NYSE Pillar Gateway
FIX
Protocol Specification

FINRA/NYSE Trade Reporting Facility® (TRF)

June 24, 2025

SPEC VERSION 1.3

Contents

1. Introduction

This document describes the implementation of the FIX 4.4 protocol used for trade submission to the FINRA/NYSE Trade Reporting Facility® (TRF) via the Pillar FIX Gateway.

This document assumes the reader has a thorough understanding of the FIX 4.4 protocol available at https://www.fixtrading.org/. As such, it is not intended as a guide to constructing a FIX client. Rather, it is a reference to ensure that a firm's FIX client, constructed according to the FIX 4.4 specifications, will be compatible with the Pillar FIX Gateway.

1.1   About the Pillar FIX Gateway

Pillar FIX Gateway is the application offering a single protocol for firms to transact business with one or more of the NYSE Group markets and the FINRA/NYSE TRF. It is a component of Pillar, an integrated trading technology platform that has been designed to reduce complexity, while enhancing consistency, performance and resiliency.

For more information on the Pillar trading platform, please visit https://www.nyse.com/pillar.

1.2   Failure Recovery

Each session on the Pillar Gateway is assigned two pairs of destination Pillar IP addresses, and one port number used by all four IPs. The IP/Port pairs correspond to the Pillar Primary and DR production environments.

- **Primary Production Environment** – Pillar FIX Gateway users may be logged in to either the primary or backup destination IP addresses, but not both, at any given time.

    o   Once logged in, a successful login attempt on the other IP address will result in a logout on the first IP.

    o   In the event that the primary destination becomes unavailable, the user should attempt to log in on the secondary IP address. The sequence number on the secondary IP address will always continue from the last Application Layer message transacted on the primary IP (and vice versa). That is, Session Layer messages will not be recovered nor counted in determining the next sequence number expected from the client.

    o   In the event of an intraday session restart, both Primary and Secondary destination IP addresses will be temporarily unavailable. Upon restart:

        ▪   If the session restart was not accompanied by a software release rollback, Application Layer messages transacted on the affected session prior to the outage will be recoverable, and the sequence number will continue from the last Application Layer message transacted. That is, Session Layer messages will not be recovered.

        ▪   If the session restart was accompanied by a software release rollback, messages transacted on the affected session prior to the outage will not be recoverable. Sequence numbers will start with 1.

- **DR Production Environment** – In the event that the Pillar Primary Production environment becomes unavailable, Pillar FIX Gateway users may log in to the DR IP addresses configured for their sessions.

o   Messages transacted on the affected session prior to the outage will not be recoverable. Sequence numbers will start with 1.

NYSE Pillar Risk Mitigation

In the event a reporting engine enters an unexpected state, the Pillar Risk Mitigation process will be triggered. The impacted reporting engine will initiate an automatic recovery during which period new reports will be rejected with a reason code '76 – System not available'.

1.3   Contact Us

The NYSE Group Market Support teams have a centralized phone number. Through this number, clients are able to reach all support contacts for Trading, Technical, Market Data and Client Relationship Services.

+1 212-896-2830

Follow the prompts for menu options.

2. <u>Data Types</u>

A data type and length are provided for each FIX tag in this specification in the "Data Type" column of the message format tables. These length values represent systemic limits enforced by the Pillar FIX Gateway. All values entered by firms are subject to additional validations, as indicated in the "Values" column of the tables.

Firms should not null pad a FIX tag to equal the systemic limit. Instead, each tag should be populated with the natural length of the intended value.

3. <u>Identifiers</u>

3.1   Trade Report ID

Pillar will assign a unique TradeReportID (571) to all Trade Capture Reports (TCRs) received from the firm.

3.2   Trade Report Reference ID

The TradeReportRefID (572) is used to refer to a previous TCR on Trade Cancels, Reversals, and Corrections. Optional; if provided will be ignored. The NYSE/FINRA TRF will look up and populate the TradeReportID of the original trade in this tag on the Confirmed Cancel/Reversal/Correction Ack.

3.3   Trade ID (FINRA Control Number)

TradeID (1003) is a FINRA extension to FIX 4.4. TradeID carries the ten digit FINRA Control Number which Pillar assigns to New Trades, Reversals, and Corrections based on FINRA requirements for the generation of Control Numbers. All Control Numbers start with either the digit 3 (for trades of NYSE, AMEX, ARCA, BATS, or other listed securities), or with the digit 4 (for trades of NASDAQ listed securities), followed by nine digits (numeric) representing the sequence number of the trade. All Control Numbers are unique within a given day.

3.4   Original Trade ID

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

3.5   Firm Trade ID

FirmTradeID (1041) contains the internal ID assigned to a trade by the reporting firm (Client Trade Identifier). Must not exceed 20 characters. Pillar will not check/enforce uniqueness.

3.6   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). Pillar will not check/enforce uniqueness.

3.7   TRF Reference Number

TRFReferenceNumber (22025) is a FINRA Extension to FIX 4.4. It contains the internal ID Pillar assigns to New Trades, Reversals, and Corrections. Will not exceed 20 characters.

3.8   Original TRF Reference Number

OrigTRFReferenceNum (22035) is a FINRA Extension to FIX 4.4. Used in Reversals, it contains the internal ID assigned to the original trade by Pillar. FINRA Rules require this identifier be submitted by the firm on all Reversals. This field cannot exceed 20 characters.

3.9   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.
Executing Firm	MPID of Reporting party (owner of the trade).
Clearing Firm Number	Clearing Firm Number. Must be submitted on the reporting side. On Locked-In and Interdealer (Self-Clear) trades, must be submitted on both the reporting and the contra side.
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. 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.

The field Reporting Obligation (Tag 22030) is a FINRA required field that allows the Exchange TRF to identify on a trade report whether or not the reporting party of that trade is the party that has the responsibility to report the trade, as defined in FINRA/NASDAQ Trade Reporting Facility Rule 6380A(b) and FINRA/NYSE Trade Reporting Facility Rule 6380B(b).

For the purpose of reporting Step-Outs/ Step-Ins, the firm stepping-out (transferring the position out) must always populate the Reporting Obligation Flag with a 'Y' value, and the firm stepping-in (receiving the shares in) must always populate the field with an 'N' value. The rule for Step-Outs includes Special/Step-Out, Step-Out with Fees and Special/Step-Out with Fees. The rule for Step-Ins includes Special/Step-In.

Cross trades and Customer trades may never be submitted with the Reporting Obligation value of "N", they must always be submitted with the value "Y".

On trades where the firm submitted Publish Indicator = Y, the Reporting Obligation must also = Y, otherwise Pillar will reject the trade back to the firm.

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

3.10   Compliance Identifier

Required by FINRA for any transaction in an order for which a member has recording and reporting obligations under Rules 6830 and 6870 of FINRA's CAT Compliance Rules, the trade report must include an order identifier assigned to the order that uniquely identifies the order for the date it was received. The Compliance Identifier shall be reported in Tag 376 ComplianceID. This field allows up to 20 alphanumeric characters. Contra side Compliance Identifier required on Locked-In (AGU/QSR) trades (Tag 22013=Y) and optional on Non-Locked-In trades (Tag 22013=N).

4. <u>Timestamps and Dates</u>

4.1   SendingTime

SendingTime (52) is contained in the header of every FIX message and must contain the time of message transmission.

Format: UTCTimestamp[27] - UTC date and time, in Nanoseconds - YYYYMMDD-HH:MM:SS.nnnnnnnnn

4.2   TransactTime

TransactTime (60) is a standard FIX tag that is set to the time the transaction it is contained in occurred. On New Trade, Trade Cancel, Trade Correction and Reversal messages, TransactTime must be used to indicate the Execution Time of the trade.

This tag is represented in UTC time. Pillar will determine the equivalent Eastern Time zone date implied by this timestamp and validate that it reflects the same date populated by the firm in TradeDate (75). If there is a mismatch, Pillar will reject the report.

Format: UTCTimestamp[27] - UTC date and time, in Nanoseconds - YYYYMMDD-HH:MM:SS.nnnnnnnnn

4.3   TradeDate

TradeDate (75) is used to indicate the date the trade occurred. Non-business days are allowed to be reported as valid Trade Dates. Non-business dates are considered to be weekend days and any day the US markets are closed.

Format: LocalMktDate[8] - local date only corresponding to Eastern Time zone - YYYYMMDD. Note that it is **NOT** in UTC

4.4   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[18] - UTC time (without date), in Nanoseconds - HH:MM:SS.nnnnnnnnn

4.5   TRFReceiptTime

TRFReceiptTime (22021) is a required field defined by FINRA. Denotes the time Pillar received the transaction from the participant firm.

Format: UTCTimeOnly[18] - UTC time (without date), in Nanoseconds - HH:MM:SS.nnnnnnnnn

4.6 ControlDate

ControlDate (22011) is a field defined by FINRA. ControlDate shall be generated by Pillar in the format YYYYMMDD and shall reflect the date that the trade was received by Pillar 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[8] - local date only corresponding to Eastern Time zone - YYYYMMDD. Notice that it is NOT in UTC

4.7 OrigControlDate

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

Format: LocalMktDate[8] - local date only corresponding to Eastern Time zone - YYYYMMDD. Notice that it is NOT in UTC

4.8 TradeModifier4Time

TradeModifier4Time (22018) is a conditionally required field defined by FINRA. If a participant firm reports a TradeModifier4 (22004) value of "S" (Stopped Stock) or "P" (Prior Reference Price), this field would be required and must denote the time associated with this condition, else will be rejected by Pillar. Outbound messages contain the value set in the inbound message.

Format: UTCTimeOnly[18] - UTC time (without date), in Nanoseconds - HH:MM:SS.nnnnnnnnn

4.9 TradeModifier2Time

TradeModifier2Time (22033) is a conditionally required field defined by FINRA. If a participant firm reports a TradeModifier2 (22002) value of "3" (Intermarket Sweep Outbound, aka ISO), this field would be required and must denote the time associated with this condition, else will be rejected by Pillar. Outbound messages contain the value set in the inbound message.

Format: UTCTimeOnly[18] - UTC time (without date), in Nanoseconds - HH:MM:SS.nnnnnnnnn

5. Required & Conditional Fields

Required tags are marked with either a "Y" for standard FIX requirement or "F" for FINRA specific requirement (both considered required).

Conditional tags are marked as "C" with the associated conditions described in this specification under the corresponding section heading for the message type.

6. Restricted Characters in Freeform Text Fields

The following characters are not supported in Pillar FIX Gateway. If sent by the firm to Pillar in any tag, the report will be rejected: non-printable ASCII characters, comma, semicolon, pipe delimiter, "at" symbol, greater than/less than, ampersand (&) and single/double quotation mark.

7. Maximum Report Price and Quantity

The maximum allowable LastPx (31), LastQty (31), and FractionalShareQty (22037) for reports submitted to the FINRA/NYSE TRF are as follows. Reports entered with values larger than the maximum will be rejected.

- **Maximum LastPx (31)** - is determined on a per symbol basis, adjusted nightly based on closing last sale.

  It is recommended that at the start of each trading day, firms refer to the Price Scale Code published in the NYSE XDP Symbol Index Mapping message:
  - **Symbols with price scale code 6** = $2,147.480000
  - **Symbols with price scale code 4** = $214,748.364000
  - **Symbols with price scale code 3** = $999,999.999000

Price Scale	Closing Last Sale Threshold	Max Price
6	< $500	$2,147.480000
4	>= $500	$214,748.364000
3	>= $100,000	$999,999.999000

- **Maximum LastQty (32)** - 99,999,999 shares.

- **Maximum FractionalShareQty (22037)** - 99,999,999.999999 shares.

8. Message Throttling

Inbound messages from a given session are read at a rate of 500 messages per rolling 100 milliseconds (including all Session and Application Layer message types).

A session becomes throttled when the message count reaches a value of 500 during the time window. A session becomes un-throttled when there are no messages to read from the firm.

Throttled messages are queued and processed in time sequence as the message read rate allows. Gap Fill Requests will be processed without impact to processing of inbound messages. However, responses to inbound application messages (acknowledgements, execution reports, etc.) will be sequenced after a Gap Fill Request that is in process.

9. Denial of Service Restrictions

Pillar maintains a running counter of log in attempts and session level rejects on a per SenderCompID/Target IP address basis over the course of a trading day. If either of the counters reaches 100, the SenderCompID/Target IP will go into Denial of Service Mode. Upon entering this mode Pillar will:

- Reset counters for the SenderCompID/Target IP to zero

- Disconnect the SenderCompID and refuse connection attempts to that specific TargetIP for 60 seconds

10. FIX Header & Trailer

All FIX messages sent and received via the Pillar FIX Gateway must include a Header and Trailer as defined below.

10.1 Header

Tag	Field Name	Data Type	Req'd	Values
FIX-8	BeginString	String[8]	Y	(ALWAYS FIRST FIELD IN MESSAGE) FIX.4.4
FIX-9	BodyLength	Int[6]	Y	(ALWAYS SECOND FIELD IN MESSAGE) Message length, in bytes, forward to the CheckSum field.
FIX-35	MsgType	String[3]	Y	(ALWAYS THIRD FIELD IN MESSAGE) A = Logon 0 = Heartbeat 1 = Test Request 2 = Resend Request 3 = Session Layer Reject 4 = Sequence Reset 5 = Logout AE = Trade Capture Report AR = Trade Capture Report Reject
FIX-34	MsgSeqNum	Int[20]	Y	Last sequence number processed. First message sent has sequence of 1.
FIX-43	PossDupFlag	Boolean	C	Y = Yes N = No
FIX-49	SenderCompID	String[32]	Y	Incoming Messages from Firm: Agreed upon Connection identifier set between Pillar and the entering firm. Outgoing Messages from Pillar: Market Identifier Code (MIC): FINY = FINRA/NYSE Trade Reporting Facility
FIX-50	SenderSubID	String[32]	C	Incoming Messages from Firm: N/A Outgoing Messages from Pillar: Set to the value of the original SenderCompID on the incoming message from the firm. On drop copy sessions, represents the SenderCompID of the trade report entry session which originated the message.
FIX-52	SendingTime	UTC Timestamp [27]	Y	Time of message transmission on Incoming Messages from Firms & Outgoing messages from Pillar. UTC time, in Nanoseconds - YYYYMMDD-HH:MM:SS.nnnnnnnnn
FIX-56	TargetCompID	String[32]	Y	Incoming Messages from Firm: Market Identifier Code (MIC): FINY = FINRA/NYSE Trade Reporting Facility Outgoing Messages from Pillar: Agreed upon connection identifier set between Pillar and the entering firm.
FIX-97	PossResend	Boolean	C	Y = Yes N = No
FIX-122	OrigSendingTime	UTC Timestamp [27]	N	Original time of message transmission when transmitting messages as the result of a resend request. UTC time, in Nanoseconds - YYYYMMDD-HH:MM:SS.nnnnnnnnn

10.2 Trailer

Tag	Field Name	Data Type	Req'd	Values
FIX-10	CheckSum	String[6]	Y	(ALWAYS LAST FIELD IN MESSAGE; Always unencrypted) Three byte, simple checksum that serves, with the trailing \<SOH\>, as the end-of-message delimiter.

11. <u>FIX Session Layer</u>

This section describes the protocol for the initiation, operation, and termination of FIX sessions with the Pillar FIX Gateway. TCP/IP is the required transmission protocol, and FIX 4.4 is the required application protocol supplemented by certain custom tags and values as defined in this specification. The Pillar FIX Gateway will reject a message with any tags that are not defined for the given message type in this specification.

