbound message.
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 *2 = Accept* *3 = Decline* 5 = Trade Correction 6 = Trade Report Cancel / *CP Break* ***Part of the ADF trade matching process to be implemented in a future release***.
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	Y	Reason code Trade Capture Report was rejected by FINRA. See section 6.3. ~~Valid values (examples):~~ ~~INVALID_MPID~~ ~~SECURITY_NOT_FOUND~~ ~~TRADE_NOT_FOUND (on Cancels, Reversals and Corrections)~~ ~~REQUIRED_FIELD_MISSING~~ ~~FORMAT_ERROR~~
58	Text	Y	Contains the actual error message describing the TradeReportRejectReason. See section 6.3.
22015	BranchOfficeCodeSequenceNumber		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.
	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. In addition, a list of the reject codes and associated reasons returned in the Trade Capture Report ACK – Reject (section 5.2.9) has been added and will be maintained going forward if more reject codes/reasons are instituted.

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.
- 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 "Orig", and in some cases, the tag number prefixed with 20.

The following fields have been added to FIX 4.4:

Tag	FIX tag name	FIX 5.0	Comment
1003	TradeID	Yes	
1015	AsOfIndicator	Yes	
1042	SecondaryFirmTradeID	Yes	
9854	OverrideFlag	No	
1126	OrigTradeID	Yes	
22001	TradeModifier1	No	
22002	TradeModifier2	No	
22003	TradeModifier3	No	
22004	TradeModifier4	No	
22005	SpecialProcessingFlag	No	
22007	ExecutionTime	No	
22009	PreparationTime	No	
22011	ControlDate	No	
22012	OrigControlDate	No	
22013	LockedInIndicator	No	
22015	BranchOfficeCodeSequenceNumber	No	
22018	TradeModifier4Time	No	
22020	FINRATradeModifier3	No	
22022	ServiceBureauPrepTime	No	
22024	ShortSaleIndicator	No	
~~22026~~	~~PriorDayClearingInstruction~~	~~No~~	
22027	MatchControlDate	No	To be implemented in a future release.
22028	MatchTradeID	No	To be implemented in a future release.
22029	ReferenceReportingFacility	No	
22030	ReportingObligation	No	
22031	FINRATradeModifier4	No	

22032	FINRATradeModifier2	No	
22033	TradeModifier2Time	No	

6.2 Enumerations added

Enum	Enum description	Tag	Comment
83	Clearing Account Number	452	PartyRole
~~4001-4071~~	~~Different reject reasons~~	~~751~~	~~TradeReportRejectReason~~

6.3 Reject Reason Table

This table contains the Reject Reason Code (Tag 751) and associated Reject Reason (Tag 58) returned on rejected entries. This list will be subject to updates as necessary.

Tag 751	Tag 58
2	SYMBOL IS MISSING
3	SYMBOLSFX IS MISSING
4	SECURITY NOT FOUND
5	INVALID CONTROL DATE
6	INVALID CONTROL ID
7	INVALID FORMAT
8	UNKNOWN FUNCTION
9	TYPE IS MISSING
10	INVALID TYPE
17	INVALID RPID
18	INVALID DATE
19	INVALID PRICE
20	INVALID PRICE OVERRIDE
22	INVALID STATUS
23	INVALID SIDE
24	NOT WITHIN ALLOWABLE TIME
25	PRICE OUT OF RANGE
26	PRICE OUT OF OVERRIDE RANGE
27	TERMINAL NOT AUTHORIZED
29	INVALID TIME
31	RPID REQUIRED
32	INVALID PREP TIME
33	INVALID SVC BUREAU PREP TIME
34	INVALID TRADE MODIFIER 2 TIME
36	INVALID PRICE TYPE
37	INVALID REVERSAL DATE
38	INVALID CLEARING PRICE
39	INVALID REVERSAL ID
40	DUPLICATE CONTROL DATE/ID
42	INVALID FUNCTION CODE
43	INVALID ORIGINAL CONTROL DATE

