



EoD 2.0 Documentation

The intent of this document is to standardize the Vision Financial Markets LLC. End of Day (EoD) transactions file format to accommodate evolving industry standards, streamline file processing, and create end-to-end traceability of trade/execution processing.

Release	Date	Notes
2.0	08/14/2023	<p>New fields added, legacy fields removed, standardized inputs, expanded Execution Time to add milliseconds</p> <p>Fields ADDED:</p> <ul style="list-style-type: none"> • traderId • liquidityCode • Cusip • execVenueFee • senderCompID • targetCompID • crossId • clearingInstruction • solicitedFlag <p>Fields REMOVED:</p> <ul style="list-style-type: none"> • Msg Type • Market • FCOM Commission • Commission • Entered By • Legend • Trd Price • RR Gross • CCOM • Fee 4 • Fee 5 • Sec Fee

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Field Name	Fix Tag	Excepted Fix Tag	Field Type	Data Type	Description	Field Options	Sample Data
ClientOrder ID	37	37	Required	VARCHAR()	Order ID that stays constant across the entire lifecycle of an order, including cancel/replaces		
Msg Type					NO LONGER USED		
Buy/Sell	54	54	Required	VARCHAR(1)		1 = Buy 2 = Sell 5 = Sell short 6 = Sell short exempt	1
Customer Account Number	1	1	Required	VARCHAR(8)	Vision Account Number	-	91BOBA05
AccountType	(FIS FIX TAG) 544(Non standard values)		Required	VARCHAR(1)	Vision defines each 8 digit account as either a cash account, a margin account or an inventory account. For inventory accounts, all trades are Type 0 For cash accounts, all trades are type 1 For margin accounts, all regular buys and long sales are type 2 For margin accounts, all buys to cover and short sales are type 3 For margin accounts, all option trades are type 2	0 - Inventory; 1 - Cash; 2 - Margin; 3 - Short	0
Quantity	32	32	Required	DECIMAL(25,5)	Quantity traded	-	6
Symbol	55	55	Conditional; When securityType = EQUITY or OPTION	VARCHAR(6)	Symbol	For Options, root symbol of underlying stock	CNQ
Price	31	31	Required	DECIMAL(25,5)	Street Price (excluding charges)	-	26.27
Market					NO LONGER USED		
Capacity	47	47	Required	VARCHAR(1)	Capacity Type	A - Agent; P - Principal; D - With Commission & Inventory Account; Convert to "P" 6 - Market Maker R - Riskless Principal	
FCOM Commission					NO LONGER USED		
Commission					NO LONGER USED		
Execution Time	60	60	Required	DATETIME, yyyyMMdd hh:mm:ss.SSS	Transaction Execution Time, based on Eastern Time; Time to the millisecond	-	20210617-13:39:54.654
Trade Date	75	75	Required	DATE, yyyyymmdd	The trade date	-	20230817
Settle Date	64	64	Conditional	DATE, yyyyymmdd	Only populated if trade is not settling regular way		20230819
Entered By Legend					NO LONGER USED		
Broker MPID			Required	VARCHAR(4)	Contra Broker MPID		SPDR
Position Effect	77	77	Conditional	VARCHAR(1)	Required for options	C - Closing; O - Opening	C