11.1 Pillar FIX Session Layer Handling

The Pillar FIX Gateway validates and handles inbound Session Layer messages according to the following rules:

- **MsgSeqNum as expected** – all messages with a sequence number equal to the expected value will be accepted and processed in full, provided they pass basic message type format validations. This includes both Session and Application Layer messages, regardless of the PossDup or GapFillFlag values indicated on the inbound message.

- **MsgSeqNum greater than expected** – in general, upon receipt of a message with a sequence number greater than the expected value, Pillar FIX Gateway will neither accept nor process the message and will not increment the expected client-side sequence number. The gateway will respond with a Resend Request with BeginSeqNo = the expected value, and EndSeqNo = 0 (infinity).

  However, there are two cases with special handling:

  - **Login Request with MsgSeqNum greater than expected** – Pillar FIX Gateway will send a Logon Response, immediately followed by the Resend Request.

  - **Resend Request with MsgSeqNum greater than expected** – Pillar FIX Gateway will process the request, provided it passes basic message type format validations. The requested messages will be retransmitted to the client.

  - **Sequence Reset with GapFillFlag set to N, or not set** – Pillar FIX Gateway will accept and process the request, provided it passes basic message type format validations. The expected client-side sequence number will be adjusted according to the NewSeqNo specified in the Sequence Reset message, as long as the requested number is higher than the next expected value.

- **MsgSeqNum less than expected** – in general, upon receipt of a message with a sequence number less than the expected value, Pillar FIX Gateway will respond with a Session-Level Reject message, then close the TCP connection. The expected client-side sequence number will not be incremented.

  However, there are two cases with special handling:

  - **Any Message with PossDup set to Y** – Pillar FIX Gateway will silently ignore the message.

  - **Sequence Reset with GapFillFlag set to N, or not set** – Pillar FIX Gateway will accept and process the request, provided it passes basic message type format validations. The expected client-side sequence number will be adjusted according to the NewSeqNo specified in the Sequence Reset message, as long as the requested number is higher than the next expected value.

11.2 Logon

This single message format is used as either a Logon Request or Logon Response depending on the message direction:

Usage	Description	Direction
Logon Request	Request to establish a FIX session.	Client to Gateway
Logon Response	Confirmation a FIX session has been established successfully.	Gateway to Client

The Pillar FIX Gateway authenticates the Logon Request by checking the SenderCompID [49] against the Username [553] and Password [554]. If either the Username or Password does not match the previously agreed value for that SenderCompID, the Pillar FIX Gateway will send a Logout Message [35=5] with SessionStatus [1409=5], then close the TCP connection. If the Logon Request is authenticated, the Pillar FIX Gateway will respond with a confirmation Logon Response.

The format for the Logon Request message is below:

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard Header		Y	MsgType [35] = A	
FIX-98	EncryptMethod	Int[1]	Y	Must be 0 (No encryption).	0
FIX-108	HeartBtInt	Int[2]	Y	The Heartbeat interval in seconds.	1-60
FIX-141	ResetSeqNumFlag	Boolean	N	Indicates both sides of a FIX session should reset sequence numbers. If included, this tag must be set to N.	N
FIX-553	Username	String [16]	Y	Username agreed in advance with NYSE Group – SenderCompID.	String [16]
FIX-554	Password	String [32]	Y	Password agreed in advance with NYSE Group. Required on Logon Request, but omitted from Logon response.	String [32]
	Standard Trailer		Y		

The format for the successful Logon Response message is below:

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard Header		Y	MsgType [35] = A	
FIX-58	Text	String [100]	N	Text associated with Logon Response	String [100]

Tag	Field Name	Data Type	Req'd	Description	Values
FIX-789	NextExpected MsgSeqNum	Int [20]	Y	Next MsgSeqNum [34] expected by Pillar	Next MsgSeqNum [34] expected by Pillar
FIX-98	EncryptMethod	Int [1]	Y	Must be 0 (No encryption).	0
FIX-108	HeartBtInt	Int [2]	Y	The Heartbeat interval in seconds.	1-60
FIX-553	Username	String [16]	Y	Username agreed in advance with NYSE Group – SenderCompID.	String [16]
FIX-1409	SessionStatus	Int [1]	N	Status of FIX Session.	0 (Session Active)
	Standard Trailer		Y		

11.3   Logout

This single message format is used for different purposes depending on the message direction and SessionStatus [1409] value:

Usage	Description	Direction	SessionStatus [1409]
Logout Request	Client request to the Pillar FIX Gateway to terminate a FIX session.	Client to Pillar	n/a
Logout Response	The Pillar FIX Gateway response to a client Logout Request indicating the client may terminate the session.	Pillar to Client	0 = Session active
Unsolicited Logout	The Pillar FIX Gateway has terminated the FIX session.	Pillar to Client	4 = Session logout complete
Logon Reject	The Pillar FIX Gateway has rejected the client Logon Request.	Pillar to Client	5 = Invalid username or password

The format for the Logout message is below:

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard Header		Y	MsgType[35] = 5	
FIX-1409	SessionStatus	Int[1]	N	Current status of the FIX session provided to indicate the message usage. The Pillar FIX Gateway will ignore this field if received from the client on a Logout message.	0 = Session Active 4 = Session logout complete 5 = Invalid username or password
FIX-58	Text	String [100]	N	Logout description.	String [100]
FIX-789	NextExpected MsgSeqNum	Int[20]	Y	Next MsgSeqNum [34] expected by Pillar	Next MsgSeqNum [34] expected by Pillar
	Standard Trailer		Y		

11.4   Heartbeat and Test Request

The client must send a Heartbeat message [35=0] if the interval specified in the Logon Message HeartBtInt [108] passes without the client sending any messages. If HeartBtInt seconds pass without the Pillar FIX Gateway receiving any messages from the client, the Pillar FIX Gateway will send a Test Request [35=1] to solicit a Heartbeat from the client. If an additional HeartBtInt seconds pass without receiving any messages, the Pillar FIX Gateway will send a logout and close the TCP connection.

It is recommended that the client implements similar monitoring for messages received from the Pillar FIX Gateway.

The Heartbeat message format is below:

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard Header		Y	MsgType[35] = 0	
FIX-112	TestReqId	String[20]	C	Required when the Heartbeat is in response to a Test Request. Must be the same value as in the Test Request that solicited the Heartbeat.	String[20]
	Standard Trailer		Y		

The Test Request message format is below:

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard Header		Y	MsgType[35] = 1	
FIX-112	TestReqID	String[20]	Y	Identifier included in Test Request message to be returned in resulting Heartbeat.	String[20]
	Standard Trailer		Y		

11.5   Message Retransmission

If Pillar receives a MsgSeqNum [34] higher than expected, Pillar will disregard or process the message, and may issue a Resend Request, as described in the "Pillar FIX Session Layer Handling" section of this specification.

Clients may issue a Resend Request to Pillar. In response, Pillar will retransmit Application Layer messages only. Pillar will never retransmit any Session Layer messages (including Session-Level Rejects).

The format for the Resend Request message is below:

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard Header		Y	MsgType[35] = 2	
FIX-7	BeginSeqNo	Int[20]	Y	The message sequence number of the first message in the range of messages to be re-sent.	1-18446744073709551615
FIX-16	EndSeqNo	Int[20]	Y	The message sequence number of the last message in the range of messages to be re-sent. If the request is for all the messages since the BeginSeqNo, set EndSeqNo to 0.	0-18446744073709551615
	Standard Trailer		Y		

Note: Pillar will ignore the contents of PossResend [97] beyond basic message integrity validations and will treat all messages with PossResend = Y as new messages.

11.6 Sequence Reset

The client may send Pillar a Sequence Reset message to advance the next expected MsgSeqNum [34] Pillar should expect from the client:

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard Header		Y	MsgType[35] = 4	
FIX-123	GapFillFlag	Boolean	Y	Indicates the mode in which the message is to be interpreted: Y = Gap Fill Reset (MsgSeqNum [34] validated) N = Sequence Reset (MsgSeqNum [34] ignored)	Y N
FIX-36	NewSeqNo	Int[20]	Y	The new valid sequence number	1-18446744073709551615
	Standard Trailer		Y		

11.7 Session-Level Rejects

Pillar generates a Session-Level Reject upon receipt of a message containing a session-level rule violation (e.g. a required FIX tag is missing). Error details are contained in SessionRejectReason [373] and 58 [Text], while the tag causing the error (if applicable) is identified in RefTagID [371].

The Session-Level Reject message format is below:

Tag	Field Name	Data Type	Req'd	Description	Values
	Standard Header		Y	MsgType [35] = 3	
FIX-45	RefSeqNum	Int[20]	Y	The sequence number of the rejected message.	1-18446744073709551615
FIX-373	SessionRejectReason	Int[2]	N	A code, which identifies the reason for the session level reject. 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 7 = Decryption problem 8 = Signature problem 9 = CompID problem (SenderCompID, TargetCompID, or both) 10 = SendingTime accuracy problem 11 = Invalid MsgType 13 = Tag Appears More than Once (non-repeating group tags only) 14 = Tag specified out of required order 15 = Repeating group fields out of order 99 = Other	0 1 2 3 4 5 6 7 8 9 10 11 13 14 15 99
FIX-371	RefTagId	Int[9]	N	The tag number of the FIX field being referenced.	1-999999999

Tag	Field Name	Data Type	Req'd	Description	Values
FIX-372	RefMsgType	String[2]	N	The MsgType of the FIX message being referenced.	String[2]
FIX-58	Text	String[100]	N	Reject text, which identifies the reason for the rejected message.	String[100]
FIX-789	NextExpected MsgSeqNum	Int[20]	Y	Next MsgSeqNum [34] expected by Pillar	Next MsgSeqNum [34] expected by Pillar
	Standard Trailer		Y		

12. FIX Application Layer - Messages from Firm to TRF

This section describes the FIX Application messages currently supported by the Pillar FIX Gateway for Reporting Firm submission to the FINRA/NYSE TRF. Only the message types represented here will be accepted.

12.1 Trade Capture Report - New Trade

To be used to report a New Trade.

An original T Date Trade is reported by setting TradeDate (75) to the current date and setting the AsOfIndicator (1015) to 0 or omitting the tag.

An As-Of Trade is submitted by setting the TradeDate field to the date when the trade occurred and setting the AsOfIndicator to 1.

Tag	FIX tag name	Data Type	Req'd	Values
	Standard Header		Y	MsgType = AE
1041	FirmTradeID	String[20]	Y	The client identifier assigned to a trade by the reporting participant firm to track a trade within the firm's system.
1042	SecondaryFirmTradeID	String[20]		*FINRA Extension to FIX 4.4:* The Contra Client Identifier assigned to a trade by the contra side.
487	TradeReportTransType	Char[1]	F	Valid values: 0 = New
856	TradeReportType	Char[1]	F	Valid values: 0 = Submit
570	PreviouslyReported	Boolean	Y	Indicates if the trade capture report was previously reported to the counterparty Valid values: N = No
1015	AsOfIndicator	Char[1]		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	String[8]	F	Ticker symbol. Max size: 14 characters.
65	SymbolSfx	String[10]		Symbol suffix. Additional information about the security (e.g., preferred, warrants, etc.)

Tag	FIX tag name	Data Type	Req'd	Values
32	LastQty	Qty[8]	Y	Trade Volume as number of shares. Format: max 8 characters, no decimal.
22037	FractionalShareQty	String[15]		Trade Volume if executed in a fractional number of shares (in decimal format). Format: allows up to 15 characters inclusive of a floating decimal. More than one digit may be used preceding the decimal, up to 8 digits maximum, and up to 6 digits may be used after the decimal. The value may contain leading zeroes or trailing zeroes. It may not contain a negative value. Examples: nnnnnnnn.nnnnnn; nnnn.nnnn; nnnnn.nn; etc.
31	LastPx	Price[13]	Y	Trade Price. Can only be entered as a decimal unit price (see Tag 423 Price Type). Format: nnnnnn.nnnnnn (6v6). *Maximum of 6 digits allowed before the decimal. Maximum of 6 digits allowed after the decimal.* Note: zero (0.0; .00; 0, etc) is not allowed and will be rejected.
423	PriceType	Int[2]	F	98 = Decimal Unit Price
9822	ClearingPrice	Price[13]		Price inclusive of Explicit Fee. Cannot equal trade price. Can only be entered as a decimal unit price (see Tag 423 Price Type). Format: nnnnnn.nnnnnn (6v6). *Maximum of 6 digits allowed before the decimal. Maximum of 6 digits allowed after the decimal.* Note: zero (0.0; .00; 0, etc) is not allowed and will be rejected if submitted by firms.
75	TradeDate	LocalMktDate[8]	Y	Execution Date. Interpreted as an As-Of trade if not current date. Format: YYYYMMDD
60	TransactTime	UTCTimestamp[27]	Y	Time the transaction represented by this Trade Capture Report occurred, i.e. Execution Time (in **UTC/GMT**). Format: YYYYMMDD-HH:MM:SS.sssssssss
64	SettlDate	LocalMktDate[8]		Specific date of trade settlement (Settlement Date) in YYYYMMDD format. Optional

Tag			FIX tag name	Data Type	Req'd	Values
22030			ReportingObligation	Boolean	F	Specifies whether or not this trade report represents the submission from the member with the trade reporting obligation, as defined under FINRA Rule 6380A(b) and FINRA Rule 6380B(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. Note: All Customer and Cross trades must be submitted as Reporting Obligation = Y. All trades where firms indicate the trade is to be sent to the tape (published) must be submitted as Reporting Obligation = Y. For the purpose of reporting Step-Outs/Step-Ins, the firm stepping-out (transferring the position out) must be submitted as Reporting Obligation = Y, and the firm stepping-in (receiving the shares in) must be submitted as Reporting Obligation = N.
552			TrdCapRptSideGrp/NoSides	Array[2]	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	Char[1]	Y	Side of trade. Valid values: 1 = Buy 2 = Sell 8 = Cross Note: Cross trades cannot be AGU or QSR trade reports, as they will be rejected if submitted as Locked-In. Cross trades must have Reporting Obligation (22030) = Y.
→	37		OrderID	String[20]	Y	Required in FIX, but ignored
→	453		Parties/NoPartyIDs	Int[1]	F	Number of parties on the reporting/contra side of the trade.
→	→	448	PartyID	String[4]	F	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.

