Period Covered: December 2018

Securities: Corporates

**Data Dictionary:**

trd\_exctn\_dt - This field represents the execution date of the trade.

trans\_dt – Transaction date

msg\_seq\_nb - Unique system assigned reference number for each record. Please note (C These reference numbers will not be the same reference numbers used in the original BTDS transmission

ascii\_rptd\_vol\_tx - This alpha-numeric field represents the par value volume of the reported trade. Please note that the following special limits apply to this field:

For **High Yield** and **Unrated** bonds:

* If the par value of the transaction is less than or equal to $1 million, the quantity will state actual par value of bonds traded.
* If the par value is greater than $1 million, the quantity field will contain the value of 1MM+.

For **Investment Grade** bonds:

* If the par value of the transaction is less than or equal to $5 million, the quantity will state the actual par value of bonds traded.
* If the par value of the transaction is greater that $5 million, the quantity field will contain the value of 5MM+.

rptd\_pr - This field represents the reported bond price and is inclusive of any commission, mark-ups, and/or mark-downs reported by the sell-side firm in the trade transaction.

yld\_pt - This field indicates the effective rate of return earned on a security, expressed as a percentage. The field will be blank if no yield is available.

chng\_cd - This field describes the price change(s) that the transaction caused for the issue traded. Applicable values are:

|  |  |
| --- | --- |
| Code | Value |
|  |  |
| 0 | No price/yield change |
|  |  |
| 1 | Last price/yield changed |
|  |  |
| 2 | Low price/yield changed |
|  |  |
| 3 | Last price/yield and Low price/yield changed |
|  |  |
| 4 | High price/yield changed |
|  |  |
| 5 | Last price/yield and High price/yield changed |
|  |  |
| 6 | High price/yield and Low price/yield changed |
|  |  |
| 7 | All prices/yields changed |

sttl\_dt - Settlement date

cusip\_id - The 9 digit cusip identifier of the issue.

bond\_sym\_id –

company\_symbol - The prefix of the TRACE Bond Symbol (the portion preceding the "."), which is the same as the company's common stock ticker symbol.

bsym - Bloomberg id

trd\_exctn\_tm - This field represents the execution time of the trade.

sub\_prd\_type - Sub-Product type e.g CORP, MBS

trc\_st -Trade status, or type of report. It is called message type or type in FINRA's documentation files. Its possible values include Trade Report, Trade Correction, Daily Trade Summary, and more. The codes vary in different type of products (BTDS, ATDS, SPDS, ...) and change over time. For the exact coding, please check the documentation files provided by FINRA.

wis\_fl - Indicates if the bond was traded on a 'When Issued' basis. Applicable values are:

|  |  |
| --- | --- |
| Code | Value |
|  |  |
| Y | When Issued |
|  |  |
| N | Regular Way |

cmsn\_trd - Indicates if the reported price is inclusive of dealer commission. Applicable values are:

|  |  |
| --- | --- |
| Code | Value |
|  |  |
| Y | price includes commission |
|  |  |
| N | price excludes commission |

Remuneration - "N", "C" and "M" to the Remuneration field on all TRACE data feeds to identify the type of remuneration on trade reports, if applicable.

frmt\_cd - A code identifying the quantity specified as one of the following:

|  |  |
| --- | --- |
| Code | Value |
|  |  |
| A | Actual |
|  |  |
| E | Estimated; i.e.; quantity is disseminated as "1MM+" or "5MM+" |

yld\_sign\_cd - This field indicates the yield direction for the subsequent Yield field. Applicable values are:

|  |  |
| --- | --- |
| Code | Yield Direction |
|  |  |
| - | Minus sign indicates a negative yield. |
|  |  |
| + | Plus sign indicates a positive or zero yield. |

asof\_cd - This field indicates if the transaction being reported is an As/Of trade or Reversal from a prior business day, or a delayed disseminated trade report or reversal reported to TRACE on a prior business day. Applicable values are:

|  |  |
| --- | --- |
| Code | Value |
|  |  |
| A | As-of |
|  |  |
| R | Reversal |
|  |  |
| D | Delayed Dissemination |
|  |  |
| X | Delayed Reversal |
|  |  |
| Blank | regular trade |

days\_to\_sttl\_ct - Used when Sale Condition = 'R', this field will represent the number of days to settlement associated with the transaction. Otherwise, the field will contain the value '000'.

