CBOE Regulatory Circular RG12-162
C2 Regulatory Circular RG12-057

Date: November 30, 2012

To: CBOE, C2 and CBSX Trading Permit Holders
From: Regulatory Services Division
RE: Enhanced Electronic Blue Sheet Submissions Updates

Executive Summary

CBOE, C2, CBSX and other U.S. members of the Intermarket Surveillance Group (collectively, the "ISG interested members")[1] have extended the effective dates for compliance with certain new data elements for Electronic Blue Sheets (EBS) identified in *CBOE Regulatory Circular RG11-165* to **May 1, 2013.** As explained in more detail below, firms must add certain fields to the EBS formats by **November 30, 2012**, as currently required, but are not required to populate the fields with regard to EBS requests from CBOE, C2, CBSX and other ISG interested members until **May 1, 2013**. Firms may voluntarily submit the values of these fields starting November 30th and they will be accepted.

The extension corresponds with an extension by the SEC of the implementation of SEC Large Trader Reporting Rule (SEA Rule 13h-1).[2] This extension will allow broker-dealers additional time to implement the enhancements.

Please note the following:

I. **Required fields added to the EBS record layout.** The fields identified in *CBOE Regulatory Circular RG11-165* as modified below must be added to the EBS record layout by **November 30, 2012**.
II. **ISG member EBS Requests.** For EBS requests from CBOE, C2, CBSX and other ISG interested members, the Order Execution Time, Primary Party Identifier and Contra Party Identifier fields are not required to be populated until **May 1, 2013**. Firms may voluntarily submit the values of these fields starting November 30th and they will be accepted.
III. **SEC EBS Requests**. For Large Trader EBS requests from the SEC, the November 30, 2012, and May 1, 2013, effective dates and their respective requirements to populate the EBS remain unchanged.
IV. **Electronic Blue Sheet Submission Methodology**. The date by which firms will be required to submit blue sheets, when requested, using three additional formats has been extended to **May 1, 2013**.

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[1] The ISG interested members include the following exchanges and self-regulatory organizations (SROs): BATS Exchange, Inc., BATS Y-Exchange, Inc., Boston Options Exchange, LLC, Chicago Board Options Exchange, Incorporated (CBOE), C2 Options Exchange, Incorporated (C2), CBOE Stock Exchange, LLC (CBSX), Chicago Stock Exchange, Inc., EDGA Exchange, Inc., EDGX Exchange, Inc., Financial Industry Regulatory Association (FINRA), International Securities Exchange, LLC, The NASDAQ Stock Market LLC, The NASDAQ Options Market, NASDAQ OMX BX, Inc., NASDAQ OMX PHLX LLC, National Stock Exchange, Inc., New York Stock Exchange, LLC, NYSE MKT, LLC, and NYSE Arca, Inc.

[2] The SEC extended the compliance date for the broker dealer recordkeeping, reporting and monitoring requirements of Rule 13h-1 to November 30, 2012, and May 1, 2013. Please *see* Securities Exchange Release No. 66839 (April 20, 2012), 77 FR 25007 (April 26, 2012) for further details.

Attachment A to this *Regulatory Circular* sets forth additional modifications from *CBOE Regulatory Circular RG11-165* regarding changes to the EBS record layout and Attachment B outlines the updated Transaction Type Identifiers. Questions concerning the EBS enhancements should be directed to *ebsfaq@finra.org*.

Discussion

On December 21, 2011, CBOE and CBSX issued *CBOE Regulatory Circular RG11-165* to announce enhancements to EBS to improve the regulatory agencies' ability to analyze trading activities and to support compliance with an SEC provision. The new requirements specified in the *CBOE Regulatory Circular* were a combined effort of CBOE, CBSX and other ISG interested members.

CBOE, C2, CBSX and other ISG interested members have extended the compliance dates for certain EBS reporting requirements to **November 30, 2012** and **May 1, 2013**, to allow broker-dealers additional time to implement the following changes to comply with the new requirements. Please note, however, that firms must add certain fields to the EBS format by **November 30, 2012**, as currently required.