Tag	FIX tag name			Data Type	Req'd	Values
						Note: Reports with 448 = C must have Reporting Obligation (22030) = Y.
→	→	447	PartyIDSource	Char[1]	F	Valid values : C = Generally accepted market participant identifier (e.g. FINRA mnemonic)
→	→	452	PartyRole	Int[2]	F	Valid values: 1 = Executing Firm 14 = Give-up Firm 17 = Contra Firm 83 = Clearing Firm Number
→	→	802	NoPartySubIDs	Int[2]		When specified, must be set to 1. PartySubID is only allowed for PartyRole = 1 or 17.
→	→	→	523 PartySubID	String[8]		Sub-identifier. Branch office of executing/contra firm (Branch Sequence Number /Contra Branch Sequence Number). Up to 8 characters allowed.
→	→	→	803 PartySubIDType	Int[2]		Type of PartySubID (523) value Valid values: 24 = Department
→	528	OrderCapacity		Char[1]	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 and optional on Non-Locked-In trades.
→	58	Text		String[32]		Free format user Memo field. Contra side memo allowed. Up to 32 characters will be echoed back to firms, and truncated to 10 characters on message to FINRA.
→	376	ComplianceID		String[20]	F	Compliance Identifier. Required field. Contra side Compliance Identifier required on Locked-In trades and optional on Non-Locked-In trades. Not to exceed 20 characters.
9854	OverrideFlag			Char[1]		*FINRA Extension to FIX 4.4.*

Tag	FIX tag name	Data Type	Req'd	Values
				Valid values:
				Y = Yes
				N = No (default value)
				Note: firms are responsible for ensuring that they do not set the override flag to 'Y' on initial submission; it may only be set to 'Y' on resubmission of reports that were initially rejected due to pricing validations.
22013	LockedInIndicator	Boolean		*FINRA Extension to FIX 4.4.*
				Indicates that the firm entering the trade is reporting for both sides of the trade. This occurs when two of its give-ups trade with each other (Two-sided giveup) or the firm trades with one of its own give-ups (One-sided giveup), or on a QSR type trade (no giveups or a giveup on the contra side only).
				Valid values:
				Y = Yes
				N = No (default value)
				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.
				Note: Per FINRA Rules, Cross trades (54=8) cannot be submitted as Locked-In trades.
22005	SpecialProcessingFlag	Char[1]		*FINRA Extension to FIX 4.4.*
				This field allows a trade to be marked for special processing.
				Valid values:
				N = No Special Processing (default)
				Y = Position Transfer
				O = Clearing Only/Non Regulatory
				Notes: a Clearing Only/Non Regulatory designation (value = O) is used to identify a clearing-only submission that is tied to a trade previously reported to the TRF that was published. Can also be used on the offsetting portion of a riskless principal or agency transaction for which a non-tape, non-clearing trade report was already submitted to the TRF.

Tag	FIX tag name	Data Type	Req'd	Values
				A Position Transfer (value = Y) is used when reporting a transfer of proprietary positions in debt or equity securities, as outlined in Regulatory Notice 09-21.
22001	TradeModifier1	Char[1]		*FINRA Extension to FIX 4.4.* Settlement modifiers. Valid values are: 0 = regular (T+1, default) C = Cash (same day) R = Seller's Option - if specified, must also submit tag 855 SecondaryTrdType
855	SecondaryTrdType	Int[2]		Days to settlement: 02 – 60 = Seller's Option Can only be submitted when Tag 22001 TradeModifier1 = R.
22002	TradeModifier2	Char[1]		*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 = Qualified Contingent Trade 8 = FINRA subpenny indicator E = Error Correction P = Print Protection
829	TrdSubType	Char[1]	Y	0 = no Trade Through Exemption 1 = Trade Through Exemption
22033	TradeModifier2Time	UTCTimeOnly[18]		Time associated with Intermarket sweep outbound trades, (in **UTC/GMT**). Format: HH:MM:SS.sssssssss Required (and may only be submitted) when Tag 22002 TradeModifier2 = 3 (Intermarket sweep outbound).
22003	TradeModifier3	Char[1]		*FINRA Extension to FIX 4.4.*

Tag	FIX tag name	Data Type	Req'd	Values
				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	Char[1]		*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 Note: values S and P must be submitted with a TradeModifier4Time (Tag 22018). See Tag 22018 Comments for further validation requirements.
22018	TradeModifier4Time	UTCTimeOnly[18]		Time associated with Prior Reference Price or Stopped Stock trade, (in **UTC/GMT**). Format: HH:MM:SS.sssssssss Required (and may only be submitted) when Tag 22004 TradeModifier4 = S (Stopped Stock) or P (Prior Reference Price).
22009	PreparationTime	UTCTimeOnly[18]		Time of trade submission (in **UTC/GMT**) by the participant firm to Pillar. Format: HH:MM:SS.sssssssss
81	ProcessCode	Char[1]		0 = regular (default) 2 = Step In trade 3 = Step Out trade 7 = Special trade

Tag	FIX tag name	Data Type	Req'd	Values
				8 = Special and Step Out trade
				9 = Special and Step In trade
				A = Step Out trade with Fees (*for Section 3*)
				B = Special and Step Out trade with Fees (*for Section 3*)
				Note: Reports with 81 = 3, 8, A, or B must have Reporting Obligation (22030) = Y.
527	SecondaryExecID	String[20]		Trade Reference Number used to discretely tie a Media eligible trade to one or more non-Media eligible trades. E.g., same ref number used on a Media trade and on a Riskless Principal trade.
				Up to 20 characters.
577	ClearingInstruction	Int[2]	F	11 = QSR Clear
				98 = QSR No Clear
				10 = AGU
				13 = Self Clear
				12 = Customer Trade
852	PublishTrdIndicator	Boolean	F	Y = Publish (Report by rules)
				N = Non-publish /Clearing Only (no report)
22024	ShortSaleIndicator	Char[1]		S = Sold Short
				E = Sold Short Exempt
				Allowed only on:
				• Sell side trades,
				• AGU/QSR trades,
				• Customer Buys,
				• Buys from another FINRA member that are not locked-in and are tape-only or non-tape/non-clearing.
9277	RelatedMarketCenter	Char[1]		A = NYSE American (formerly NYSE MKT) trade
				B = Nasdaq BX
				C = NYSE National
				E = MEMX LLC (MEMX)
				F = Foreign Market
				G = CBOE BYX Exchange

Tag	FIX tag name	Data Type	Req'd	Values
				H = CBOE BZX Exchange
				I = Nasdaq ISE
				J = Cboe EDGA Exchange
				K = Cboe EDGX Exchange
				L = Long Term Stock Exchange (LTSE)
				M = NYSE Texas
				N = New York Stock Exchange
				O = Unknown Market Center
				P = NYSE Arca
				Q = Nasdaq
				U = Unspecified Multiple Market Centers
				V = Investors' Exchange LLC (IEX)
				W = CBOE Exchange
				X = Nasdaq PHLX
				Y = MIAX Pearl (MIAX)
				0 = ADF/ORF
				1 = FINRA/Nasdaq TRF Carteret
				2 = FINRA/Nasdaq TRF Chicago
				3 = FINRA/NYSE TRF
	Standard Trailer		Y	

12.2   Trade Capture Report - Trade Cancel

To be used to cancel trades submitted on the current business day (ControlDate = today). Unless otherwise noted, all fields follow rules/definitions as outlined in the Values column of the Trade Capture Report inbound message.

The following tags must be populated with the same value as on the original trade targeted for cancellation, else the Trade Cancel message will be rejected:

- TradeID (1003)
- ControlDate (22011)
- PartyID (448) - of Reporting Firm
- Symbol (55) and SymbolSfx (65)

Tag	FIX tag name	Data Type	Req'd	Values
	Standard Header		Y	MsgType = AE

Tag	FIX tag name	Data Type	Req'd	Values
572	TradeReportRefID	String[20]		TradeReportID of report to cancel. Optional; if provided will be ignored. NYSE/FINRA TRF will look up and populate the TradeReportID of the original trade in this tag on the Confirmed Cancel ack.
1041	FirmTradeID	String[20]	Y	The client identifier assigned to a trade by the reporting participant firm to track a trade within the firm's system. Required and will be processed as sent by the firm on the reversal (NYSE/FINRA TRF will not look up the value from the original trade).
22025	TRFReferenceNumber	String[20]		Pillar Reference Number used to identify the trade being cancelled. Optional; if provided will be ignored. NYSE/FINRA TRF will look up and populate the value of the original trade in this tag on the Confirmed Cancel ack.
1003	TradeID	String[10]	F	FINRA Control Number used to identify the trade being cancelled.
22011	ControlDate	LocalMktDate[8]	F	Control Date of the original trade.
487	TradeReportTransType	Char[1]	F	Valid values: 1 = Cancel
856	TradeReportType	Char[1]	F	Valid values: 6 = Cancel
570	PreviouslyReported	Boolean	Y	Indicates if the trade capture report was previously reported to the counterparty. Required in FIX. Valid values: N = No
1015	AsOfIndicator	Char[1]		AsOfIndicator submitted on original trade report. Valid values: 0 = false – trade is not an AsOf trade (default) 1 = true – trade is an AsOf trade Optional; if provided will be ignored. NYSE/FINRA TRF will look up and populate the value of the

Tag	FIX tag name	Data Type	Req'd	Values
				original trade in this tag on the Confirmed Cancel ack.
55	Symbol	String[8]	F	Ticker symbol submitted on original trade report.
65	SymbolSfx	String[10]		Symbol suffix submitted on original trade report.
32	LastQty	Qty[8]		Optional; if provided will be ignored. NYSE/FINRA TRF will look up and populate the value of the original trade in this tag on the Confirmed Cancel ack.
31	LastPx	Price[13]		Optional; if provided will be ignored. NYSE/FINRA TRF will look up and populate the value of the original trade in this tag on the Confirmed Cancel ack.
75	TradeDate	LocalMktDate[8]		Optional; if provided will be ignored. NYSE/FINRA TRF will look up and populate the value of the original trade in this tag on the Confirmed Cancel ack.
60	TransactTime	UTCTimestamp[27]		Execution Time submitted on original trade report (in **UTC/GMT**). Format: YYYYMMDD-HH:MM:SS.sssssssss Optional; if provided will be ignored. NYSE/FINRA TRF will look up and populate the value of the original trade in this tag on the Confirmed Cancel ack.
577	ClearingInstruction	Int[2]		Clearing instruction submitted on original trade report. Valid values: 11 = QSR Clear 98 = QSR No Clear 10 = AGU 13 = Self Clear 12 = Customer Trade Optional; if provided will be ignored. NYSE/FINRA TRF will look up and populate the value of the original trade in this tag on the Confirmed Cancel ack.
552	TrdCapRptSideGrp/NoSides	Array[2]	Y	For Trade Cancels this is always set to 1.
→	54 Side	Char[1]	Y	Side of trade. Valid values:

Tag	FIX tag name		Data Type	Req'd	Values
					1 = Buy
					2 = Sell
					8 = Cross
→	37 OrderID		String[20]	Y	Required in FIX, but ignored
					Required and will be processed as sent by the firm on the cancel (NYSE/FINRA TRF will not look up the value from the original trade).
→	453 Parties/NoPartyIDs		Int[1]	F	Number of parties. Must be set to 1 (reporting party).
→	→	448 PartyID	String[4]	F	Identifier (MPID) for the reporting party of the original trade to be cancelled.
→	→	447 PartyIDSource	Char[1]	F	Valid values :
					C = Generally accepted market participant identifier (e.g. FINRA mnemonic)
→	→	452 PartyRole	Int[2]	F	Valid values:
					1 = Executing Firm
	Standard Trailer			Y	

12.3   Trade Capture Report - Reversal

To be used to "bust" trades submitted on a prior day (ControlDate earlier than today). May also be used to "amend" a trade submitted on a prior day by submitting a reversal followed by a separate, new As-Of trade report. Unless otherwise noted, all fields follow rules/definitions as outlined in the Values column of the Trade Capture Report inbound message.

The following tags must be populated with the same value as on the original trade targeted for cancellation, else the Reversal message will be rejected:

- OrigTradeID (1126) - must be set to the TradeID (1003) of original trade
- OrigControlDate (22012) - must be set to ControlDate (22011) of original trade
- Side (54) - of Reporting Firm and Contra Firm
- PartyIDs (448) - of Reporting Firm, Contra Firm, Reporting Give-up Firm, Contra Give-up Firm
- PartySubIDs (802) - of Reporting Firm and Contra Firm
- Symbol (55) and SymbolSfx (65)

Conditional tags (denoted Req'd = C) will be processed depending on the TradeDate (75):

- **If TradeDate is within the past two years** - all fields marked conditional are optional, and if provided will be ignored. NYSE/FINRA TRF will look up and populate the value from the original trade in this tag on the reversal

- **If TradeDate is more than two years ago** - all fields marked conditional will be required to be sent by the firm, else the reversal will be rejected

Tag	FIX tag name	Data Type	Req'd	Values
	Standard Header		Y	MsgType = AE
572	TradeReportRefID	String[20]	C	TradeReportID of report to reverse. Conditionally required; see details above under section heading.
1041	FirmTradeID	Char[1]	Y	The client identifier assigned to a trade by the reporting participant firm to track a trade within the firm's system. Required and will be processed as sent by the firm on the reversal (NYSE/FINRA TRF will not look up the value from the original trade).
1042	SecondaryFirmTradeID	Int[2]		*FINRA Extension to FIX 4.4:* The Contra Client Identifier assigned to a trade by the contra side. Optional and will be processed as sent by the firm on the reversal (NYSE/FINRA TRF will not look up the value from the original trade).
22035	OrigTRFReferenceNum	String[20]	C	The reference number of the original trade being reversed; the value from tag TRFReferenceNumber (22025) on the original trade ack generated by Pillar. Conditionally required; see details above under section heading.
22012	OrigControlDate	LocalMktDate[8]	F	Control Date of the original trade being reversed.
1126	OrigTradeID	String[20]	F	FINRA Control Number of the original trade being reversed.
22029	ReferenceReportingFacility	Char[1]		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: N = FINRA/NYSE TRF
487	TradeReportTransType	Char[1]	F	Valid values: 4 = Reverse
856	TradeReportType	Char[1]	F	Valid values: 0 = Submit

Tag	FIX tag name	Data Type	Req'd	Values
570	PreviouslyReported	Boolean	Y	Indicates if the trade capture report was previously reported to the counterparty. Required in FIX. Valid values: N = No
1015	AsOfIndicator	Char[1]	C	Valid values: 1 = true – trade is an AsOf trade Conditionally required; see details above under section heading.
55	Symbol	String[8]	F	Ticker symbol submitted on original trade report.
65	SymbolSfx	String[10]		Symbol suffix submitted on original trade report.
32	LastQty	Qty[8]	C	Trade Volume submitted on original trade report. Conditionally required; see details above under section heading.
22037	FractionalShareQty	String[15]		Fractional Trade Volume if submitted on original trade report. Optional; if TradeDate is within the past two years, NYSE/FINRA TRF will look up and populate the value from the original trade in this tag on the Confirmed Reversal ack, overwriting any value sent by the firm on this message.
31	LastPx	Price[13]	C	Trade Price submitted on original trade report. Conditionally required; see details above under section heading.
423	PriceType	Int[2]	F	As submitted on original trade report. 98 = Decimal Unit Price
9822	ClearingPrice	Price[13]		As submitted on the original trade report. Optional; if TradeDate is within the past two years, NYSE/FINRA TRF will look up and populate the value from the original trade in this tag on the Confirmed Reversal ack, overwriting any value sent by the firm on this message.
75	TradeDate	LocalMktDate[8]	Y	Execution Date reported on the original trade report.
60	TransactTime	UTCTimestamp[27]	C	Execution Time submitted on original trade report (in **UTC/GMT**). Format: YYYYMMDD-HH:MM:SS.sssssssss Conditionally required; see details above under section heading.