sale\_cndtn\_cd - This field will indicate if there are any special conditions or modifiers applicable to the trade transaction, using alphanumeric or special characters. Applicable values are:

|  |  |
| --- | --- |
| Code | Sale Condition |
|  |  |
| A | Trades reported outside Market hours |
|  |  |
| C | Cash Sale |
|  |  |
| N | Next Day Settlement |
|  |  |
| R | Sellers Option Settlement |
|  |  |
| W | Weighted Average Price |
|  |  |
| Z | Sold out of sequence (reported late) |
|  |  |
| @ | Regular trade |

sale\_cndtn2\_cd - This field is used to describe a second sale condition that is applicable to the trade. Applicable values are:

|  |  |
| --- | --- |
| Code | Value |
|  |  |
| A | Trades reported outside Market hours |
|  |  |
| Z | Sold out of sequence (reported late) |
|  |  |
| Blank | Single or no modifiers on trade |

spcl\_trd\_fl - This field indicates the existence of a special trade condition that impacted the execution price. Applicable values are

|  |  |
| --- | --- |
| Code | Value |
|  |  |
| Y | Special Price trade |
|  |  |
| Blank | non-Special Price trade |

diss\_rptg\_side\_cd - Identifies the trade as either a customer buy or sell trade, or an inter-dealer (sell) trade. Applicable values are:

|  |  |
| --- | --- |
| Code | Value |
|  |  |
| B | A trade where the dealer bought securities from the customer. |
|  |  |
| S | A trade where the dealer sold securities to the customer. |
|  |  |
| D | An inter-dealer trade (always from the seller?s perspective). |

side - Shows buy or sell transaction

rptd\_high\_pr - This field represents the high price reported for the specific bond for the day. If the High Price is not available for a bond, this field will contain all zeroes (0000.000000).

high\_yld\_sign\_cd - This field indicates the yield direction for the subsequent High Yield field. Applicable values are:

|  |  |
| --- | --- |
| Code | Yield Direction |
|  |  |
| - | Minus sign indicates a negative yield. |
|  |  |
| + | Plus sign indicates a positive, blank or zero yield. |

high\_yld\_pt - This field represents the yield associated with the High Price of the day for the issue traded. This field will be blank if no yield is available.

rptd\_low\_pr - This field represents the low price reported for the specific bond for the day. If the Low Price is not available for a bond, this field will contain all zeroes (0000.000000).

low\_yld\_sign\_cd - This field indicates the yield direction for the subsequent Low Yield field. Applicable values are:

|  |  |
| --- | --- |
| Code | Yield Direction |
|  |  |
| - | Minus sign indicates a negative yield. |
|  |  |
| + | Plus sign indicates a positive, blank or zero yield. |

low\_yld\_pt - This field represents the yield associated with the Low Price of the day for the issue traded. This field will be blank if no yield is available.

rptd\_last\_pr - This field represents the last sale price reported for the specific bond for the day. If the Last Sale Price is not available for a bond, this field will contain all zeroes (0000.000000).

lsal\_yld\_sign\_cd - This field indicates the yield direction for the subsequent Last Sale Yield field. Applicable values are:

|  |  |
| --- | --- |
| Code | Yield Direction |
|  |  |
| - | Minus sign indicates a negative yield. |
|  |  |
| + | Plus sign indicates a positive, blank or zero yield. |

lsal\_yld\_pt - This field represents the yield associated with the Last Sale Price of the day for the issue traded. This field will be blank if no yield is available.

orig\_dis\_dt - The original dissemination date is only populated for Trade Cancel and Trade Correction, it is the date the original trade was disseminated, including same day Cancels and Corrections.

orig\_msg\_seq\_nb - On Trade Cancellation (TRC\_ST = C) and Trade Correction (TRC\_ST = W) records, this field will be populated with the Message Sequence Number (MSG\_SEQ\_NB) of the underlying trade record. These reference numbers will not be the same reference numbers used in the original BTDS transmission.

function

rptg\_party\_type - Reporting Party Type

contra\_party\_type - Contra Party Type

ATS\_indicator – Alternative Trading System indicator