Field Name	Fix Tag	Excepted Fix Tag	Field Type	Data Type	Description	Field Options	Sample Data
Security Type	167	167	Required	VARCHAR(4)	Type of security	FIX 4.2 Values BA = Bankers Acceptance CB = Convertible Bond (Note not part of ISITC spec) CD = Certificate Of Deposit CMO = Collateralize Mortgage Obligation CORP = Corporate Bond CP = Commercial Paper CPP = Corporate Private Placement CS = Common Stock FHA = Federal Housing Authority FHL = Federal Home Loan FN = Federal National Mortgage Association FOR = Foreign Exchange Contract FUT = Future GN = Government National Mortgage Association GOVT = Treasuries + Agency Debenture IET Mortgage IOETTE MF = Mutual Fund MIO = Mortgage Interest Only MPO = Mortgage Principal Only MPP = Mortgage Private Placement MPT = Miscellaneous Pass-Thru MUNI = Municipal Bond NONE = No ISITC Security Type OPT = Option PS = Preferred Stock RP = Repurchase Agreement RVRP = Reverse Repurchase Agreement SL = Student Loan Marketing Association TD = Time Deposit USTB = US Treasury Bill WAR = Warrant ZOO = Cats, Tigers & Lions (a real code: US Treasury Receipts)	A
StrikePrice	202	202	Conditional	DECIMAL(18,10)	Required for options	-	100.99
PutCall	201	201	Conditional	VARCHAR(1)	Required for options	0 - Puts; 1 - Calls	1
Maturity Day	205	205	Conditional	DATE, dd, ranges from 1 to 31	Required for options; Numerical day of the month the option expires	-	21
Maturity Month Year	200	200	Conditional	DATE, yyyyymm	Required for options	-	202201
Inventory	(FIS FIX TAG) 12000		Optional	VARCHAR(4)	If the record is booking a trade previously executed in an inventory account to the customer account, enter the 3rd, 4th, 5th and 6th values of the executing inventory account.	Unique portion of inventory account. Used only for allocation	ODSK
Trd Price					NO LONGER USED		
RR Gross					NO LONGER USED		
CCOM					NO LONGER USED		

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Field Name	Fix Tag	Excepted Fix Tag	Field Type	Data Type	Description	Field Options	Sample Data
dest (NOT USED)	(FIS FIX TAG) 12011		Optional	VARCHAR(1)	For use with Correspondent Flip	A = Automated Confirmation Transaction (ACT); locked=in trade; do not transmit to NSCC; suppress a corporate, municipal, or UIT trade from transmission to the FICC for comparison B = Step Out to MSRB C = Correspondent clearing trade (triggers additional edits at order entry) D = Suppress real-time transmission of government trades to Bank of New York or Chase Manhattan Bank for BDAS subscribers; suppress transmission to MBSCC; suppress from TRACE reporting; mark status DNT, do not transmit, for trades appearing on the Global Clearing Interface (ITFGCI) screen F = Follow up, for trades appearing on the Global Clearing Interface (ITFGCI) screen I = Suppress transmission of ID trades to DTC. L = Locked in Trades M = Member of a syndicate (not submitted to SIAC for comparison) N = NSCC P = Front IPOs; indicates a trade executed at a Special Price for TRACE reporting; trade for pair=off account R = For canceled and/or corrected trades, send the corrected transaction as an amended trade to MSRB; transmit a modified or amended corporate, municipal, or UIT trade to the FICC for comparison and regulatory reporting S = Designate the trade as a step out transaction. Transactions entered with the destination code S must also satisfy certain criteria to be eligible for the OCS Equity Step Out Service transmission. For more information, refer to User Memo 2006-006, OCS Step Out Interface. T = Transmit to NSCC for a firm managing a syndicate to indicate trade is a syndicate takedown. W = Identify a trade executed with a weighted average price (for TRACE reporting) X = Do not transmit the trade to Bankers Trust.	
Back Executive	76	76	Conditional Ex Clearing + Fix Income	VARCHAR(6)	Identifies executing / give-up broker. Standard NASD market-maker mnemonic is preferred. If a trade is executed off exchange, the field is filled with the MPID of the contra broker on the trade. The field is left blank for Securities executed on an exchange.	-	DTTX
Front Exec	(FIS FIX TAG) 12015	12015	Required	VARCHAR(6)	Vision Correspondent MPID / Executing MPID. MPID used to send trade to market.	VSIN	VSIN
Trailer Type	(FIS FIX TAG) 12014		Optional	VARCHAR(1)	-	B - Print the trailer on both the customer and broker confirmations; C - Print the trailer on the customer confirmation (front side); D - Print the trailer on the broker confirmation (back side); (blank) - No trailer is being used	B
Trailer	(FIS FIX TAG) 12014		Optional	VARCHAR()	Free Text Trailer from correspondent.		Unsolicited Trade
Fee 1	137 -138 - 139 = Group =136		Optional	DECIMAL(11,2)	Miscellaneous fee	137 = decimal values 138 = " USD " 139 = 1	2.5
Fee 2	137 -138 - 139 = Group =136		Optional	DECIMAL(11,2)	Miscellaneous fee	137 = decimal values 138 = " USD " 139 = 1	0
Fee 3	137 -138 - 139 = Group =136		Optional	DECIMAL(11,2)	Miscellaneous fee	137 = decimal values 138 = " USD " 139 = 1	1.75
Fee 4					NO LONGER USED		
Fee 5					NO LONGER USED		
Sec Fee					NO LONGER USED		
Misc Fee	137 -138 - 139 = Group =136		Optional	DECIMAL(11,2)	Miscellaneous fee	137 = decimal values 138 = " USD " 139 = 1	0
Interest	159	159	Optional; used for Fixed Income	DECIMAL(14,2)	Internal use only - Applies to Muni-Bond records.	-	-
PMP	232 - 233 - 234; Group 232	Tag 232 is Group count . max value it can have is 3.	Optional; used for Fixed Income	DECIMAL(14,2)	Internal use only - Applies to Muni-Bond records.	232 =	-