Tag	FIX tag name			Data Type	Req'd	Values
64	SettlDate			LocalMktDate[8]		Settlement Date submitted on original trade report.
						Optional; if TradeDate is within the past two years, NYSE/FINRA TRF will look up and populate the value from the original trade in this tag on the Confirmed Reversal ack, overwriting any value sent by the firm on this message.
22030	ReportingObligation			Boolean	C	Reporting obligation submitted on original trade report.
						Conditionally required; see details above under section heading.
552	TrdCapRptSideGrp/NoSides			Array[2]	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		Char[1]	Y	Side of trade submitted on original trade report.
→	37	OrderID		String[20]	Y	Required in FIX, but ignored
→	453	Parties/NoPartyIDs		Int[1]	F	Number of parties on the reporting/contra side of the trade as submitted on the original trade report.
→	→	448	PartyID	String[4]	F	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.
						Clearing Firm Number - will be processed as sent by the firm on the reversal (NYSE/FINRA TRF will not look up the value from the original trade).
→	→	447	PartyIDSource	Char[1]	F	Valid values :
						C = Generally accepted market participant identifier (e.g. FINRA mnemonic)
→	→	452	PartyRole	Int[2]	F	Valid values:
						1 = Executing Firm
						14 = Giveup Firm
						17 = Contra Firm
						83 = Clearing Firm Number
→	→	802	NoPartySubIDs	Int[2]		When specified, must be set to 1.
						PartySubID is only allowed for PartyRole = 1 or 17.

Tag	FIX tag name				Data Type	Req'd	Values
→	→	→	523	PartySubID	String[8]		Sub-identifier. Branch office of executing/contra firm (Branch Sequence Number/Contra Branch Sequence Number)
→	→	→	803	PartySubIDType	Int[2]		Type of PartySubID (523) value Valid values: 24 = Department
→	528	OrderCapacity			Char[1]	F	Designates the capacity of the reporting/contra party as submitted on original trade report.
→	58	Text			String[32]		Optional and will be processed as sent by the firm on the reversal (NYSE/FINRA TRF will not look up the value from the original trade). Up to 32 characters will be echoed back to firms, and truncated to 10 characters on message to FINRA.
→	376	ComplianceID			String[20]	F	Compliance Identifier. Required field. Contra side Compliance Identifier required on Locked-In trades and optional on Non-Locked-In trades. Not to exceed 20 characters. Will be processed as sent by the firm on the reversal (NYSE/FINRA TRF will not look up the value from the original trade).
9854	OverrideFlag				Char[1]		As submitted on original trade report. Optional; if TradeDate is within the past two years, NYSE/FINRA TRF will look up and populate the value from the original trade in this tag on the Confirmed Reversal ack, overwriting any value sent by the firm on this message.
22013	LockedInIndicator				Boolean		As submitted on original trade report or amended value if reversal needs to be reported with different clearing instructions (for example, original trade was clearing eligible QSR/AGU with LockedInIndicator = Y and reversal is done >T+365 so must be reported as non-clearing eligible such as Self-Clear with LockedInIndicator = N).
22005	SpecialProcessingFlag				Char[1]		As submitted on original trade report. Optional; if TradeDate is within the past two years, NYSE/FINRA TRF will look up and populate the value from the original trade in this tag on the Confirmed Reversal ack, overwriting any value sent by the firm on this message.
22001	TradeModifier1				Char[1]		As submitted on original trade report.

Tag	FIX tag name	Data Type	Req'd	Values
				Optional; if TradeDate is within the past two years, NYSE/FINRA TRF will look up and populate the value from the original trade in this tag on the Confirmed Reversal ack, overwriting any value sent by the firm on this message.
855	SecondaryTrdType	Int[2]		As submitted on original trade report.
				Optional; if TradeDate is within the past two years, NYSE/FINRA TRF will look up and populate the value from the original trade in this tag on the Confirmed Reversal ack, overwriting any value sent by the firm on this message.
22002	TradeModifier2	Char[1]		As submitted on original trade report.
				Optional; if TradeDate is within the past two years, NYSE/FINRA TRF will look up and populate the value from the original trade in this tag on the Confirmed Reversal ack, overwriting any value sent by the firm on this message.
829	TrdSubType	Char[1]	C	As submitted on original trade report.
				Conditionally required; see details above under section heading.
22033	TradeModifier2Time	UTCTimeOnly[18]		As submitted on original trade report.
				Optional; if TradeDate is within the past two years, NYSE/FINRA TRF will look up and populate the value from the original trade in this tag on the Confirmed Reversal ack, overwriting any value sent by the firm on this message.
22003	TradeModifier3	Char[1]		As submitted on original trade report.
				Optional; if TradeDate is within the past two years, NYSE/FINRA TRF will look up and populate the value from the original trade in this tag on the Confirmed Reversal ack, overwriting any value sent by the firm on this message.
22004	TradeModifier4	Char[1]		As submitted on original trade report.
				Optional; if TradeDate is within the past two years, NYSE/FINRA TRF will look up and populate the value from the original trade in this tag on the Confirmed Reversal ack, overwriting any value sent by the firm on this message.
22018	TradeModifier4Time	UTCTimeOnly[18]		As submitted on original trade report.
				Optional; if TradeDate is within the past two years, NYSE/FINRA TRF will look up and populate the value from the original trade in this tag on the Confirmed Reversal ack, overwriting any value sent by the firm on this message.

Tag	FIX tag name	Data Type	Req'd	Values
22009	PreparationTime	UTCTimeOnly[18]		Time of trade reversal submission (in **UTC/GMT**) by the participant firm to Pillar. Format: HH:MM:SS.sssssssss Optional and will be processed as sent by the firm on the reversal (NYSE/FINRA TRF will not look up the value from the original trade).
81	ProcessCode	Char[1]		As submitted on original trade report. Optional; if TradeDate is within the past two years, NYSE/FINRA TRF will look up and populate the value from the original trade in this tag on the Confirmed Reversal ack, overwriting any value sent by the firm on this message.
527	SecondaryExecID	String[20]		As submitted on original trade report. Optional and will be processed as sent by the firm on the reversal (NYSE/FINRA TRF will not look up the value from the original trade).
577	ClearingInstruction	Int[2]	F	As submitted on original trade report, or amended value if reversal needs to be reported with different clearing instructions (for example, original trade was clearing eligible QSR/AGU and reversal is done >T+365 so must be reported as non-clearing eligible such as Self-Clear).
852	PublishTrdIndicator	Boolean	C	As submitted on original trade report. Conditionally required; see details above under section heading.
22024	ShortSaleIndicator	Char[1]		As submitted on original trade report. Optional; if TradeDate is within the past two years, NYSE/FINRA TRF will look up and populate the value from the original trade in this tag on the Confirmed Reversal ack, overwriting any value sent by the firm on this message.
9277	RelatedMarketCenter	Char[1]		As submitted on original trade report. Optional; if TradeDate is within the past two years, NYSE/FINRA TRF will look up and populate the value from the original trade in this tag on the Confirmed Reversal ack, overwriting any value sent by the firm on this message.
	Standard Trailer		Y	

12.4 Trade Capture Report - Trade Correction

To be used to "amend" trades that were submitted on the current business day (ControlDate = today). Unless otherwise noted, all fields follow rules/definitions as outlined in the Values column of the Trade Capture Report inbound message.

The following tags must be populated with the same value as on the original trade targeted for cancellation, else the Trade Correction message will be rejected:

- OrigTradeID (1126) - must be set to the TradeID (1003) of original trade
- OrigControlDate (22012) - must be set to ControlDate (22011) of original trade
- PartyID (448) - of Reporting Firm
- Symbol (55) and SymbolSfx (65)

Tag	FIX tag name	Data Type	Req'd	Values
	Standard Header		Y	MsgType = AE
572	TradeReportRefID	String[20]		TradeReportID of report to amend. Optional; if provided will be ignored. NYSE/FINRA TRF will look up and populate the TradeReportID of the original trade in this tag on the Confirmed Correction ack.
1041	FirmTradeID	String[20]	Y	The client identifier assigned to a trade by the reporting participant firm to track a trade within the firm's system.
1042	SecondaryFirmTradeID	String[20]		*FINRA Extension to FIX 4.4:* The Contra Client Identifier assigned to a trade by the contra side.
22012	OrigControlDate	LocalMktDate[8]	F	Control Date of the original trade.
1126	OrigTradeID	String[20]	F	FINRA Control Number of the original trade.
487	TradeReportTransType	Char[1]	F	Valid values: 2 = Replace
856	TradeReportType	Char[1]	F	Valid values: 5 = Correction
570	PreviouslyReported	Boolean	Y	Indicates if the trade capture report was previously reported to the counterparty. Required in FIX. Valid values: N = No
1015	AsOfIndicator	Char[1]		AsOfIndicator submitted on original trade report. **Please note As Of Indicator cannot be amended on a Correction.**

Tag	FIX tag name	Data Type	Req'd	Values
				Valid values:
				0 = false – trade is not an AsOf trade
				1 = true – trade is an AsOf trade
				Optional; if provided will be ignored. NYSE/FINRA TRF will look up and populate the value of the original trade in this tag on the Confirmed Cancel ack.
55	Symbol	String[8]	F	Ticker symbol submitted on original trade report. **Please note Symbol cannot be amended on a Correction.**
65	SymbolSfx	String[10]		Symbol suffix submitted on original trade report. **Please note Symbol Suffix cannot be amended on a Correction.**
32	LastQty	Qty[8]	Y	Trade Volume (original amount reported or amended amount) as number of shares. Format: max 8 characters, no decimal.
22037	FractionalShareQty	String[15]		Fractional Trade Volume (original amount if reported or amended amount). Trade Volume if executed in a fractional number of shares (in decimal format). Format: allows up to 15 characters inclusive of a floating decimal. More than one digit may be used preceding the decimal, up to 8 digits maximum, and up to 6 digits may be used after the decimal. The value may contain leading zeroes or trailing zeroes. It may not contain a negative value. Examples: nnnnnnnn.nnnnnn; nnnn.nnnn; nnnnn.nn; etc.
31	LastPx	Price[13]	Y	Trade Price (original price reported or amended price). Can only be entered as a decimal unit price (see Tag 423 Price Type). Format: nnnnnn.nnnnnn (6v6). *Maximum of 6 digits allowed before the decimal. Maximum of 6 digits allowed after the decimal.* Note: zero (0.0; .00; 0, etc) is not allowed and will be rejected.
423	PriceType	Int[2]	F	Original or amended price type. 98 = Decimal Unit Price

Tag	FIX tag name	Data Type	Req'd	Values
9822	ClearingPrice	Price[13]		Original value or amended value. Price inclusive of Explicit Fee. Cannot equal trade price. Can only be entered as a decimal unit price (see Tag 423 Price Type). Format: nnnnnn.nnnnnn (6v6). *Maximum of 6 digits allowed before the decimal.* *Maximum of 6 digits allowed after the decimal.* Note: zero (0.0; .00; 0, etc) is not allowed and will be rejected if submitted by firms.
75	TradeDate	LocalMktDate[8]		Execution Date (original date reported). Interpreted as an As-Of trade if not current date. Format: YYYYMMDD **Please note Trade Date cannot be amended on a Correction.** Optional; if provided will be ignored. NYSE/FINRA TRF will look up and populate the value of the original trade in this tag on the Confirmed Correction ack.
60	TransactTime	UTCTimestamp[27]	Y	Execution Time. Original value or amended value. May only be amended to an earlier time than what was originally submitted. (in **UTC/GMT**). Format: YYYYMMDD-HH:MM:SS.sssssssss
64	SettlDate	LocalMktDate[8]		Settlement Date (original date reported or amended date) in YYYYMMDD format. Optional.
22030	ReportingObligation	Boolean	F	Original or amended Reporting Obligation. Specifies whether or not this trade report represents the submission from the member with the trade reporting obligation, as defined under FINRA Rule 6380A(b) and FINRA Rule 6380B(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. Note: All Customer and Cross trades must be submitted as Reporting Obligation = Y. All trades where firms indicate the trade is to be sent to the tape (published) must be submitted as Reporting Obligation = Y. For the purpose of reporting Step-Outs/Step-Ins, the firm stepping-out (transferring the position out) must be

Tag	FIX tag name			Data Type	Req'd	Values
						submitted as Reporting Obligation = Y, and the firm stepping-in (receiving the shares in) must be submitted as Reporting Obligation = N.
552	TrdCapRptSideGrp/NoSides			Array[2]	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		Char[1]	Y	Side of trade (original side reported or amended side). Valid values: 1 = Buy 2 = Sell 8 = Cross Note: Cross trades cannot be AGU or QSR trade reports, as they will be rejected if submitted as Locked-In. Cross trades must have Reporting Obligation (22030) = Y.
→	37	OrderID		String[20]	Y	Required in FIX, but ignored
→	453	Parties/NoPartyIDs		Int[1]	F	Number of parties on the reporting/contra side of the trade
→	→	448	PartyID	String[4]	F	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. Note: Reports with 448 = C must have Reporting Obligation (22030) = Y.
→	→	447	PartyIDSource	Char[1]	F	Valid values : C = Generally accepted market participant identifier (e.g. FINRA mnemonic)
→	→	452	PartyRole	Int[2]	F	Valid values: 1 = Executing Firm 14 = Giveup Firm 17 = Contra Firm 83 = Clearing Firm Number
→	→	802	NoPartySubIDs	Int[2]		When specified, must be set to 1. PartySubID is only allowed for PartyRole = 1 or 17.

Tag	FIX tag name				Data Type	Req'd	Values
→	→	→	523	PartySub ID	String[8]		Sub-identifier. Branch office of executing/contra firm (Branch Sequence Number/Contra Branch Sequence Number). May be amended.
→	→	→	803	PartySub IDType	Int[2]		Type of PartySubID (523) value Valid values: 24 = Department
→	528	OrderCapacity			Char[1]	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 and optional on Non-Locked-In trades.
→	58	Text			String[32]		Free format user Memo field, may be amended. Contra side memo allowed. Up to 32 characters will be echoed back to firms, and truncated to 10 characters on message to FINRA.
→	376	ComplianceID			String[20]	F	Compliance Identifier (original or amended). Contra side required on Locked-In trades and optional on Non-Locked-In trades. Not to exceed 20 characters.
9854	OverrideFlag				Char[1]		Original value or amended value. *FINRA Extension to FIX 4.4.* Valid values: Y = Yes N = No (default value) Note: firms are responsible for ensuring that they do not set the override flag to 'Y' on initial submission; it may only be set to 'Y' on resubmission of reports that were initially rejected due to pricing validations.
22013	LockedInIndicator				Boolean		*FINRA Extension to FIX 4.4.* Indicates that the firm entering the trade is reporting for both sides of the trade. This occurs when two of its give-ups trade with each other (Two-sided giveup) or the firm trades with one of its own give-ups (One-sided giveup), or on a QSR type trade (no giveups or a giveup on the contra side only).

