NYSE TRF End of Day Journal Output Interface Requirement Specification

NYSE TRF

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Document Version 1.0

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Background

The TRF EOD Journal is available to any Participant Firms, Non-Participant Firms and/or Clearing Firms.

1. **Participant Firms** may subscribe at for either a single reporting MPID or all reporting MPID's via the Firm CRD# on file. For CRD Level output, file will include all trades in which firm acts as both a Participant and a Non-Participant if applicable.
2. **Non-Participant Firms** may also subscribe for either a single contra MPID or all contra MPID's via the Firm CRD# on file. However, Firms will be required to complete a Contra Service Subscriber agreement prior to set-up. Output will contain only trades in which the firm has a Contra Service Subscriber Agreement on file.
3. **Clearing Firms** may subscribe by either a single clearing# or a Clearing Firm CRD level that provides a single output for all active Clearing #'s on file. Clearing Firms will not be able to specify more than one clearing number for a single output. Instead, they would be required to subscribe to Clearing CRD Level report which will then include all active Clearing #'s on file.

Naming Conventions and Formatting

1. Output files will be made available for secure pick-up via Managed File Transfer (MFT).
2. Output file will conform to the following standards:
   a. File will be created in standard CSV format and will be **comma** delimited.
   b. Files **will** contain headers.
   c. Files will not be sorted.
   d. Files will be compressed and delivered as .dat.gz
   e. File naming convention will support standard versioning controls.
   f. Files will not include Test Symbols.
3. Output files will follow standard naming convention:

Market	Report Type	Report Name
FINY	Daily	FINY_TRF_EOD_JOURNAL_EF_<CRD>_<MFTID>_YYYYMM_Vx.<FileNumber>dat.gz
	Daily	FINY_TRF_EOD_JOURNAL_EF_<MPID>_<MFTID>_YYYYMM_Vx.<FileNumber>dat.gz
	Daily	FINY_TRF_EOD_JOURNAL_CF_<ClearingCRD>_<MFTID>_YYYYMM_Vx.<FileNumber>dat.gz
	Daily	FINY_TRF_EOD_JOURNAL_CF_<Clearing#>_<MFTID>_YYYYMM_Vx.<FileNumber>dat.gz

4. Due to potential size, a <FileNumber> will be automatically incremented after the version number of the report name to provide multiple files for same trading day.
   a. File number is 4-character and will always be provided starting at 0001.
5. Output file will be made available **after ~ 12:00 a.m. on T+1 daily**.

6. As new enhancements are made to these outputs, customers may expect to receive both current and new versions in their MFT file folder. All new versions will be tagged with a version number which will then allow the customer to migrate to the new file format when ready. Advance notification of dates will be provided with a minimum of 30 day notice dependent upon size and scope of changes.
7. After the migration timeframe has expired, customers will see only the latest version in their MFT folders.

Contact Information

Firms may request to subscribe to any of the outputs by contacting NYSE-CustomerOutput@theice.com.

TRF End of Day Journal Output

Report Record Format

#	Field Name	Description	Data Type	Valid Values
1	Event Type	Identifies Exchange Message or Event Type.	VARCHAR2(4)	**TRAK:** Trade Ack **TCAK:** Trade Cancel **TRVK:** Trade Reversal **TCRK:** Trade Correction Ack **GTRJ**: Gateway Reject **TREJ**: TRF Module Reject
2	TRF Receipt Time	Time Exchange (Pillar) received the trade report (in UTC/GMT) from the participant firm.	VARCHAR2(20	Format: HH:MM:SS.sssssssss
3	Event Timestamp	Time the Exchange (Pillar) Matching Engine Acknowledged the Trade Report.	TIMESTAMP(9)	Format: HH:MM:SS.sssssssss
4	Transact Time	Reporting Firm execution time of the Trade Report.	TIMESTAMP(9)	Format: HH:MM:SS.sssssssss
5	Control Date	Control date generated by the Exchange (Pillar) representing the Date the Trade Report was received.	DATE	Format: YYYYMMDD
6	Original Control Date	Control Date of the original trade report received.	DATE	Format: YYYYMMDD
7	Trade Date	Execution Date. Interpreted as an As-Of trade if not current date.	DATE	Format: YYYYMMDD

