

## **NYSE Texas Broker Trade Detail Report Interface Requirement Specification**

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NYSE Texas Equities User Guide

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VERSION 2.1

Table of Contents –

Document Information.....	3
Introduction .....	3
Naming Conventions and Formatting .....	3
Contact Information .....	3
Output Records.....	4
Trade Detail Report Format.....	4
Appendices .....	6
Appendix A: NYSE Available Outputs Summary .....	6

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## Document Information

This report covers all executions passed through a Broker. Each Output is comprised of individual executions for NYSE Texas, with totals provided for matching Keys.

## Introduction

The Trade Detail Report is comprised of all executions processed through a Broker and all trade details that will allow a Firm to see their billing data by customer. This report can be made available to IB Firms, Clearing Firms and/or Entering Firms using a standard file format.

## Naming Conventions and Formatting

1. Output files will be made available for secure pick-up via Managed File Transfer (MFT).
2. All files will be comma delimited and will not be sorted.
3. Standard timestamps will be reflected as YYYY-MM-DD hh:mm:ss.nnnnnnnn except where noted.
  - a. If nanoseconds are not available, nanoseconds will be zero padded to support future population.
4. Output can be made available for either a single MPID or Clearing Number or at a Firm/Clearing Firm Level.
  - a. The output files are named according to the Convention below:

Market	Report Type	Report Name
XCHI	Broker Firm <i>**Only Available for IB Participants</i>	XCHI_PTDetail_BF_<CRD>_<MFTID>_YYYYMMDD.Vx.dat.gz
		XCHI_PTDetail_BF_<MPID>_<MFTID>_YYYYMMDD.Vx.dat.gz
	Clearing Firm	XCHI_PTDetail_CF_<CRD#>_<MFTID>_YYYYMMDD.Vx.dat.gz
		XCHI_PTDetail_CF_<Clearing#>_<MFTID>_YYYYMMDD.Vx.dat.gz
	Entering Firm	XCHI_PTDetail_EF_<CRD#>_<MFTID>_YYYYMMDD.Vx.dat.gz
		XCHI_PTDetail_EF_<MPID>_<MFTID>_YYYYMMDD.Vx.dat.gz

5. As new enhancements are made to these outputs, customers may expect to receive both current and new versions in their MFT file folder. All new versions will be tagged with a version number which will then allow the customer to migrate to the new file format when ready. Advance notification of dates will be provided with a minimum of 30 day notice dependent upon size and scope of changes. See below for an example of naming convention:
  - a. After the migration timeframe has expired, customers will see only the latest version in their MFT folders.
6. Output Files will be available after 11 p.m. EST.

## Contact Information

Firms may request to subscribe to any of the outputs by contacting [NYSE-CustomerOutput@theice.com](mailto:NYSE-CustomerOutput@theice.com).

## Output Records

This section defines the record format for the new Output file.

### Trade Detail Report Format

The trade detail report allows customers to see all their executions including any busts and corrections. Data is grouped by execution, so customers could see if they had multiple pieces of a single execution.

Field #	Field Name	Description (UTC FIX Tag where applicable)	Format/Size	Values
1	Event Type	Describes if row is Detail or Total	String (6)	DETAIL TOTAL
2	Trade Date	Date trade was executed (75)	YYYYMMDD	
3	Liquidity Indicator	Billing Liquidity (825)	String (10)	
4	Symbol	Security Symbol (55)	String (24)	
5	Exec Quantity	Executed Quantity (32)	Integer (20)	
6	Total Shares	Total Shares of Execution	Integer (20)	Not populated on Detail Event Type. Only populated on Total Event Type.
7	Fee	Set Transaction Fee information	Signed Integer (5,2)	Populated on Total Lines only, Detail row is blank  May be a negative number if trade reversal.
8	Clearing Number	Clearing Firm Number on the execution (Clearing Broker 448)	String (4)	
9	On Behalf Sub ID	Customer assigned On-Behalf Sub-ID in Tag 116. If none is provided, set to On Behalf Comp ID in Tag 115 (Entering Executing 448)	String (16)	
10	On Behalf Of (Firm Identifier)	On-Behalf Comp from Customer in Tag 115 (Badge 448)	String (4)	
11	Account	Customer Assigned Account Number in Tag 1 (1)	String (20)	
12	Broker OMS ID	Broker OMS ID (Introducing Broker 448)	String (4)	
13	Side	Buy/Sell (54)	Integer (1)	1 = Buy 2 = Sell  5 = SS 6 = SSE
14	Client Order ID	Order ID assigned by customer (11)	String (20)	