Tag	FIX tag name	Data Type	Req'd	Values
				Valid values:
				Y = Yes
				N = No (default value)
				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.
				Note: Per FINRA Rules, Cross trades (54=8) cannot be submitted as Locked-In trades
				Optional; if provided will be ignored. NYSE/FINRA TRF will look up and populate the value of the original trade in this tag on the Confirmed Correction ack.
22005	SpecialProcessingFlag	Char[1]		Original value or amended value.
				FINRA Extension to FIX 4.4.
				This field allows a trade to be marked for special processing.
				Valid values:
				N = No Special Processing (default)
				Y = Position Transfer
				O = Clearing Only/Non Regulatory
				Notes: a Clearing Only/Non Regulatory designation (value = O) is used to identify a clearing-only submission that is tied to a trade previously reported to the TRF that was published. Can also be used on the offsetting portion of a riskless principal or agency transaction for which a non-tape, non-clearing trade report was already submitted to the TRF.
				A Position Transfer (value = Y) is used when reporting a transfer of proprietary positions in debt or equity securities, as outlined in Regulatory Notice 09-21.
22001	TradeModifier1	Char[1]		Original value or amended value.
				FINRA Extension to FIX 4.4.
				Settlement modifiers. Valid values are:
				0 = regular (T+1, default)
				C = Cash (same day)
				R = Seller's Option - if specified, must also submit tag 855 SecondaryTrdType

Tag	FIX tag name	Data Type	Req'd	Values
855	SecondaryTrdType	Int[2]		Original value or amended value. Days to settlement: 02 – 60 = Seller's Option Can only be submitted when Tag 22001 TradeModifier1 = R.
22002	TradeModifier2	Int[2]		Original value or amended value. *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 = Qualified Contingent Trade 8 = FINRA subpenny indicator E = Error Correction
829	TrdSubType	Char[1]	Y	Original value or amended value. 0 = no Trade Through Exemption 1 = Trade Through Exemption
22033	TradeModifier2Time	UTCTimeOnly[18]		Original value or amended value. Time associated with Intermarket sweep outbound trades, (in **UTC/GMT**). Format: HH:MM:SS.sssssssss Required (and may only be submitted) when Tag 22002 TradeModifier2 = 3 (Intermarket Sweep Outbound).
22003	TradeModifier3	Char[1]		Original value or amended value. *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

Tag	FIX tag name	Data Type	Req'd	Values
				U = Executed outside normal market hours and reported late
22004	TradeModifier4	Char[1]		Original value or amended value. *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 Note: values S and P must be submitted with a TradeModifier4Time (Tag 22018). See Tag 22018 Comments for further validation requirements
22018	TradeModifier4Time	UTCTimeOnly[18]		Original value or amended value. Time associated with Prior Reference Price or Stopped Stock trade, (in UTC/GMT). Format: HH:MM:SS.sssssssss Required (and may only be submitted) when Tag 22004 TradeModifier4 = S (Stopped Stock) or P (Prior Reference Price).
22009	PreparationTime	UTCTimeOnly[18]		Time of trade correction submission (in **UTC/GMT**) by the participant firm to Pillar. Format: HH:MM:SS.sssssssss
81	ProcessCode	Char[1]		Original value or amended value. 0 = regular (default) 2 = Step In trade 3 = Step Out trade 7 = Special trade 8 = Special and Step Out trade 9 = Special and Step In trade A = Step Out trade with Fees (*for Section 3*) B = Special and Step Out trade with Fees (*for Section 3*)

Tag	FIX tag name	Data Type	Req'd	Values
				Note: Reports with 81 = 3, 8, A, or B must have Reporting Obligation (22030) = Y.
527	SecondaryExecID	String[20]		Original value or amended value. Trade Reference Number used to discretely tie a Media eligible trade to one or more non-Media eligible trades. E.g., same ref number used on a Media trade and on a Riskless Principal trade. Up to 20 characters.
577	ClearingInstruction	Int[2]		Clearing Instruction submitted on original trade report. **Please note Clearing Instruction cannot be amended on a Correction.** Valid values: 11 = QSR Clear 98 = QSR No Clear 10 = AGU 13 = Self Clear 12 = Customer Trade Optional; if provided will be ignored. NYSE/FINRA TRF will look up and populate the value of the original trade in this tag on the Confirmed Correction ack.
852	PublishTrdIndicator	Boolean		Publish Trd Indicator submitted on original trade report. **Please note Publish Trd Indicator cannot be amended on a Correction.** Y = Publish (Report by rules) N = Non-publish /Clearing Only (no report) Optional; if provided will be ignored. NYSE/FINRA TRF will look up and populate the value of the original trade in this tag on the Confirmed Correction ack.
22024	ShortSaleIndicator	Char[1]		Original value or amended value. S = Sold Short E = Sold Short Exempt Allowed only on: - Sell side trades, - AGU/QSR trades, - Customer Buys,

Tag	FIX tag name	Data Type	Req'd	Values
				Buys from another FINRA member that are not locked-in and are tape-only or non-tape/non-clearing.
9277	RelatedMarketCenter	Char[1]		Original value or amended value.
				A = NYSE American (formerly NYSE MKT) trade
				B = Nasdaq BX
				C = NYSE National
				E = MEMX LLC (MEMX)
				F = Foreign Market
				G = CBOE BYX Exchange
				H = CBOE BZX Exchange
				I = Nasdaq ISE
				J = Cboe EDGA Exchange
				K = Cboe EDGX Exchange
				L = Long Term Stock Exchange (LTSE)
				M = NYSE Texas
				N = New York Stock Exchange
				O = Unknown Market Center
				P = NYSE Arca
				Q = Nasdaq
				U = Unspecified Multiple Market Centers
				V = Investors' Exchange LLC (IEX)
				W = CBOE Exchange
				X = Nasdaq PHLX
				Y = MIAX Pearl (MIAX)
				0 = ADF/ORF
				1 = FINRA/Nasdaq TRF Carteret
				2 = FINRA/Nasdaq TRF Chicago
				3 = FINRA/NYSE TRF
	Standard Trailer		Y	

13.   FIX Application Layer - Messages from TRF to Firm

This section describes the FIX Application messages currently supported by the Pillar FIX Gateway as responses from the FINRA/NYSE TRF to the Reporting Firm.

13.1   Trade Capture Report - New Trade Ack (TREN)

Tag	FIX tag name	Data Type	Req'd	Values
	Standard Header		Y	MsgType = AE
1011	MessageEventSource	String[4]	F	Used to identify the type of acknowledgement. Value "TREN" identifies a TRF Trade Capture Report accepted by Pillar.
571	TradeReportID	String[20]	Y	Pillar-generated identifier of the Trade Capture Report, unique for the day, not to exceed 20 characters.
1041	FirmTradeID	String[20]	Y	FirmTradeID from inbound TCR. The client identifier assigned to a trade by the reporting participant firm to track a trade within the firm's system.
1042	SecondaryFirmTradeID	String[20]		SecondaryFirmTradeID from inbound TCR. *FINRA Extension to FIX 4.4:* The Contra Client Identifier assigned to a trade by the contra side.
22025	TRFReferenceNumber	String[20]	F	Pillar-generated identifier of the Trade Capture Report, unique for the day, not to exceed 20 characters. Note: same value as tag TradeReportID (571) on New Trade Ack.
22011	ControlDate	LocalMktDate[8]	F	*FINRA Extension to FIX 4.4:* Pillar-generated date on which the trade was received by Pillar and sent to FINRA. Used in conjunction with TradeID (Control Number) to uniquely identify a trade. Format: YYYYMMDD.
1003	TradeID	String[10]	F	Pillar-generated FINRA Control Number. Used in conjunction with ControlDate to uniquely identify a trade. Format: 10 digit numeric.
487	TradeReportTransType	Char[1]	F	Valid values: 0 = New

Tag	FIX tag name	Data Type	Req'd	Values
856	TradeReportType	Char[1]	F	Valid values: 0 = Submit
570	PreviouslyReported	Boolean	Y	Will always be set to: N = No
1015	AsOfIndicator	Char[1]		AsOfIndicator from inbound TCR. 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	String[8]	F	Symbol from inbound TCR. Ticker symbol. Max size: 14 characters.
65	SymbolSfx	String[10]		SymbolSfx from inbound TCR. Symbol suffix. Additional information about the security (e.g., preferred, warrants, etc.)
32	LastQty	Qty[8]	Y	LastQty from inbound TCR. Trade Volume as number of shares. Format: max 8 characters, no decimal.
22037	FractionalShareQty	String[15]		FractionalShareQty from inbound TCR. Trade Volume if executed in a fractional number of shares (in decimal format). Format: allows up to 15 characters inclusive of a floating decimal. More than one digit may be used preceding the decimal, up to 8 digits maximum, and up to 6 digits may be used after the decimal. The value may contain leading zeroes or trailing zeroes. It may not contain a negative value. Examples: nnnnnnnn.nnnnnn; nnnn.nnnn; nnnnn.nn; etc.
31	LastPx	Price[13]	Y	LastPx from inbound TCR. Trade Price. Can only be entered as a decimal unit price (see Tag 423 Price Type). Format: nnnnnn.nnnnnn (6v6).

Tag	FIX tag name	Data Type	Req'd	Values
				Maximum of 6 digits allowed before the decimal. *Maximum of 6 digits allowed after the decimal.* Note: zero (0.0; .00; 0, etc) is not allowed and will be rejected.
423	PriceType	Int[2]	F	PriceType from inbound TCR. 98 = Decimal Unit Price
9822	ClearingPrice	Price[13]		ClearingPrice from inbound TCR. Price inclusive of Explicit Fee. Cannot equal trade price. Can only be entered as a decimal unit price (see Tag 423 Price Type). Format: nnnnnn.nnnnnn (6v6). *Maximum of 6 digits allowed before the decimal.* *Maximum of 6 digits allowed after the decimal.* Note: zero (0.0; .00; 0, etc) is not allowed and will be rejected if submitted by firms.
75	TradeDate	LocalMktDate[8]	Y	TradeDate from inbound TCR. Execution Date. Interpreted as an As-Of trade if not current date. Format: YYYYMMDD
60	TransactTime	UTCTimestamp[27]	Y	TransactTime (Execution Time) from inbound TCR (in **UTC/GMT**). Format: YYYYMMDD-HH:MM:SS.sssssssss
64	SettlDate	LocalMktDate[8]		SettlDate from inbound TCR. Specific date of trade settlement (Settlement Date) in YYYYMMDD format. Optional
22030	ReportingObligation	Boolean	Y	ReportingObligation from inbound TCR. Specifies whether or not this trade report represents the submission from the member with the trade reporting obligation, as defined under FINRA Rule 6380A(b) and FINRA Rule 6380B(b). Valid values: Y = Trade reported by the member with the reporting obligation. N = Trade reported by the member who does not have the reporting obligation.

Tag	FIX tag name			Data Type	Req'd	Values
						Note: All Customer and Cross trades must be submitted as Reporting Obligation = Y.
						All trades where firms indicate the trade is to be sent to the tape (published) must be submitted as Reporting Obligation = Y.
						For the purpose of reporting Step-Outs/Step-Ins, the firm stepping-out (transferring the position out) must be submitted as Reporting Obligation = Y, and the firm stepping-in (receiving the shares in) must be submitted as Reporting Obligation = N.
552	TrdCapRptSideGrp/NoSides			Array[2]	Y	TrdCapRptSideGrp/NoSides from inbound TCR. 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		Char[1]	Y	Side from inbound TCR. Valid values: 1 = Buy 2 = Sell 8 = Cross Note: Cross trades cannot be AGU or QSR trade reports, as they will be rejected if submitted as Locked-In. Cross trades must have Reporting Obligation (22030) = Y.
→	37	OrderID		String[20]	Y	Required in FIX, but ignored.
→	453	Parties/NoPartyIDs		Int[1]	F	Parties/NoPartyIDs from inbound TCR. Number of parties on the reporting/contra side of the trade.
→	→	448	PartyID	String[4]	F	PartyID from inbound TCR. 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. Note: Reports with 448 = C must have Reporting Obligation (22030) = Y.
→	→	447	PartyIDSource	Char[1]	F	Will always be set to : C = Generally accepted market participant identifier (e.g. FINRA mnemonic)

Tag	FIX tag name			Data Type	Req'd	Values
→	→	452	PartyRole	Int[2]	F	PartyRoles from inbound TCR. Valid values: 1 = Executing Firm 14 = Give-up Firm 17 = Contra Firm 83 = Clearing Firm Number
→	→	802	NoPartySubIDs	Int[2]		When specified, must be set to 1. NoPartySubIDs from inbound TCR. PartySubID is only allowed for PartyRole = 1 or 17.
→	→	→ 523	PartySubID	String[8]		PartySubID from inbound TCR. Sub-identifier. Branch office of executing/contra firm (Branch Sequence Number /Contra Branch Sequence Number). Up to 8 characters allowed.
→	→	→ 803	PartySubIDType	Int[2]		PartySubIDType from inbound TCR. Type of PartySubID (523) value Valid values: 24 = Department
→	528	OrderCapacity		Char[1]	F	OrderCapacity from inbound TCR. 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 and optional on Non-Locked-In trades.
→	58	Text		String[32]		Text from inbound TCR. Free format user Memo field. Contra side memo allowed. Up to 32 characters will be echoed back to firms, and truncated to 10 characters on message to FINRA.
→	376	ComplianceID		String[20]	F	ComplianceID from inbound TCR. Compliance Identifier. Required field. Contra side Compliance Identifier required on Locked-In trades and

Tag	FIX tag name	Data Type	Req'd	Values
				optional on Non-Locked-In trades. Not to exceed 20 characters.
9854	OverrideFlag	Char[1]		OverrideFlag from inbound TCR. *FINRA Extension to FIX 4.4.* Valid values: Y = Yes N = No (default value) T = NYSE/FINRA TRF Operations Override Note: firms are responsible for ensuring that they do not set the override flag to 'Y' on initial submission; it may only be set to 'Y' on resubmission of reports that were initially rejected due to pricing validations.
22013	LockedInIndicator	Boolean		LockedInIndicator from inbound TCR. *FINRA Extension to FIX 4.4.* Indicates that the firm entering the trade is reporting for both sides of the trade. This occurs when two of its give-ups trade with each other (Two-sided giveup) or the firm trades with one of its own give-ups (One-sided giveup), or on a QSR type trade (no giveups or a giveup on the contra side only). Valid values: Y = Yes N = No (default value) 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. Note: Per FINRA Rules, Cross trades (54=8) cannot be submitted as Locked-In trades.
22005	SpecialProcessingFlag	Char[1]		SpecialProcessingFlag from inbound TCR. *FINRA Extension to FIX 4.4.* This field allows a trade to be marked for special processing. Valid values: N = No Special Processing (default) Y = Position Transfer O = Clearing Only/Non Regulatory

Tag	FIX tag name	Data Type	Req'd	Values
				Notes: a Clearing Only/Non Regulatory designation (value = O) is used to identify a clearing-only submission that is tied to a trade previously reported to the TRF that was published. Can also be used on the offsetting portion of a riskless principal or agency transaction for which a non-tape, non-clearing trade report was already submitted to the TRF.
				A Position Transfer (value = Y) is used when reporting a transfer of proprietary positions in debt or equity securities, as outlined in Regulatory Notice 09-21.
22001	TradeModifier1	Char[1]		TradeModifier1 from inbound TCR. *FINRA Extension to FIX 4.4.* Settlement modifiers. Valid values are: 0 = regular (T+1, default) C = Cash (same day) R = Seller's Option - if specified, must also submit tag 855 SecondaryTrdType
855	SecondaryTrdType	Int[2]		SecondaryTrdType from inbound TCR. Days to settlement: 02 – 60 = Seller's Option Can only be submitted when Tag 22001 TradeModifier1 = R.
22002	TradeModifier2	Int[2]		TradeModifier2 from inbound TCR. *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 = Qualified Contingent Trade 8 = FINRA subpenny indicator E = Error Correction P = Print Protection

Tag	FIX tag name	Data Type	Req'd	Values
829	TrdSubType	Char[1]	Y	TrdSubType from inbound TCR. 0 = no Trade Through Exemption 1 = Trade Through Exemption
22033	TradeModifier2Time	UTCTimeOnly[18]		TradeModifier2Time from inbound TCR. Time associated with Intermarket sweep outbound trades, (in **UTC/GMT**). Format: HH:MM:SS.sssssssss Required (and may only be submitted) when Tag 22002 TradeModifier2 = 3 (Intermarket sweep outbound).
22003	TradeModifier3	Char[1]		TradeModifier3 from inbound TCR. *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
22017	TRFTradeModifier3	Char[1]		*FINRA Extension to FIX 4.4.* Time modifiers for TRF reports only. Valid values are (<u>assigned by Pillar</u>): 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. *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):