#	Field Name	Description	Data Type	Valid Values
8	Symbol	Symbol in NYSE Symbology along with Suffix.	VARCHAR2(24)	Represented as (Symbol <Space> Suffix)
9	Symbol ID	Exchange (Pillar) unique generated Symbol ID.	NUMBER(38,0)	
10	Source	Identifies Source of Inbound message.	VARCHAR2(1)	Valid Values: F - FIX C - Customer (Prism) T - Trade Desk (Prism)
11	SenderCompID	Reporting Firm SenderCompID	VARCHAR2(32)	
12	TradeID	Pillar generated 10-digit FINRA Control Number identifying the trade (Main ID of the Trade Report)	VARCHAR2(10)	First digit “3” = Tape A & B symbol First digit “4” = Tape C symbol Digits 2 through 9 - sequence number from tag 571 with 0s pre-pended *Examples: Tape A/B report: 3,000,000,001 Tape C report: 4,000,000,002
13	Orig TradeID	FINRA Control Number generated by Exchange (Pillar) of the original trade. Valid only on corrections and reversals.	VARCHAR2(10)	
14	Parent TradeID	Very first FINRA Control Number generated by Exchange (Pillar) in a chain.	VARCHAR2(10)	
15	Trade ReportID	Unique Exchange (Pillar) generated identifier of the Trade Capture Report (with no prefix of 3 or 4)	VARCHAR2(20)	
16	Trade Report RefID	Required on all Cancel, Corrections and Reversals, represents the Previous or Original TradeReportID.	VARCHAR2(20)	
17	TRF Reference Number	The reference number of the trade generated by the Exchange (Pillar) TRF of the trade.	VARCHAR2(20)	On New Trades, Trade Corrections and Reversals, value provided will = Trade Report ID (571).

#	Field Name	Description	Data Type	Valid Values
				On Cancels, value provided will = Trade Report Ref ID (572).
18	Orig TRF Reference Number	The reference number generated by the Exchange (Pillar) TRF of the original trade being reversed, as provided by the firm on their reversal submission.	VARCHAR2(20)	Not valid on new Trade Reports. Only applicable on Reversals and = Trade Report Ref ID (572).
19	Firm TradeID	Reporting Firms generated identifier assigned to the trade report.	VARCHAR2(20)	
20	Secondary Firm TradeID	The Contra Client Identifier assigned to a trade by the contra side. Only allowed on Locked-in, Customer and Cross Trade Reports.	VARCHAR2(20)	
21	Previously Reported	Indicates if the trade capture report was previously reported to the counterparty. Required in FIX.	VARCHAR2(1)	Valid values: N = No Y = Yes
22	As-Of Indicator	Used to indicate that a trade was executed "as of" a prior date.	VARCHAR2(1)	Valid values: 0 = false – trade is not an As Of trade (default) 1 = true – trade is an As-Of trade
23	Last Quantity	Trade Volume (original amount reported or amended amount - as applicable).	NUMBER(38,0)	
24	Fractional Share Quantity	Fractional Trade Volume (original amount if reported or amended amount - as applicable) FractionalShareQty must be entered in combination with ClearingInstruction (577) set to one of the following values (which represent non-clearing eligible reports): 98 = QSR No Clear 12 = Customer Trade 13 = Self-Clear	NUMBER(15,6)	
25	Last Price	Trade Price (original price reported or amended price - as applicable).	NUMBER(22,8)	

#	Field Name	Description	Data Type	Valid Values
26	Price Type	Price Type	NUMBER (3,0)	Valid Value: 98 = Decimal Unit Price
27	Clearing Price	Price inclusive of Explicit Fee	NUMBER(22,8)	
28	Settle Date	Specific date of trade settlement (Settlement Date).	DATE	Format: YYYYMMDD
29	Reporting Obligation	Reporting Obligation	VARCHAR2(1)	Valid values: Y = Trade reported by the member with the reporting obligation. N = Trade reported by the member who does not have the reporting obligation. Note: All Customer and Cross trades must be submitted as Reporting Obligation = Y.
30	Reporting Firm Side	Reporting Firm side	VARCHAR2(1)	Valid values: 1 = Buy 2 = Sell 8 = Cross
31	Reporting Firm PartyID	Identifier for the type of party defined in PartyRole. Either an MPID or a Clearing Firm number or "C" for customer on the contra side.	VARCHAR2(4)	
32	Reporting - Clearing Firm Number PartyID	Reporting - Clearing Firm Number PartyID Contains either the Reporting Firms clearing number or the Reporting GiveUp clearing number.	VARCHAR2(4)	
33	Reporting - Give-Up Firm PartyID	Reporting - Give-Up Firm PartyID Populated only when Give Up is provided on the Reporting Side else blank.	VARCHAR2(4)	
34	Reporting Order Capacity	Reporting Order Capacity	VARCHAR2(1)	Valid values: A = Agency P = Principal R = Riskless Principal
35	Reporting Text	Reporting Text	VARCHAR2(32)	