Field #	Field Name	Description (UTC FIX Tag where applicable)	Format/Size	Values
15	Original Deal ID	First Deal ID on this execution	Integer (20)	
16	Price	Execution Price (31)	Decimal (22,8)	
17	Execution Time	Time trade was executed (60)	Timestamp	hh:mm:ss.nnnnnnnn
18	Price less than \$1	Tells if price is sub-dollar	String (1)	Y = Yes (less than \$1) Blank = No
19	CRD	Customer Identifier	Integer (9)	
20	Tape Destination	Tells which destination the broker directed his execution	String (4)	XCHI = NYSE Texas TRFN = TRF NOTH = Clearing Only
21	Don't Count Indicator	Denotes whether a trade is to be counted for SEC 31	String (1)	D = Don't Count Blank = Count
22	Capacity	Account Type on Order	String (1)	A = Agency P = Principal R = Riskless Principal Q = Error Trade
23	Tape	Tape Symbol is listed Under	String (1)	A = NYSE C = NASDAQ B = All others
24	Rev/Corr	Tells if execution is an original, bust or correction	Integer (1)	0 = Reg Trade 2 = Correction Trade 4 = Bust
25	Send Time	File generation Time	Timestamp	YYYY-MM-DD hh:mm:ss.nnnnnnnn

## Appendices

### Appendix A: NYSE Available Outputs

#	Output	Available Markets	Available Subscriptions	Contents
1	NYSE Firm	NYSE Only	Available by one or more MPID's or Mnemonics	Contains all Order and Report activity, including Cancel and Cancel/Replacement activity in a single output.
2	NYSE Agency	NYSE Only	Available by one or more available Booth Agencies for a given Firm.	Contains all Order and Report activity, including Cancel and Cancel/Replacement activity for the designated Booth Agency(ies).
3	NYSE Broker Badge	NYSE Only	Available by one or more available Broker Badge Numbers for a given Firm.	Contains all Order and Report activity, including Cancel and Cancel/Replacement activity for the designated Broker Badge(s).
4	NYSE DMM	NYSE Only	Available the Firms Designated DMM MPID.	Contains all Order and Report activity, including Cancel and Cancel/Replacement activity for the designated DMM MPID.
5	NYSE Broker Risk	NYSE Floor Broker Only	Available for one or more available Broker Badge Numbers for a given Firm.	Contains all Order and Report activity, including Cancel and Cancel/Replacement activity for the designated Broker Badge(s).
6	NYSE Texas Firm/OMS ID	NYSE Texas Only	Available for one or more MPID's or Broker OMS ID's.	Contains all Order and Report activity, including Cancel and Cancel/Replacement activity in a single output.
7	NYSE Pre-Trade Risk Output	All Markets	Available by one or more MPID's, Clearing Numbers or Broker Firm	Contains all Risk Messages including Daily Stats, Risk Threshold & Breaches, Manual actions, Reinstatements and Referential Data.
8	NYSE Order and Cancel Confirmation Output	NYSE Arca, NYSE American & NYSE National	Available one or more Firm MPID's.	Contains Orders and Order Replacement messages sent to the Trading Engine and their subsequent Cancel Confirmation messages.
9	NYSE Execution Report Output	All Markets	Available one or more Firm MPID's or Clearing Numbers.	Contains Execution Report and Report correction data only. For XNYS, also contains execution reports and report corrections from Broker Systems.

#	Output	Available Markets	Available Subscriptions	Contents
10	NYSE Texas Broker Trade Detail Report	NYSE Texas	Available by one or more MPID's, Clearing Numbers or Broker Firm	Daily report that includes trade details and detail summary that is totaled for entire calendar month for Broker assisted executions only.
11	NYSE Market Maker Report (MMR)	NYSE, NYSE Arca, NYSE American & NYSE National	Available at CRD level only.	Market Maker output provides details information of all Market Maker statistics for a market maker type including daily and month to date volume, ranking and percentage executed
12	NYSE SLP/SLMM Market Maker reports	NYSE only	Available at CRD level only.	NYSE SLP/SLMM output contains four report types: Daily Trading, Daily Quoting, Daily Active Symbol and MTD Quoting & Trading details. A single output consolidates all NYSE SLP/SLMM statistics into a single report by Firm.
13	NYSE Start of day Session Config Output.	All Markets	Available at CRD level only.	Contains Start of day session level preferences/defaults configured by the customers for their sessions.
14	NYSE DMM Aggressing Trades Output	NYSE Only	Available for the Firms Designated DMM MPID.	Contains all DMM Aggressing Trades i.e., those DMM fills that fail the differentially priced trades check for the designated DMM MPID.