Tag	FIX tag name	Data Type	Req'd	Values
				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
				Note: values S and P must be submitted with a TradeModifier4Time (Tag 22018). See Tag 22018 Comments for further validation requirements.
22018	TradeModifier4Time			TradeModifier4Time from inbound TCR.
				Time associated with Prior Reference Price or Stopped Stock trade, (in **UTC/GMT**). Format: HH:MM:SS.sssssssss
				Required (and may only be submitted) when Tag 22004 TradeModifier4 = S (Stopped Stock) or P (Prior Reference Price).
22019	TRFTradeModifier4	Char[1]		*FINRA Extension to FIX 4.4.*
				TRF detail sale condition (assigned by Pillar).
				W = Weighted Average Price
				I = Published Odd Lot Trade
				V = Contingent Trade
				Note: On Qualified Contingent Trades that are also odd lots, the value "I" shall take precedence over the value "V".
22009	PreparationTime	UTCTimeOnly[18]		PreparationTime from inbound TCR.
				Time of trade submission (in **UTC/GMT**) by the participant firm to Pillar.
				Format: HH:MM:SS.sssssssss
22021	TRFReceiptTime	UTCTimeOnly[18]	F	Time Pillar received the trade (in **UTC/GMT**) from the participant firm.
				Format: HH:MM:SS.sssssssss
81	ProcessCode	Char[1]		ProcessCode from inbound TCR.
				0 = regular (default)

Tag	FIX tag name	Data Type	Req'd	Values
				2 = Step In trade
				3 = Step Out trade
				7 = Special trade
				8 = Special and Step Out trade
				9 = Special and Step In trade
				A = Step Out trade with Fees (*for Section 3*)
				B = Special and Step Out trade with Fees (*for Section 3*)
				Note: Reports with 81 = 3, 8, A, or B must have Reporting Obligation (22030) = Y.
107	SecurityDesc	Char[1]	Y	N = Nasdaq Global/Global Select C = CQS
527	SecondaryExecID	String[20]		SecondaryExecID from inbound TCR. Trade Reference Number used to discretely tie a Media eligible trade to one or more non-Media eligible trades. E.g., same ref number used on a Media trade and on a Riskless Principal trade. Up to 20 characters.
577	ClearingInstruction	Int[2]	F	ClearingInstruction from inbound TCR. 11 = QSR Clear 98 = QSR No Clear 10 = AGU 13 = Self Clear 12 = Customer Trade
852	PublishTrdIndicator	Boolean	F	PublishTrdIndicator from inbound TCR. Y = Publish (Report by rules) N = Non-publish /Clearing Only (no report)
22023	TRFPublishTrdIndicator	Char[1]	F	Pillar-generated indicator as to whether the trade was submitted to the tape. Y = Published to tape N = Not published to tape
22024	ShortSaleIndicator	Char[1]		ShortSaleIndicator from inbound TCR. S = Sold Short E = Sold Short Exempt

Tag	FIX tag name	Data Type	Req'd	Values
				Allowed only on:
				• Sell side trades,
				• AGU/QSR trades,
				• Customer Buys,
				Buys from another FINRA member that are not locked-in and are tape-only or non-tape/non-clearing.
9277	RelatedMarketCenter	Char[1]		RelatedMarketCenter from inbound TCR.
				A = NYSE American (formerly NYSE MKT) trade
				B = Nasdaq BX
				C = NYSE National
				E = MEMX LLC (MEMX)
				F = Foreign Market
				G = CBOE BYX Exchange
				H = CBOE BZX Exchange
				I = Nasdaq ISE
				J = Cboe EDGA Exchange
				K = Cboe EDGX Exchange
				L = Long Term Stock Exchange (LTSE)
				M = NYSE Texas
				N = New York Stock Exchange
				O = Unknown Market Center
				P = NYSE Arca
				Q = Nasdaq
				U = Unspecified Multiple Market Centers
				V = Investors' Exchange LLC (IEX)
				W = CBOE Exchange
				X = Nasdaq PHLX
				Y = MIAX Pearl (MIAX)
				0 = ADF/ORF
				1 = FINRA/Nasdaq TRF Carteret
				2 = FINRA/Nasdaq TRF Chicago
				3 = FINRA/NYSE TRF
	Standard Trailer		Y	

13.2 Trade Capture Report - Confirmed Trade Cancel (TRCX)

Tag	FIX tag name	Data Type	Req'd	Values
	Standard Header		Y	MsgType = AE
1011	MessageEventSource	String[4]	F	Used to identify the type of acknowledgment. Value "TRCX" identifies a Trade cancel accepted by Pillar.
571	TradeReportID	String[20]	Y	Pillar-generated identifier of the Trade Capture Report - Trade Cancel, unique for the day, not to exceed 20 characters.
572	TradeReportRefID	String[20]	F	TradeReportID of the trade being cancelled.
1041	FirmTradeID	String[20]	Y	FirmTradeID from inbound Trade Cancel. The client identifier assigned to a trade by the reporting participant firm to track a trade within the firm's system.
22025	TRFReferenceNumber	String[20]	F	TRFReferenceNumber of the trade being cancelled.
22011	ControlDate	LocalMktDate[8]	F	ControlDate of the original trade, from inbound Trade Cancel. *FINRA Extension to FIX 4.4:* The date on which the trade was received by Pillar and sent to FINRA. Used in conjunction with TradeID (Control Number) to uniquely identify a trade. Format: YYYYMMDD.
1003	TradeID	String[10]	F	TradeID (FINRA Control Number) of the original trade, from inbound Trade Cancel. Used in conjunction with ControlDate to uniquely identify a trade. Format: 10 digit numeric.
487	TradeReportTransType	Char[1]	F	Valid values: 1 = Cancel
856	TradeReportType	Char[1]	F	Valid values:

Tag	FIX tag name	Data Type	Req'd	Values
				6 = Cancel
570	PreviouslyReported	Boolean	Y	Will always be set to: N = No
1015	AsOfIndicator	Char[1]		AsOfIndicator of the trade being cancelled. Valid values: 0 = false – trade is not an AsOf trade (default)
55	Symbol	Char[1]	F	Symbol from inbound Trade Cancel. Ticker symbol. Max size: 14 characters.
65	SymbolSfx	Char[1]		SymbolSfx from inbound Trade Cancel. Symbol suffix. Additional information about the security (e.g., preferred, warrants, etc.)
32	LastQty	Qty[8]	Y	Trade Volume as number of shares. Format: max 8 characters, no decimal.
31	LastPx	Price[13]	Y	Trade Price. Can only be entered as a decimal unit price (see Tag 423 Price Type). Format: nnnnnn.nnnnnn (6v6). *Maximum of 6 digits allowed before the decimal. Maximum of 6 digits allowed after the decimal.* Note: zero (0.0; .00; 0, etc) is not allowed and will be rejected.
75	TradeDate	LocalMktDate[8]	Y	Execution Date. Interpreted as an As-Of trade if not current date. Format: YYYYMMDD
60	TransactTime	UTCTimestamp[27]	Y	TransactTime (Execution Time) in **UTC/GMT**. Format: YYYYMMDD-HH:MM:SS.sssssssss
552	TrdCapRptSideGrp/NoSides	Array[2]	Y	For Trade Cancels this is always set to 1.
577	ClearingInstruction	Int[2]	F	Clearing instruction submitted on original trade report. Valid values: 11 = QSR Clear 98 = QSR No Clear

Tag	FIX tag name		Data Type	Req'd	Values
					10 = AGU
					13 = Self Clear
					12 = Customer Trade
→	54	Side	Char[1]	Y	Side from inbound Trade Cancel. Valid values:
					1 = Buy
					2 = Sell
					8 = Cross
					Note: Cross trades cannot be AGU or QSR trade reports, as they will be rejected if submitted as Locked-In. Cross trades must have Reporting Obligation (22030) = Y.
→	37	OrderID	String[20]	Y	Required in FIX, but ignored.
→	453	Parties/NoPartyIDs	Int[1]	F	Number of parties. Must be set to 1 (reporting party).
→	→ 448	PartyID	String[4]	F	Identifier (MPID) for the reporting party of the original trade to be cancelled.
→	→ 447	PartyIDSource	Char[1]	F	Valid values :
					C = Generally accepted market participant identifier (e.g. FINRA mnemonic)
→	→ 452	PartyRole	Int[2]	F	Valid values:
					1 = Executing Firm
22026	PriorDayClearingInstruction		Int[2]	F	PriorDayClearingInstruction from inbound Trade Correction.
					97 = Not a prior day cancel
22021	TRFReceiptTime		UTCTimeOnly[18]	F	Time Pillar received the Trade Cancel (in **UTC/GMT**) from the participant firm.
					Format: HH:MM:SS.sssssssss
22023	TRFPublishTrdIndicator		Char[1]	F	TRFPublishIndicator from original trade being cancelled.
					Pillar-generated indicator as to whether the trade and the associated cancel were submitted to the tape.
					Y = Published to tape
					N = Not published to tape

Tag	FIX tag name	Data Type	Req'd	Values
	Standard Trailer		Y	

13.3   Trade Capture Report - Confirmed Reversal (TRHX)

Tag	FIX tag name	Data Type	Req'd	Values
	Standard Header		Y	MsgType = AE
1011	MessageEventSource	String[4]	F	Used to identify the type of acknowledgment. Value "TRHX" identifies a Reversal accepted by Pillar.
571	TradeReportID	String[20]	Y	Pillar-generated identifier of the Trade Capture Report - Reversal, unique for the day, not to exceed 20 characters.
572	TradeReportRefID	String[20]	Y	TradeReportID of the trade being reversed.
1041	FirmTradeID	String[20]	Y	FirmTradeID from inbound Trade Reversal. The client identifier assigned to a trade by the reporting participant firm to track a trade within the firm's system.
1042	SecondaryFirmTradeID	String[20]		SecondaryFirmTradeID from inbound Trade Reversal. *FINRA Extension to FIX 4.4:* The Contra Client Identifier assigned to a trade by the contra side.
22025	TRFReferenceNumber	String[20]	F	Pillar-generated identifier of the Trade Capture Report - Reversal, unique for the day, not to exceed 20 characters.
22035	OrigTRFReferenceNum	String[20]	F	The reference number of the trade being reversed; the value of tag TRFReferenceNumber (22025) from the original trade.
22012	OrigControlDate	LocalMktDate[8]	F	OrigControlDate from inbound Trade Reversal. *FINRA Extension to FIX 4.4:* The date on which the original trade being reversed was received by Pillar and sent to FINRA. Used in conjunction with TradeID (Control Number) to uniquely identify a trade. Format: YYYYMMDD.

Tag	FIX tag name	Data Type	Req'd	Values
1126	OrigTradeID	String[20]	F	OrigTradeID from inbound Trade Reversal. FINRA Control Number of the original trade being reversed. Used in conjunction with ControlDate to uniquely identify a trade. Format: 10 digit numeric.
22011	ControlDate	LocalMktDate[8]	F	*FINRA Extension to FIX 4.4:* Pillar-generated date on which the Trade Capture Report - Reversal was received by Pillar and sent to FINRA. Used in conjunction with TradeID (Control Number) to uniquely identify a Reversal submission. Format: YYYYMMDD.
1003	TradeID	String[10]	F	Pillar-generated FINRA Control Number assigned to the Reversal submission. Used in conjunction with ControlDate to uniquely identify a Reversal submission. Format: 10 digit numeric.
22029	ReferenceReportingFacility	Char[1]		ReferenceReportingFacility from inbound Trade Reversal. Valid values: N = FINRA/NYSE TRF
487	TradeReportTransType	Char[1]	F	Valid values: 4 = Reverse
856	TradeReportType	Char[1]	F	Valid values: 0 = Submit
570	PreviouslyReported	Boolean	Y	Will always be set to: N = No
1015	AsOfIndicator	Char[1]	F	Must be set to 1 on Reversals. 1 = true
55	Symbol	String[8]	F	Symbol from inbound Trade Reversal. Ticker symbol. Max size: 14 characters.
65	SymbolSfx	String[10]		SymbolSfx from inbound Trade Reversal. Symbol suffix. Additional information about the security (e.g., preferred, warrants, etc.)
32	LastQty	Qty[8]	Y	LastQty of original trade being reversed.

Tag	FIX tag name	Data Type	Req'd	Values
				Trade Volume as number of shares.
				Format: max 8 characters, no decimal.
22037	FractionalShareQty	String[15]		FractionalShareQty of original trade being reversed.
				Trade Volume if executed in a fractional number of shares (in decimal format).
				Format: allows up to 15 characters inclusive of a floating decimal. More than one digit may be used preceding the decimal, up to 8 digits maximum, and up to 6 digits may be used after the decimal.
				The value may contain leading zeroes or trailing zeroes. It may not contain a negative value.
				Examples: nnnnnnnn.nnnnnn; nnnn.nnnn; nnnnn.nn; etc.
31	LastPx	Price[13]	Y	LastPx of original trade being reversed.
				Trade Price. Can only be entered as a decimal unit price (see Tag 423 Price Type).
				Format: nnnnnn.nnnnnn (6v6).
				Maximum of 6 digits allowed before the decimal. Maximum of 6 digits allowed after the decimal.
				Note: zero (0.0; .00; 0, etc) is not allowed and will be rejected.
423	PriceType	Int[2]	F	PriceType from inbound Trade Reversal.
				98 = Decimal Unit Price
9822	ClearingPrice	Price[13]		ClearingPrice of original trade being reversed.
				Price inclusive of Explicit Fee. Cannot equal trade price.
				Can only be entered as a decimal unit price (see Tag 423 Price Type).
				Format: nnnnnn.nnnnnn (6v6).
				Maximum of 6 digits allowed before the decimal. Maximum of 6 digits allowed after the decimal.
				Note: zero (0.0; .00; 0, etc) is not allowed and will be rejected if submitted by firms.
75	TradeDate	LocalMktDate[8]	Y	TradeDate of original trade being reversed.
				Execution Date. Interpreted as an As-Of trade if not current date.
				Format: YYYYMMDD

Tag	FIX tag name	Data Type	Req'd	Values
60	TransactTime	UTCTimestamp[27]	Y	TransactTime of original trade being reversed (in **UTC/GMT**). Format: YYYYMMDD-HH:MM:SS.sssssssss
64	SettlDate	LocalMktDate[8]		SettlDate of original trade being reversed. Specific date of trade settlement (Settlement Date) in YYYYMMDD format. Optional
22030	ReportingObligation	Boolean	F	ReportingObligation of original trade being reversed. Specifies whether or not this trade report represents the submission from the member with the trade reporting obligation, as defined under FINRA Rule 6380A(b) and FINRA Rule 6380B(b). Valid values: Y = Trade reported by the member with the reporting obligation. N = Trade reported by the member who does not have the reporting obligation. Note: All Customer and Cross trades must be submitted as Reporting Obligation = Y. All trades where firms indicate the trade is to be sent to the tape (published) must be submitted as Reporting Obligation = Y. For the purpose of reporting Step-Outs/Step-Ins, the firm stepping-out (transferring the position out) must be submitted as Reporting Obligation = Y, and the firm stepping-in (receiving the shares in) must be submitted as Reporting Obligation = N.
552	TrdCapRptSideGrp/NoSides	Array[2]	Y	TrdCapRptSideGrp/NoSides from inbound Trade Reversal. 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	Char[1]	Y	Side from inbound Trade Reversal. Valid values: 1 = Buy 2 = Sell 8 = Cross