#	Field Name	Description	Data Type	Valid Values
36	Reporting ComplianceID	Reporting ComplianceID - Firm Order Identifier Equivalent of a ClientOrderID.	VARCHAR2(20)	
37	Contra Side	Contra Side	VARCHAR2(1)	
38	Contra Firm PartyID	Either an MPID or a Clearing Firm number or “C” for customer on the contra side.	VARCHAR2(4)	
39	Contra - Clearing Firm Number PartyID	Contra - Clearing Firm Number PartyID Contains either the Contra Firms clearing number or the Contra GiveUp clearing number.	VARCHAR2(4)	
40	Contra - Give-Up Firm PartyID	Contra - Give-Up Firm PartyID Populated only when Give Up is provided on the Contra Side else blank.	VARCHAR2(4)	
41	Contra Order Capacity	Contra Order Capacity	VARCHAR2(1)	Valid values: A = Agency P = Principal R = Riskless Principal
42	Contra Text	Contra Text	VARCHAR2(32)	
43	Contra ComplianceID	Contra Compliance ID Contra side required on Locked-In trades and allowed on Customer and Cross trades.	VARCHAR2(20)	
44	Override Flag	Override Flag - Only allowed on resubmission of reports rejected due to pricing validation.	VARCHAR2(1)	Valid values: Y = Yes N = No (default value)
45	Locked In Indicator	Locked In Indicator - Indicates that the firm entering the trade is reporting for both sides of the trade.	VARCHAR2(1)	Valid values: Y = Yes N = No (default value)
46	Special Processing Flag	Special Processing Flag	VARCHAR2(1)	Valid values: N = No Special Processing (default) Y = Position Transfer O = Clearing Only/Non-Regulatory
47	Trade Modifier1 (Settlement)	Trade Modifier1 - Settlement Modifier	VARCHAR2(1)	Valid values are: 0 = regular (T+1, default) C = Cash (same day)

#	Field Name	Description	Data Type	Valid Values
				R = Seller’s Option
48	Secondary Trd Type	Secondary Trd Type - represents the number of days to settlement. Can only be submitted when Tag 22001 TradeModifier1 = R.	VARCHAR2(2)	Example: 02 – 60 = Seller’s Option
49	Trade Modifier2 (Trade Through Exempt)	Trade Modifier2 - Rule 611 Trade Thru Exempt reason modifiers	VARCHAR2(1)	Valid values are: 2 = FINRA Self-help indicator 3 = Intermarket sweep outbound 4 = Derivatively priced 6 = Intermarket sweep inbound 7 = Qualified Contingent Trade 8 = FINRA subpenny indicator E = Error Correction P = Print Protection
50	Trd Sub Type	Trd Sub Type	VARCHAR2(1)	Valid Values: 0 = no Trade Through Exemption 1 = Trade Through Exemption
51	Trade Modifier2 Time	Trade Modifier2 Time	VARCHAR2(20)	
52	Trade Modifier3 (Late)	Trade Modifier3 - Time modifier submitted by Firm.	VARCHAR2(1)	Valid values are: T = Firm reported executed outside normal market hours Z = Firm reported executed during normal market hours and reported late U = Firm reported executed outside normal market hours and reported late
53	TRF Trade Modifier3 (Late)	Pillar Validated TRF Modifier 3. Note: Only populated when TRF validation disagrees with value sent by the Firm.	VARCHAR2(1)	Valid values are: Null = Value sent by Firm passes TRF validation. T = TRF reported executed outside normal market hours

#	Field Name	Description	Data Type	Valid Values
				Z = TRF reported executed during normal market hours and reported late U = TRF reported executed outside normal market hours and reported late
54	Trade Modifier4 (Audit Trail)	Firm reported Trade Modifier4 - SRO detail sale condition code.	VARCHAR2(1)	Valid Values (if applicable): 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
55	TRF Trade Modifier4 (Audit Trail)	Pillar Validated TRF Modifier 3. Note: Only populated when TRF validation disagrees with value sent by the Firm.	VARCHAR2(1)	Valid Values for Null = Value sent by Firm passes TRF validation. V = Contingent Trade W = Weighted Average Price I = Published Odd Lot Trade
56	Trade Modifier4 Time	Trade Modifier4 Time	VARCHAR2(20)	
57	Process Code	Process Code	VARCHAR2(1)	Valid Values: 0 = regular (default) 2 = Step In trade 3 = Step Out trade 7 = Special trade 8 = Special and Step Out trade 9 = Special and Step In trade A = Step Out trade with Fees B = Special and Step Out trade with Fees
58	Clearing Instruction	Clearing Instruction.	NUMBER(3)	Valid Values: 11 = QSR Clear 98 = QSR No Clear 10 = AGU 13 = Self Clear