Field Name	Fix Tag	Excepted Fix Tag	Field Type	Data Type	Description	Field Options	Sample Data
MKUP_Dollar	232 - 233 - 234; Group 232		Optional; used for Fixed Income	DECIMAL(11,2)	Internal use only - Applies to Muni-Bond records.	233 = MARKAMT 234 = VALUE	
MKUP_Percentage	232 - 233 - 234; Group 232		Optional; used for Fixed Income	DECIMAL()	Internal use only - Applies to Muni-Bond records.	233 = MARKPCT	-
Trace_MS RB	(FIS FIX TAG) 12697		Optional; used for Fixed Income	STRING	Internal use only - Applies to Muni-Bond records	-	-
Destination_Code			Conditional	VARCHAR()	Used for Low Priced Security transactions		
Group			Conditional	VARCHAR()	Used for Low Priced Security transactions		
Execution ID	17	17	Required	VARCHAR()	ExecID - must be unique for the day, Must be the same ExecID on FIX message.		cc5617c2489a48c88 f5d53154cf2f413-B- CNQ-1-10-20220121
Ex Destination	100	100	Required	VARCHAR(4)	Execution destination as defined by institution when order is entered		DTTX
traderId			Required	VARCHAR()	Trader identification name/code		
liquidityCode	(FIS FIX TAG) 9730		Optional	STRING	Reflects the trade condition and associated fees - adding/subtracting liquidity in various markets.	70 or 71	70
cusip			Optional for Equity; Required for Non-Equities & Non-Option	VARCHAR(9)	security cusip		
execVenueFee			Conditional; (FOR EXECUTING Venues only)	DECIMAL(25,6)	Executing venue fee associated with a transaction. **ONLY FOR FILES/DROPS FROM EXECUTING VENUES**		
senderCompID	49	49	Required	VARCHAR(10)	Used to reconcile with FIX session		
targetCompID	56	56	Required	VARCHAR(10)	VFM FIX Destination; Used to reconcile with FIX session		
crossId			Conditional	VARCHAR()	Only used for Cross Trades done thru Trafrix		
clearingInstruction	577		Conditional	VARCHAR(2)	Used for indicating non-standard settlement and/or clearing instructions	0 = process normally 1 = exclude from all netting 2 = bilateral netting only 3 = ex clearing 4 = special trade 5 = multilateral netting 6 = clear against central counterparty 7 = exclude from central counterparty 8 = Manual mode (pre-posting and/or pre-giveup) 9 = Automatic posting mode (trade posting to the position account number specified) 10 = Automatic give-up mode (trade give-up to the give-up destination number specified) 11 = Qualified Service Representative (QSR) 12 = Customer Trade 13 = Self clearing	
solicitedFlag	377	377	Required	BOOLEAN	Solicited or Unsolicited	Y, N	Y