Tag	FIX tag name				Data Type	Req'd	Values
							Note: Cross trades cannot be AGU or QSR trade reports, as they will be rejected if submitted as Locked-In. Cross trades must have Reporting Obligation (22030) = Y.
→	37	OrderID			String[20]	Y	Required in FIX, but ignored.
→	453	Parties/NoPartyIDs			Int[1]	F	Parties/NoPartyIDs from inbound Trade Reversal. Number of parties on the reporting/contra side of the trade.
→	→	448	PartyID		String[4]	F	PartyID from inbound Trade Reversal. 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. Note: Reports with 448 = C must have Reporting Obligation (22030) = Y.
→	→	447	PartyIDSource		Char[1]	F	Will always be set to : C = Generally accepted market participant identifier (e.g. FINRA mnemonic)
→	→	452	PartyRole		Int[2]	F	PartyRoles from inbound Trade Reversal. Valid values: 1 = Executing Firm 14 = Give-up Firm 17 = Contra Firm 83 = Clearing Firm Number
→	→	802	NoPartySubIDs		Int[2]		When specified, must be set to 1. NoPartySubIDs from inbound Trade Reversal. PartySubID is only allowed for PartyRole = 1 or 17.
→	→	→	523	PartySubID	String[8]		PartySubID from inbound Trade Reversal. Sub-identifier. Branch office of executing/contra firm (Branch Sequence Number /Contra Branch Sequence Number). Up to 8 characters allowed.
→	→	→	803	PartySubIDType	Int[2]		PartySubIDType from inbound Trade Reversal. Type of PartySubID (523) value Valid values: 24 = Department

Tag	FIX tag name	Data Type	Req'd	Values
→	528 OrderCapacity	Char[1]	F	OrderCapacity of original trade being reversed.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 and optional on Non-Locked-In trades.
→	58 Text	String[32]		Text of original trade being reversed. Free format user Memo field. Contra side memo allowed. Up to 32 characters will be echoed back to firms, and truncated to 10 characters on message to FINRA.
→	376 ComplianceID	String[20]	F	ComplianceID of original trade being reversed. Compliance Identifier. Required field. Contra side Compliance Identifier required on Locked-In trades and optional on Non-Locked-In trades. Not to exceed 20 characters.
9854	OverrideFlag	Char[1]		OverrideFlag of original trade being reversed. *FINRA Extension to FIX 4.4.* Valid values: Y = Yes N = No (default value) T = NYSE/FINRA TRF Operations Override Note: firms are responsible for ensuring that they do not set the override flag to 'Y' on initial submission; it may only be set to 'Y' on resubmission of reports that were initially rejected due to pricing validations.
22013	LockedInIndicator	Boolean		LockedInIndicator of original trade being reversed. *FINRA Extension to FIX 4.4.* Indicates that the firm entering the trade is reporting for both sides of the trade. This occurs when two of its give-ups trade with each other (Two-sided giveup) or the firm trades with one of its own give-ups (One-sided giveup), or on a QSR type trade (no giveups or a giveup on the contra side only). Valid values: Y = Yes

Tag	FIX tag name	Data Type	Req'd	Values
				N = No (default value)
				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.
				Note: Per FINRA Rules, Cross trades (54=8) cannot be submitted as Locked-In trades.
22005	SpecialProcessingFlag	Char[1]		SpecialProcessingFlag of original trade being reversed.
				FINRA Extension to FIX 4.4.
				This field allows a trade to be marked for special processing.
				Valid values:
				N = No Special Processing (default)
				Y = Position Transfer
				O = Clearing Only/Non Regulatory
				Notes: a Clearing Only/Non Regulatory designation (value = O) is used to identify a clearing-only submission that is tied to a trade previously reported to the TRF that was published. Can also be used on the offsetting portion of a riskless principal or agency transaction for which a non-tape, non-clearing trade report was already submitted to the TRF.
				A Position Transfer (value = Y) is used when reporting a transfer of proprietary positions in debt or equity securities, as outlined in Regulatory Notice 09-21.
22001	TradeModifier1	Char[1]		TradeModifier1 of original trade being reversed.
				FINRA Extension to FIX 4.4.
				Settlement modifiers. Valid values are:
				0 = regular (T+1, default)
				C = Cash (same day)
				R = Seller's Option - if specified, must also submit tag 855 SecondaryTrdType
855	SecondaryTrdType	Int[2]		SecondaryTrdType of original trade being reversed.
				Days to settlement:
				02 – 60 = Seller's Option

Tag	FIX tag name	Data Type	Req'd	Values
				Can only be submitted when Tag 22001 TradeModifier1 = R.
22002	TradeModifier2	Int[2]		TradeModifier2 of original trade being reversed. *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 = Qualified Contingent Trade 8 = FINRA subpenny indicator E = Error Correction P = Print Protection
829	TrdSubType	Char[1]	Y	TrdSubType of original trade being reversed. 0 = no Trade Through Exemption 1 = Trade Through Exemption
22033	TradeModifier2Time	UTCTimeOnly[18]		TradeModifier2Time of original trade being reversed Time associated with Intermarket sweep outbound trades, (in **UTC/GMT**). Format: HH:MM:SS.sssssssss Required (and may only be submitted) when Tag 22002 TradeModifier2 = 3 (Intermarket sweep outbound).
22003	TradeModifier3	Char[1]		TradeModifier3 of original trade being reversed. *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

Tag	FIX tag name	Data Type	Req'd	Values
22017	TRFTradeModifier3	Char[1]		TRFTradeModifier3 of original trade being reversed. *FINRA Extension to FIX 4.4.* Time modifiers for TRF reports only. Valid values are (<u>assigned by Pillar</u>): 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	Char[1]		TradeModifier4 of original trade being reversed. *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 Note: values S and P must be submitted with a TradeModifier4Time (Tag 22018). See Tag 22018 Comments for further validation requirements.
22018	TradeModifier4Time	UTCTimeOnly[18]		TradeModifier4Time of original trade being reversed. Time associated with Prior Reference Price or Stopped Stock trade, (in **UTC/GMT**). Format: HH:MM:SS.ssssssss Required (and may only be submitted) when Tag 22004 TradeModifier4 = S (Stopped Stock) or P (Prior Reference Price).
22019	TRFTradeModifier4	Char[1]		TRFTradeModifier4 of original trade being reversed. *FINRA Extension to FIX 4.4.* TRF detail sale condition (<u>assigned by Pillar</u>).

Tag	FIX tag name	Data Type	Req'd	Values
				W = Weighted Average Price
				I = Published Odd Lot Trade
				V = Contingent Trade
				Note: On Qualified Contingent Trades that are also odd lots, the value "I" shall take precedence over the value "V".
22009	PreparationTime	UTCTimeOnly[18]		PreparationTime from inbound Trade Reversal.
				Time of trade reversal submission (in **UTC/GMT**) by the participant firm to Pillar. Format: HH:MM:SS.sssssssss
22021	TRFReceiptTime	UTCTimeOnly[18]	F	Time Pillar received the Trade Reversal (in **UTC/GMT**) from the participant firm.
				Format: HH:MM:SS.sssssssss
81	ProcessCode	Char[1]		ProcessCode of original trade being reversed
				0 = regular (default)
				2 = Step In trade
				3 = Step Out trade
				7 = Special trade
				8 = Special and Step Out trade
				9 = Special and Step In trade
				A = Step Out trade with Fees (*for Section 3*)
				B = Special and Step Out trade with Fees (*for Section 3*)
				Note: Reports with 81 = 3, 8, A, or B must have Reporting Obligation (22030) = Y.
107	SecurityDesc	Char[1]	Y	N = Nasdaq Global/Global Select
				C = CQS
527	SecondaryExecID	String[20]		SecondaryExecID of original trade being reversed.
				Trade Reference Number used to discretely tie a Media eligible trade to one or more non-Media eligible trades. E.g., same ref number used on a Media trade and on a Riskless Principal trade.
				Up to 20 characters.
577	ClearingInstruction	Int[2]	F	ClearingInstruction of original trade being reversed.
				11 = QSR Clear

Tag	FIX tag name	Data Type	Req'd	Values
				98 = QSR No Clear
				10 = AGU
				13 = Self Clear
				12 = Customer Trade
852	PublishTrdIndicator	Boolean	F	PublishIndicator of original trade being reversed.
				Y = Publish (Report by rules)
				N = Non-publish /Clearing Only (no report)
22023	TRFPublishTrdIndicator	Char[1]	F	TRFPublishIndicator from original trade being reversed.
				Pillar-generated indicator as to whether the trade and the associated reversal were submitted to the tape.
				Y = Published to tape
				N = Not published to tape
22024	ShortSaleIndicator	Char[1]		ShortSaleIndicator of original trade being reversed.
				S = Sold Short
				E = Sold Short Exempt
				Allowed only on:
				• Sell side trades,
				• AGU/QSR trades,
				• Customer Buys,
				Buys from another FINRA member that are not locked-in and are tape-only or non-tape/non-clearing.
9277	RelatedMarketCenter	Char[1]		RelatedMarketCenter of original trade being reversed.
				A = NYSE American (formerly NYSE MKT) trade
				B = Nasdaq BX
				C = NYSE National
				E = MEMX LLC (MEMX)
				F = Foreign Market
				G = CBOE BYX Exchange
				H = CBOE BZX Exchange
				I = Nasdaq ISE
				J = Cboe EDGA Exchange
				K = Cboe EDGX Exchange
				L = Long Term Stock Exchange (LTSE)

Tag	FIX tag name	Data Type	Req'd	Values
				M = NYSE Texas
				N = New York Stock Exchange
				O = Unknown Market Center
				P = NYSE Arca
				Q = Nasdaq
				U = Unspecified Multiple Market Centers
				V = Investors' Exchange LLC (IEX)
				W = CBOE Exchange
				X = Nasdaq PHLX
				Y = MIAX Pearl (MIAX)
				0 = ADF/ORF
				1 = FINRA/Nasdaq TRF Carteret
				2 = FINRA/Nasdaq TRF Chicago
				3 = FINRA/NYSE TRF
	Standard Trailer		Y	

13.4 Trade Capture Report - Confirmed Correction (TRCR)

Tag	FIX tag name	Data Type	Req'd	Comment
	Standard Header		Y	MsgType = AE
1011	MessageEventSource	String[4]	F	Used to identify the type of acknowledgment. Value "TRCR" identifies a Correction accepted by Pillar.
571	TradeReportID	String[20]	Y	Pillar-generated identifier of the Trade Capture Report - Trade Correction, unique for the day, not to exceed 20 characters.
572	TradeReportRefID	String[20]	Y	TradeReportID of the trade being corrected.
1041	FirmTradeID	String[20]	Y	FirmTradeID from inbound Trade Correction. The client identifier assigned to a trade by the reporting participant firm to track a trade within the firm's system.
1042	SecondaryFirmTradeID	String[20]		SecondaryFirmTradeID from inbound Trade Correction.

Tag	FIX tag name	Data Type	Req'd	Comment
				FINRA Extension to FIX 4.4:
				The Contra Client Identifier assigned to a trade by the contra side.
22025	TRFReferenceNumber	String[20]	F	Pillar-generated identifier of the Trade Capture Report - Trade Correction, unique for the day, not to exceed 20 characters.
22011	ControlDate	LocalMktDate[8]	F	*FINRA Extension to FIX 4.4:* Pillar-generated date on which the Trade Capture Report - Trade Correction was received by Pillar and sent to FINRA. Used in conjunction with TradeID (Control Number) to uniquely identify a Correction submission. Format: YYYYMMDD.
1003	TradeID	String[10]	F	Pillar-generated FINRA Control Number assigned to the Correction submission. Used in conjunction with ControlDate to uniquely identify a Correction submission. Format: 10 digit numeric.
22012	OrigControlDate	LocalMktDate[8]	F	OrigControlDate from inbound Trade Correction. *FINRA Extension to FIX 4.4:* The date on which the original trade being corrected was received by Pillar and sent to FINRA. Used in conjunction with TradeID (Control Number) to uniquely identify a trade. Format: YYYYMMDD.
1126	OrigTradeID	String[10]	F	OrigTradeId from inbound Trade Correction. FINRA Control Number of the original trade being corrected. Used in conjunction with ControlDate to uniquely identify a trade. Format: 10 digit numeric.
487	TradeReportTransType	LocalMktDate[8]	F	Valid values: 2 = Replace
856	TradeReportType	String[10]	F	Valid values: 5 = Correction
570	PreviouslyReported	Boolean	Y	Will always be set to: N = No

Tag	FIX tag name	Data Type	Req'd	Comment
1015	AsOfIndicator	Char[1]	F	AsOfIndicator of the trade being corrected. Valid values: 0 = false – trade is not an AsOf trade (default)
55	Symbol	String[8]	F	Symbol from inbound Trade Correction. Ticker symbol. Max size: 14 characters.
65	SymbolSfx	String[10]		SymbolSfx from inbound Trade Correction. Symbol suffix. Additional information about the security (e.g., preferred, warrants, etc.)
32	LastQty	Qty[8]	Y	LastQty from inbound Trade Correction. Trade Volume as number of shares. Format: max 8 characters, no decimal.
22037	FractionalShareQty	String[15]		FractionalShareQty from inbound Trade Correction.
31	LastPx	Price[13]	Y	LastPx from inbound Trade Correction. Trade Volume if executed in a fractional number of shares (in decimal format). Format: allows up to 15 characters inclusive of a floating decimal. More than one digit may be used preceding the decimal, up to 8 digits maximum, and up to 6 digits may be used after the decimal. The value may contain leading zeroes or trailing zeroes. It may not contain a negative value. Examples: nnnnnnnn.nnnnnn; nnnn.nnnn; nnnnn.nn; etc.
423	PriceType	Int[2]	F	PriceType from inbound Trade Correction. 98 = Decimal Unit Price
9822	ClearingPrice	Price[13]		ClearingPrice from inbound Trade Correction. Price inclusive of Explicit Fee. Cannot equal trade price. Can only be entered as a decimal unit price (see Tag 423 Price Type). Format: nnnnnn.nnnnnn (6v6). *Maximum of 6 digits allowed before the decimal. Maximum of 6 digits allowed after the decimal.* Note: zero (0.0; .00; 0, etc) is not allowed and will be rejected if submitted by firms.
75	TradeDate	LocalMktDate[8]	Y	TradeDate from inbound Trade Correction.