44	INVALID_EXECUTION_DATE
45	ONLY_SAME-DAY_CORRECTION_PERMITTED
46	ONLY_SAME-DAY_CANCEL_PERMITTED
48	PRICE_REQUIRED
50	INVALID_PUBLISH_INDICATOR
55	INVALID_SLD TIME
59	INVALID_PUBLISH_INDICATOR_FOR PROCESS_CODE
62	INVALID_SYMBOL
63	INVALID_SYMBOL_SUFFIX
67	INVALID_CLEARING_NUMBER
68	SECURITY_NOT FOUND
70	NO RECORDS_FOUND
71	RPID_MISMATCH
72	TRADE_NOT_FOUND
73	TRADE_NOT_MATCH ELIGIBLE
74	INVALID_DK REASON
75	DK NOT ALLOWED_AFTER AUTO LOCK_TIME
76	AFFIRM_NOT_ALLOWED_AFTER_AUTO LOCK_TIME
77	INVALID_MATCH CONTROL_DATE
78	INVALID_VOLUME_ENTERED
79	CONTRA_TRADE_NOT_FOUND
80	INVALID_MATCH CONTROL_ID
81	INVALID_AS-OF
82	RPID_NOT AUTHORIZED
83	CPID_NOT AUTHORIZED
85	INVALID_RPID_GIVE-UP
86	INVALID_CP GIVE-UP
87	INVALID_ORIGINAL_CONTROL_NUMBER
88	RPID_GIVE-UP_NOT_AUTHORIZED
89	CPID_GIVE-UP_NOT_AUTHORIZED
90	MUST ENTER_SECURITY_SYMBOL_OR CUSIP
91	NOT_A CROSS_TRADE
92	INVALID_SECURITY
93	INVALID_CONTRA_SIDE
96	INVALID_TRADE_MODIFIER_4 TIME
97	INVALID_P/A
98	CPID_REQUIRED
99	INVALID_CLEARING_FLAG
103	SECURITY_NOT ADF AUTHORIZED
104	NO CONTROL_NUMBER
105	TRADE_ALREADY_CANCELED
106	INVALID_CONTRA_CLIENT_REFNUM
107	MM DID NOT_ENTER_TRADE
108	INVALID_BRANCH_SEQUENCE_NUMBER
109	INVALID_CONTRA_BRANCH_SEQUENCE_NUMBER
110	INVALID_AS-OF DATE
111	INVALID_REVERSAL_FLAG
112	NOT_AN OPEN_TRADE

113	INVALID_CPID
118	INVALID_TRADE_DATE_FOR_CHANGED_CUSIP
120	INVALID_BREAK_INDICATOR
124	INVALID_AGU
125	CORRECTION_MAY_NOT_CHANGE_REVERSAL_FLAG
126	INVALID_RP/CP_USA
127	INVALID_CP/CPGU_USA
128	INVALID_RP/RPGU_USA
129	TRADE_SUB_TYPE_MUST_BE_TRADETHROUGH
130	TTE_REASON_REQUIRED
131	INVALID_PUBLISH_INDICATOR_FOR_ODD_LOT
134	INVALID_PROCESS_CODE
135	INVALID_SHORT_SALE_INDICATOR
136	INVALID_CLEARING_RELATIONSHIP
137	FINRA_CALCULATES_DIFFERENT_TRADEMOD3
138	EXECUTION_TIME_GREATER_THAN_TRADE_REPORT_TIME
139	NOT_TRADE_SUBMITTER
140	FINRA_CALCULATES_DIFFERENT_PUBLISH_INDICATOR
141	INVALID_REPORTING_FACILITY
143	CORRECTION_MAY_NOT_CHANGE_AS-OF_FLAG
144	CORRECTION_MAY_NOT_CHANGE_CONTRA_MPID
145	CORRECTION_MAY_NOT_CHANGE_CONTRA_GIVEUP
146	CORRECTION_MAY_NOT_CHANGE_CONTRA_CLEARING_NUMBER
147	INVALID_MATCH_STATUS
148	INVALID_ROLE
150	GIVE_UP_REQUIRED
151	EXPLICIT_FEE_MUST_BE_SUBMITTED_FOR_CLEARING
152	EXPLICIT_FEE_NOT_ALLOWED
153	INVALID_REJECT_CONTROL_NUMBER
154	ALREADY_CLOSED_OR_REPAIRED
155	FUNCTION_NOT_SUBJECT_TO_REPAIR
158	INVALID_EXECUTION_DATE/SCRTY_EFFECTIVE_DATE_COMBINATION
159	EXPLICIT_FEE_AGREEMENT_NOT_FOUND
160	ISSUE_NOT_ACTIVE
161	INVALID_LOCKED-IN_STATUS
162	COMPLIANCE_ID_REQUIRED
163	CONTRA_COMPLIANCE_ID_REQUIRED
164	CONTRA_COMPLIANCE_ID_NOT_ALLOWED
165	CANNOT_LINK_TO_ORIGINAL_TRADE
166	SPECIAL_PROCESSING_INDICATOR
167	MPID_NOT_ACTIVE
168	SELLER_DAYS_REQUIRED
169	INVALID_SELLER_DAYS
170	TRADING_NOT_ALLOWED
171	NSDQ_SUBPRODUCT_ENTRY_SUSPENDED
172	AMEX_SUBPRODUCT_ENTRY_SUSPENDED
173	ARCA_SUBPRODUCT_ENTRY_SUSPENDED
174	BATS_SUBPRODUCT_ENTRY_SUSPENDED

