

Transaction Data File Fields To Be Reported



| Position | Field Name | Field Long Name | Description |
|----------|-------------------|------------------------------------|---|
| 1 | MSG_SEQ_NB | Message Sequence Number | Sequenced Number |
| 2 | TRD_RPT_TS | Trade Report Timestamp | Database Input Timestamp |
| 3 | TRD_EXCTN_TS | Trade Execution Timestamp | Execution Date Time Required on As-Of and Prior Day Cancel trades. If the field is blank the Execution Date = Current Trade Date |
| 4 | TRD_STLMT_DT | Trade Settlement Date | Settlement Date Time. Required for FI. (From a business standpoint it's a date, not a timestamp) |
| 5 | FINRA_SCRTY_ID | FINRA Security ID | Unique security identifier assigned by the system |
| 6 | ISSUE_SYM_ID | Issue Symbol Identifier | Symbol - Either Cusip or Symbol is required. May be blank if Original CUSIP is supplied |
| 7 | CUSIP_ID | CUSIP Identifier | CUSIP - Either Cusip or Symbol is required May be blank if Original Symbol is supplied |
| 8 | RPT_SIDE_CD | Report Side Code | Allows the client to indicate its role in the trade. B = Buy S = Sell X = Cross |
| 9 | ENTRD_VOL_QT | Entered Volume Quantity | Entered Quantity in par value amount |
| 10 | ENTRD_PR | Entered Price | Entered Price. Bills - Decimal Notes & Bonds WI - Yield Notes, Bonds, Strips & TIPS - Decimal |
| 11 | PR_TYPE_CD | Price Type Code | D = Decimal Y = Yield N = Negative Yield |
| 12 | PR_OVRRD_CD | Price Override Code | Indicates that the entered price is valid although it may fall outside the price reasonability check made by the System. Allow blank values. O = User Price Override F = FINRA Operations Price Override T = TRF Price Override |
| 13 | RPTG_PARTY_ID | Reporting Party Identifier | Reporting Party ID - The identifier of the party reporting the trade. |
| 14 | RPTG_PARTY_GVP_ID | Reporting Party Give-Up Identifier | Reporting side give-up firm MPID. This field is optional |
| 15 | CNTRA_PARTY_ID | Contra Party Identifier | Contra Party ID - The identifier of the contra party in the trade. C = Customer A = Non-Member Affiliate |

| Position | Field Name | Field Long Name | Description |
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| 16 | CNTRA_PARTY_GVP_ID | Contract Party Give-Up Identifier | Contra side give-up firm MPID. This field is optional C = Customer A = Non-Member Affiliate |
| 17 | RPTG_CPCTY_CD | Reporting Capacity Code | Reporting Capacity. This field is used to report the trading capacity of the Reporting Party on a trade. P = Principal A = Agency R = Riskless Principal |
| 18 | CNTRA_CPCTY_CD | Contra Capacity Code | Contra Capacity. This field is used to report the trading capacity of the Contra firm. Allows blank values. P = Principal A = Agency |
| 19 | LCKD_IN_FL | Locked In Flag | Locked-in Indicator - Set by the client to indicate if the trade being sent is Locked in or not. Values: Y or blank value |
| 20 | TRD_MDFR_LATE_CD | Trade Modifier Late Code (Trade Modifier 3) | System Trade Modifier – Time Modifiers T – Form T U – Extended hours reported late Z – Regular market hours reported late Blank – Regular Trade |
| 21 | TRD_MDFR_SRO_CD | Trade Modifier Self Regulatory Organization Code | Blank – Regular Trade W – Weighted Average Price “.S”- if the transaction is part of series of transactions where one or more transactions are executed at pre-determined fixed price (e.g. fixed price transaction in an “on-the-run” security as part of a transaction in an “off-the-run” security) or would otherwise result in the transaction(s) execution away from the current market. “.B” - if the transaction is part of a series of transactions where one or more transactions involves a futures contract (e.g. a “basis” trade). |
| 22 | PBLSH_FL | Publish Flag | Publish Indicator - Indicates if trade report should be reported to the Tape (e.g. disseminated). Values: Y or N |
| 23 | SLLR_CMSN_AMT | Seller Commission Amount | Seller Commission - Commission charged by the dealer. This is an amount field. This field is optional |
| 24 | BUYER_CMSN_AMT | Buyer Commission Amount | Buyer Commission - Commission charged by the dealer. This is an amount field. This field is optional |
| 25 | ASOF_FL | As-of Flag | As-Of Flag. Required on As-of Trades. Values: Y or blank value, or R (indicating a "Reversal Trade"). |

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| 26 | RVRSL_FL | Reversal Flag | Reversal Flag field. Values: R - reversal null - not a reversal |
| 27 | SPCL_PR_FL | Special Price Flag | Special Price - Set to indicate when a trade price is away from the actual market price. Y or Blank |
| 28 | SPCL_PR_MEMO_TX | Special Price Memo Text | Special Price Memo - Used when Special Price flag is set to "Y". Used to explain why there was a special price. The Special Memo is not disseminated. This field is optional |
| 29 | SYSTEM_CNTRL_NB | System Control Number | System Control Number - Unique id assigned by the system |
| 30 | SYSTEM_CNTRL_DT | System Control Number Date | Date the System Control Number was assigned by the system |
| 31 | PREV_TRD_CNTRL_NB | Previous Trade Control Number | Control Number of previous Trade in the chain. Value in this field will always point to the original trade's control ID. |
| 32 | PREV_TRD_CNTRL_DT | Previous Trade Control Number Date | Date the Previous Trade Control Number was assigned by the system |
| 33 | FIRST_TRD_CNTRL_NB | First Trade Control Number | Control Number of First Trade in the chain Value in this field will always point to itself. |
| 34 | FIRST_TRD_CNTRL_DT | First Trade Control Number Date | Date the First Trade Control Number was assigned by the system |
| 35 | TRD_ST_CD | Trade Status Code | Trade status. T - Newly Reported Trade Y - Reversal (Historical Trade Cancels) X - Cancelled C - Correction (cancelled portion) R - Correction (new trade portion) |
| 36 | HIGH_PR | High Price | Current High Price. NULL where ASOF = Y |
| 37 | HIGH_CNTRL_NB | High Control Number | Control Number of Current High NULL where ASOF = Y |
| 38 | LOW_PR | Low Price | Current Low Price. NULL where ASOF = Y |
| 39 | LOW_CNTRL_NB | Low Control Number | Control Number of Current Low NULL where ASOF = Y |
| 40 | LSALE_PR | Last Sale Price | Current Last Sale NULL where ASOF = Y |
| 41 | LSALE_CNTRL_NB | Last Sale Control Number | Control Number of Current Last Sale NULL where ASOF = Y |
| 42 | WIS_CD | When Issued Indicator | Identifies if the security traded on a when-issued basis. Y = When Issued N = Not When Issued |

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| 43 | SPCL_PRCSG_CD | Special Processing Flag | Special Processing Flag. Indicates that the transaction is for internal FINRA use only and should not be disseminated. A - Non-member Affiliate—Principal Transaction Indicator Blank Value - Regular Trade (not for internal FINRA use only) |
| 44 | ATS_MP_ID | ATS Execution Market Participant Identifier | Identifies the Alternative Trading System on which the transaction occurred. |
| 45 | NO_RMNRN_CD | No Remuneration Indicator | This code denotes whether a trade report includes remuneration of any kind. NULL = Trade does include remuneration, for example commission or markup/markdown built into the price. N = Trade does not include remuneration of any kind. |
| 46 | ATS_FL | ATS Indicator Flag | Indicates that the trade is an ATS trade |