Tag	FIX tag name		Data Type	Req'd	Comment
					Execution Date. Interpreted as an As-Of trade if not current date.
					Format: YYYYMMDD
60	TransactTime		UTCTimestamp[27]	Y	TransactTime from inbound Trade Correction (in **UTC/GMT**).
					Format: YYYYMMDD-HH:MM:SS.sssssssss
64	SettlDate		LocalMktDate[8]		SettlDate from inbound Trade Correction.
					Specific date of trade settlement (Settlement Date) in YYYYMMDD format. Optional
22030	ReportingObligation		Boolean	F	ReportingObligation from inbound Trade Correction.
					Specifies whether or not this trade report represents the submission from the member with the trade reporting obligation, as defined under FINRA Rule 6380A(b) and FINRA Rule 6380B(b).
					Valid values:
					Y = Trade reported by the member with the reporting obligation.
					N = Trade reported by the member who does not have the reporting obligation.
					Note: All Customer and Cross trades must be submitted as Reporting Obligation = Y.
					All trades where firms indicate the trade is to be sent to the tape (published) must be submitted as Reporting Obligation = Y.
					For the purpose of reporting Step-Outs/Step-Ins, the firm stepping-out (transferring the position out) must be submitted as Reporting Obligation = Y, and the firm stepping-in (receiving the shares in) must be submitted as Reporting Obligation = N.
552	TrdCapRptSideGrp/NoSides		Array[2]	Y	TrdCapRptSideGrp/NoSides from inbound Trade Correction.
					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	Char[1]	Y	Side from inbound Trade Correction.
					Valid values:

Tag	FIX tag name				Data Type	Req'd	Comment
							1 = Buy
							2 = Sell
							8 = Cross
							Note: Cross trades cannot be AGU or QSR trade reports, as they will be rejected if submitted as Locked-In. Cross trades must have Reporting Obligation (22030) = Y.
→	37	OrderID			String[20]	Y	Required in FIX, but ignored.
→	453	Parties/NoPartyIDs			Int[1]	F	Parties/NoPartyIDs from inbound Trade Correction. Number of parties on the reporting/contra side of the trade.
→	→	448	PartyID		String[4]	F	PartyID from inbound Trade Correction. 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. Note: Reports with 448 = C must have Reporting Obligation (22030) = Y.
→	→	447	PartyIDSource		Char[1]	F	Will always be set to : C = Generally accepted market participant identifier (e.g. FINRA mnemonic)
→	→	452	PartyRole		Int[2]	F	PartyRoles from inbound Trade Correction. Valid values: 1 = Executing Firm 14 = Give-up Firm 17 = Contra Firm 83 = Clearing Firm Number
→	→	802	NoPartySubIDs		Int[2]		When specified, must be set to 1. NoPartySubIDs from inbound Trade Correction. PartySubID is only allowed for PartyRole = 1 or 17.
→	→	→	523	PartySubID	String[8]		PartySubID from inbound Trade Correction. Sub-identifier. Branch office of executing/contra firm (Branch Sequence Number /Contra Branch Sequence Number). Up to 8 characters allowed.
→	→	→	803	PartySubIDType	Int[2]		PartySubIDType from inbound Trade Correction.

Tag	FIX tag name				Data Type	Req'd	Comment
							Type of PartySubID (523) value
							Valid values:
							24 = Department
→	528	OrderCapacity			Char[1]	F	OrderCapacity from inbound Trade Correction.
							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 and optional on Non-Locked-In trades.
→	58	Text			String[32]		Text from inbound Trade Correction.
							Free format user Memo field. Contra side memo allowed.
							Up to 32 characters will be echoed back to firms, and truncated to 10 characters on message to FINRA.
→	376	ComplianceID			String[20]	F	ComplianceID from inbound Trade Correction.
							Compliance Identifier. Required field. Contra side Compliance Identifier required on Locked-In trades and optional on Non-Locked-In trades. Not to exceed 20 characters.
9854	OverrideFlag				Char[1]		OverrideFlag from inbound Trade Correction.
							FINRA Extension to FIX 4.4.
							Valid values:
							Y = Yes
							N = No (default value)
							T = NYSE/FINRA TRF Operations Override
							Note: firms are responsible for ensuring that they do not set the override flag to 'Y' on initial submission; it may only be set to 'Y' on resubmission of reports that were initially rejected due to pricing validations.
22013	LockedInIndicator				Boolean		LockedInIndicator from inbound Trade Correction.
							FINRA Extension to FIX 4.4.
							Indicates that the firm entering the trade is reporting for both sides of the trade. This occurs when two of its give-ups trade with each other (Two-sided giveup) or the firm trades with one of its own give-ups (One-sided giveup), or

Tag	FIX tag name	Data Type	Req'd	Comment
				on a QSR type trade (no giveups or a giveup on the contra side only). Valid values: Y = Yes N = No (default value) 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. Note: Per FINRA Rules, Cross trades (54=8) cannot be submitted as Locked-In trades
22005	SpecialProcessingFlag	Char[1]		SpecialProcessingFlag from inbound Trade Correction. *FINRA Extension to FIX 4.4.* This field allows a trade to be marked for special processing. Valid values: N = No Special Processing (default) Y = Position Transfer O = Clearing Only/Non Regulatory Notes: a Clearing Only/Non Regulatory designation (value = O) is used to identify a clearing-only submission that is tied to a trade previously reported to the TRF that was published. Can also be used on the offsetting portion of a riskless principal or agency transaction for which a non-tape, non-clearing trade report was already submitted to the TRF. A Position Transfer (value = Y) is used when reporting a transfer of proprietary positions in debt or equity securities, as outlined in Regulatory Notice 09-21.
22001	TradeModifier1	Char[1]		TradeModifier1 from inbound Trade Correction. FINRA Extension to FIX 4.4. Settlement modifiers. Valid values are: 0 = regular (T+1, default) C = Cash (same day) R = Seller's Option - if specified, must also submit tag 855 SecondaryTrdType

Tag	FIX tag name	Data Type	Req'd	Comment
855	SecondaryTrdType	Int[2]		SecondaryTrdType from inbound Trade Correction. Days to settlement: 02 – 60 = Seller's Option Can only be submitted when Tag 22001 TradeModifier1 = R.
22002	TradeModifier2	Int[2]		TradeModifier2 from inbound Trade Correction. *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 = Qualified Contingent Trade 8 = FINRA subpenny indicator E = Error Correction
829	TrdSubType	Char[1]	Y	TrdSubType from inbound Trade Correction. Original value or amended value. 0 = no Trade Through Exemption 1 = Trade Through Exemption
22033	TradeModifier2Time	UTCTimeOnly[18]		TradeModifier2Time from inbound Trade Correction. Time associated with Intermarket sweep outbound trades, (in **UTC/GMT**). Format: HH:MM:SS.sssssssss Required (and may only be submitted) when Tag 22002 TradeModifier2 = 3 (Intermarket Sweep Outbound).
22003	TradeModifier3	Char[1]		TradeModifier3 from inbound Trade Correction. *FINRA Extension to FIX 4.4.* Time modifiers. Submitted by the participant firm. Valid values are: T = Executed outside normal market hours

Tag	FIX tag name	Data Type	Req'd	Comment
				Z = Executed during normal market hours and reported late
				U = Executed outside normal market hours and reported late
22017	TRFTradeModifier3	Char[1]		*FINRA Extension to FIX 4.4.* Time modifiers for TRF reports only. Valid values are (assigned by Pillar): 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	Char[1]		TradeModifier4 from inbound Trade Correction. *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 Note: values S and P must be submitted with a TradeModifier4Time (Tag 22018). See Tag 22018 Comments for further validation requirements.
22018	TradeModifier4Time	UTCTimeOnly[18]		TradeModifier4Time from inbound Trade Correction. Time associated with Prior Reference Price or Stopped Stock trade, (in **UTC/GMT**). Format: HH:MM:SS.sssssssss Required (and may only be submitted) when Tag 22004 TradeModifier4 = S (Stopped Stock) or P (Prior Reference Price).
22019	TRFTradeModifier4	Char[1]		FINRA Extension to FIX 4.4.

Tag	FIX tag name	Data Type	Req'd	Comment
				TRF detail sale condition (assigned by Pillar).
				W = Weighted Average Price
				I = Published Odd Lot Trade
				V = Contingent Trade
				Note: On Qualified Contingent Trades that are also odd lots, the value "I" shall take precedence over the value "V".
22009	PreparationTime	UTCTimeOnly[18]		PreparationTime from inbound Trade Correction.
				Time of trade correction submission (in **UTC/GMT**) by the participant firm to Pillar. Format: HH:MM:SS.sssssssss
22021	TRFReceiptTime	UTCTimeOnly[18]	F	Time Pillar received the correction (in **UTC/GMT**) from the participant firm.
				Format: HH:MM:SS.sssssssss
81	ProcessCode	Char[1]		ProcessCode from inbound Trade Correction.
				0 = regular (default)
				2 = Step In trade
				3 = Step Out trade
				7 = Special trade
				8 = Special and Step Out trade
				9 = Special and Step In trade
				A = Step Out trade with Fees (*for Section 3*)
				B = Special and Step Out trade with Fees (*for Section 3*)
				Note: Reports with 81 = 3, 8, A, or B must have Reporting Obligation (22030) = Y.
107	SecurityDesc	Char[1]	Y	N = Nasdaq Global/Global Select
				C = CQS
527	SecondaryExecID	String[20]		SecondaryExecID from inbound Trade Correction.
				Trade Reference Number used to discretely tie a Media eligible trade to one or more non-Media eligible trades. E.g., same ref number used on a Media trade and on a Riskless Principal trade.
				Up to 20 characters.

Tag	FIX tag name	Data Type	Req'd	Comment
577	ClearingInstruction	Int[2]	F	ClearingInstruction of the trade being corrected. Valid values: 11 = QSR Clear 98 = QSR No Clear 10 = AGU 13 = Self Clear 12 = Customer Trade
22026	PriorDayClearingInstruction	Int[2]	F	PriorDayClearingInstruction from inbound Trade Correction. 97 = Not a prior day cancel
852	PublishTrdIndicator	Boolean	F	PublishTrdIndicator of the trade being corrected. Valid values: 11 = QSR Clear 98 = QSR No Clear 10 = AGU 13 = Self Clear 12 = Customer Trade
22023	TRFPublishTrdIndicator	Char[1]	F	TRFPublishTrdIndicator from original trade being corrected. Pillar-generated indicator as to whether the trade and the associated correction were submitted to the tape. Y = Published to tape N = Not published to tape
22024	ShortSaleIndicator	Char[1]		ShortSaleIndicator from inbound Trade Correction. S = Sold Short E = Sold Short Exempt Allowed only on: • Sell side trades, • AGU/QSR trades, • Customer Buys, Buys from another FINRA member that are not locked-in and are tape-only or non-tape/non-clearing.

Tag	FIX tag name	Data Type	Req'd	Comment
9277	RelatedMarketCenter	Char[1]		RelatedMarketCenter from inbound Trade Correction.
				A = NYSE American (formerly NYSE MKT) trade
				B = Nasdaq BX
				C = NYSE National
				E = MEMX LLC (MEMX)
				F = Foreign Market
				G = CBOE BYX Exchange
				H = CBOE BZX Exchange
				I = Nasdaq ISE
				J = Cboe EDGA Exchange
				K = Cboe EDGX Exchange
				L = Long Term Stock Exchange (LTSE)
				M = NYSE Texas
				N = New York Stock Exchange
				O = Unknown Market Center
				P = NYSE Arca
				Q = Nasdaq
				U = Unspecified Multiple Market Centers
				V = Investors' Exchange LLC (IEX)
				W = CBOE Exchange
				X = Nasdaq PHLX
				Y = MIAX Pearl (MIAX)
				0 = ADF/ORF
				1 = FINRA/Nasdaq TRF Carteret
				2 = FINRA/Nasdaq TRF Chicago
				3 = FINRA/NYSE TRF
	Standard Trailer		Y	

13.5 Trade Capture - Reject

This message is used to communicate a Pillar or FINRA reject.

Note: a message accepted and acknowledged by Pillar may be followed by a Reject message from FINRA.

Tag	FIX tag name	Data Type	Req'd	Values
	Standard Header		Y	MsgType = AR
1041	FirmTradeID	String[20]	Y	The client identifier assigned to a trade by the reporting participant firm to track a trade within the firm's system.
571	TradeReportID	String[20]		Identifier assigned by FINRA.
572	TradeReportRefID	String[20]		TradeReportID from inbound Message being rejected.
22025	TRFReferenceNumber	String[20]		TRFReferenceNumber from inbound TCR.
487	TradeReportTransType	Char[1]	F	Valid values: 0 = New 1 = Cancel 2 = Replace 3 = Release 4 = Reverse
856	TradeReportType	Char[1]	F	Type of Trade Report. Shows the type of the incoming trade report. Valid values: 0 = Submit 5 = Trade Correction 6 = Trade Report Cancel
150	ExecType	Char[1]	Y	This field signals whether the TCR was accepted or rejected. Valid values: 8 = Rejected
939	TradeRptStatus	Char[1]		Valid values: 1 = Rejected Populated on rejects from FINRA.
55	Symbol	String[8]	F	Ticker symbol submitted. Ticker symbol. Max size: 14 characters.
65	SymbolSfx	String[10]		Symbol suffix, if submitted. Symbol suffix. Additional information about the security (e.g., preferred, warrants, etc.)
751	TradeReportRejectReason	Int[4]		Reason Trade Capture Report was rejected by FINRA.

Tag	FIX tag name	Data Type	Req'd	Values
				Numeric code provided by FINRA.
58	Text	String[40]		Contains the actual error message describing the TradeReportRejectReason - either a Pillar-generated reject code/text (see Appendix A) or FINRA-generated reject text.
22015	BranchOfficeCodeSequenceNumber	String[8]		This field contains the Executing Firm one to eight alphabetic Code and Sequence character Branch Office Code Sequence Number from tag PartySubID (523) of the input message, if one was submitted.
	Standard Trailer		Y	

14. <u>FIX Drop Copies</u>

Drop copies of report activity transacted over the Pillar FIX Gateway are available via a separate FIX gateway interface. When ordering new FIX drop copy sessions, recipients may choose from the following configuration options.

- **Market Participant Filters** – receive drop copies of activity filtered by one of the following criteria:
    - SenderCompID(s) – a single or multiple report entry session SenderCompIDs
    - MPID(s) – a single or multiple MPIDs
    - Clearing Number(s) – a single or multiple clearing numbers

- **Message Filters** – receive drop copies of outbound messages for either:

    - **All activity** – all Trade Ack/Confirms and Trade Capture Rejects

    - **Fills and Partial Fills only** – Trade Ack/Confirms only (excluding Trade Capture Rejects)

16. Appendix A: Pillar Reason Codes

Pillar will return a reason code and description as text (Tag 58) on Trade Capture Report Reject messages.

Format: Text (58) = 'Rxxx: Description'

A list of all Pillar Reason Codes is available at the web link below (first tab):

https://www.nyse.com/publicdocs/nyse/NYSE_Pillar_Reason_Codes_and_Liquidity_Indicators.xlsx

17. Appendix B: Report Types

An inventory of the report types and modifiers available to firms via the Pillar FIX Gateway is available at:

https://www.nyse.com/publicdocs/nyse/markets/nyse/NYSE_Pillar_FIX_Gateway_FINRA_NYSE_TRF_Trade_Report_Matrix.xlsx

18. Document Version History

Date	Spec Version #	Change Summary
June 24, 2025	1.3	RelatedMarketCenter (9277) - updated descriptions of existing codes.
May 23, 2025	1.2	Party Identifiers - clarified that Clearing Firm Number is required on the contra side of Interdealer (Self-Clear) reports. Reversal - clarified tags marked as conditional (Req'd = C) must be populated by the firm if the TradeDate (75) is more than two years ago, regardless of the OrigControlDate (22012). RelatedMarketCenter (9277) - value "M" - rebranded NYSE Chicago to NYSE Texas.
March 17, 2025	1.1	Text (58) - increased size to 32 characters on trade, reversal, correction & corresponding confirmation acks (will be truncated to 10 characters to FINRA). Timestamps and Dates - TransactTime - added details regarding cross-validation between TransactTime (60) date component against TradeDate (75).
December 13, 2024	1.0	Initial version of document.