

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

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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").

Position	Field Name	Field Long Name	Description
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	SYSTM_CNTRL_NB	System Control Number	System Control Number - Unique id assigned by the system
30	SYSTM_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

Position	Field Name	Field Long Name	Description
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