#	Field Name	Description	Data Type	Valid Values
				12 = Customer Trade
59	Publish TRD Indicator	Firm reported Publish Trade Indicator	VARCHAR2(1)	Valid Values: Y = Firm reported Publish (Report by rules) N = Firm reported Non-publish or Clearing Only (no report)
60	TRF Publish TRD Indicator	Pillar validated Publish Trade Indicator Note: Always provided by TRF.	VARCHAR2(1)	Valid Values: Y = Publish (Report by rules) N = Non-publish or Clearing Only (no report)
61	Short Sale Indicator	Short Sale Indicator	VARCHAR2(1)	Valid Values: S = Sold Short E = Sold Short Exempt
62	Related Market Center	Related Market Center	VARCHAR2(1)	Valid Values: A = NYSE American (formerly NYSE MKT) trade B = NASDAQ BX trade C = NYSE National Exchange trade E = Members Exchange F = Foreign Market G = BATS Y Exchange trade H = BATS Exchange trade I = International Securities Exchange trade J = Direct Edge A Exchange trade K = Direct Edge X Exchange trade L = Long Term Stock Exchange M = NYSE Chicago Exchange trade N = New York Stock Exchange trade O = Unknown Market Center

#	Field Name	Description	Data Type	Valid Values
				P = NYSE Arca trade Q = NASDAQ Exchange trade U = Unspecified Multiple Market trades V = IEX Exchange Trade W = Chicago Board Options Exchange trade X = NASDAQ PSX trade Y = Miami Exchange 0 = ADF 1 = FINRA/NASDAQ TRF Carteret 2 = FINRA/NASDAQ TRF Chicago 3 = FINRA/NYSE TRF
63	Reference Reporting Facility	Reporting Facility	VARCHAR2(1)	Always = N (FINRA/NYSE TRF)
64	LULD - Lower Price Band	LULD - Lower Price Band	NUMBER(22,8)	Will only be populated when Trade Report contains LULD Reject Code value = 708. Else Blank.
65	LULD - Upper Price Band	LULD - Upper Price Band	NUMBER(22,8)	Will only be populated when Trade Report contains LULD Reject Code value = 708. Else Blank.
66	National Best Bid Price	National Best Bid Price	NUMBER(22,8)	
67	National Best Offer Price	National Best Offer Price	NUMBER(22,8)	
68	Possible SSR Violation Flag	Possible SSR Violation Flag	NUMBER(3)	Valid values: 0 = false – trade is not a Possible SSR Violation (default) 1 = true – trade may be a Possible SSR Violation
69	Possible Trade Through Violation Flag	Possible Trade Through Violation Flag	NUMBER(3)	Valid values: 0 = false – trade is not a Possible Trade Through Violation (default)

#	Field Name	Description	Data Type	Valid Values
				1 = true – trade may be a Possible Trade Through Violation
70	Reject Reason	Pillar or FINRA Reject Reason code.	NUMBER(6)	R700 <TRF Tag> FINRA Examples: 004 = SECURITY NOT FOUND 005 = INVALID CONTROL DATE 040 =DUPLICATE CONTROL DATE/ID 044 = INVALID EXECUTION DATE 062 = INVALID SYMBOL 067 = INVALID CLEARING NUMBER 071 = RPID MISMATCH 082 = RPID NOT AUTHORIZED
71	FINRA Trade Report ID	FINRA Trade Report ID. Identifier assigned by FINRA for each FINRA response back.	VARCHAR2(20)	
72	Trd Rpt Status	3-digit Warning Code representing the trade was accepted but the Exchange TRF should be aware of certain conditions to the trade.	VARCHAR2(3)	
73	Trade Report Reject Reason	Reason Trade Capture Report was rejected by either Pillar or FINRA.	VARCHAR2(100)	Examples: SECURITY NOT FOUND INVALID CONTROL DATE DUPLICATE CONTROL DATE/ID INVALID EXECUTION DATE INVALID SYMBOL INVALID CLEARING NUMBER RPID MISMATCH RPID NOT AUTHORIZED
74	FINRA Trade Status	FINRA Trade Status	VARCHAR2(1)	Y else Blank
75	FINRA Cancel Status	FINRA Cancel Status	VARCHAR2(1)	Y else Blank
76	FINRA Correction Status	FINRA Correction Status	VARCHAR2(1)	Y else Blank

#	Field Name	Description	Data Type	Valid Values
77	FINRA Reversal Status	FINRA Reversal Status	VARCHAR2(1)	Y else Blank
78	Tape Reject Flag	Tape Reject Flag	VARCHAR2(1)	Y else Blank

Appendices

Appendix A: Document Version History

Date	Version Number	Change Summary
2/12/2025	1.0	Initial publication.