175	NYSE_SUBPRODUCT_ENTRY_SUSPENDED
176	FIX_PROTOCOL_ENTRY_SUSPENDED
177	TRADE_ENTRY_SUSPENDED,_EMC_HALT
178	INVALID_EXECUTION_TIME
179	MPID_NOT_AUTHORIZED
180	QUANTITY_REQUIRED
181	INVALID_TRADE_MODIFIER_1
182	INVALID_TRADE_MODIFIER_2
183	INVALID_TRADE_MODIFIER_3
184	INVALID_TRADE_MODIFIER_4
185	CONTRA_P/A REQUIRED
187	INVALID_SETTLEMENT_DATE
188	INVALID_PREPARATION_DATE
189	INVALID_CONTRA_CLIENT_TRADE_IDENTIFIER
190	INVALID_SPECIAL_PROCESSING_FLAG
191	INVALID_LOCKED-IN_INDICATOR
192	INVALID_REPORTING_OBLIGATION
193	INVALID_CANCEL-BREAK_INDICATOR
195	WEB_PROTOCOL_ENTRY_SUSPENDED
196	INVALID_RPID/CPID_COMBINATION
197	ENTERING_MPID IS HALTED
198	RPID_IS HALTED
199	REPORTING_PARTY_GIVEUP_IS HALTED
200	ISSUE_NOT_ACTIVE_OR INACTIVE
201	EXECUTING_PARTY NOT AUTHORIZED
202	INVALID_TRADE OBLIGATION_FOR_AFFIRM
203	INVALID_LOCKED-IN_STATUS FOR SPECIFIED_TRADE(S)
997	INVALID_CONTRA_CLIENT_REFERENCE_NUMBER
998	INVALID_CLIENT_REFERENCE_NUMBER
999	CAN NOT BE PROCESSED_AS SUBMITTED

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 http://fixprotocol.org/specifications/FIX.4.4 for details.
In addition, this solution imposes the following restrictions on fields:

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: Max eight digits.
31	LastPx	Format: nnnnnn.nnnnnn (for decimal unit price) nnnnnnnnnn.nn (for contract amount)
1003	TradeID	Max ten digits.
1126	OrigTradeID	Max ten digits.
523	PartySubID	Max 8 characters
22013	LockedInIndicator	FIX Data type: Boolean
22015	BranchOfficeCodeSequenceNumber	FIX Data type: String
376	ComplianceID	Max 20 characters.

Revision History

Revision	Date	Comment
1.0	8/26/2013	• Baseline version.
1.1	10/30/2013	• Amended the amount of trade data history ADF will maintain online from 5 rolling business days to 4 rolling business days. • Removed Tag 577 ClearingInstruction from Cancel and Correction messages. • Removed Tag 22026 PriorDayClearingInstruction from Cancel and Correction messages. • Added section 6.3 to list all possible Reject Reasons.