I. Required Fields Added to the EBS Record Layout.

By November 30, 2012, broker dealers must add the fields that are listed below to the EBS record layout as were previously announced in *CBOE Regulatory Circular RG11-165*. However, the employer SIC Code field has been withdrawn as an EBS record requirement. In addition, the Entering Firm MPID and Executing Firm CRD Number fields have been renamed the Primary Party Identifier and Contra Party Identifier fields, respectively, and the firm must identify the party to the trade that is represented by the Submitting Broker or Opposing Broker of an EBS, respectively. The technical format specifications for these fields will remain the same as previously announced. The firm may submit a Market Participant Identifier (MPID), Central Registration Depository (CRD) Number or Option Clearing Corporation (OCC) Clearing Number for such fields. For example, if Firm A cleared through Firm B, Firm A's MPID, CRD, or OCC number would be provided in the Primary Party Identifier field and Firm B's NSCC clearing number would appear in the Submitting Broker Number field. For the other side of the trade, if Firm C clears though Firm D, Firm C's MPID, CRD, or OCC number would be provided in the Contra Party Identifier field and Firm D's NSCC clearing number would appear in the Opposing Broker Number field.

II. ISG Interest Member EBS Requests.

By May 1, 2013, broker-dealers must be in EBS reporting compliance for the Order Execution Time, Primary Party Identifier (previously referred to as Entering Firm MPID field) and Contra Party Identifier (previously referred to as Executing Firm CRD Number field) fields described below in all securities (not just NMS securities) and all types of transactions effected directly or indirectly by or through all types of accounts that are EBS reportable for a traditional (or non-LTID) EBS request. Broker-dealers may submit values in these three new fields in all securities and all types of transactions for a traditional EBS request before May 1, 2013, and they will be accepted by the CBOE, C2, CBSX and other ISG interested members.

III. SEC EBS Requests.

For Large Trader requests from the SEC, the November 30, 2012, and May 1, 2013, effective dates and their respective requirements remained unchanged. In accordance with the extension by the SEC of the implementation of the SEC Large Trader Reporting Rule (SEA Rule 13h-1), by November 30, 2012 broker-dealers must be in EBS reporting compliance for the Order Execution Time, Large Trader

Identification Number 1-3 and Large Trader Identification Qualifier fields, as such fields may apply to all NMS securities and for all transactions effected directly or indirectly by or through:

- Any proprietary account of a U.S. registered broker-dealer; or
- Any account used by a customer that trades through a "sponsored access" arrangement.

By May 1, 2013, all broker-dealers, regardless of limitations noted above, must be in compliance with SEC Large Trader requirements, including EBS requirements. The Primary Identifier and Contra Party Identifier fields are not required to be populated in response to SEC Large Trader EBS requests, but at any time firms may voluntarily submit the values to the SEC and they will be accepted.

For EBS requests from CBOE, C2, CBSX and other ISG interested members, the Order Execution Time, Primary Party Identifier and Contra Party Identifier fields are not required to be populated until May 1, 2013. Firms may voluntarily submit the values before May 1, 2013 and they will be accepted. Firms may also voluntarily submit Large Trader Identification Number 1-3 and Large Trader Identification Qualifier values to CBOE, C2, CBSX and other ISG interested members at any time and they will be accepted.

The required EBS fields are set forth below. Also see Attachment A for details.

Order Execution Time, Record Sequence Number Five, Field Position 72 to 77
Firms should use this record to submit the order execution time in 24-hour format and in Eastern Time formatted as HHMMSS. This information is not limited to the EBS transactions relating to the SEC Large Trader Reporting Rule (SEA Rule 13h-1). Please note that all firms must synchronize their time clocks to the atomic clock to maintain an accurate audit trail in connection to the reported execution time.

Large Trader Identification Number 1, Record Sequence Number Seven, Field Position 2 to 14
Firms should use this record to submit the Large Trader Identification Number. This information is requested under the approved SEC Large Trader Reporting Rule (SEA Rule 13h-1) requirements.

Large Trader Identification Number 2, Record Sequence Number Seven, Field Position 15 to 27
Firms should use this record to submit the Large Trader Identification Number. This information is requested under the approved SEC Large Trader Reporting Rule (SEA Rule 13h-1) requirements.

Large Trader Identification Number 3, Record Sequence Number Seven, Field Position 28 to 40
Firms should use this record to submit the Large Trader Identification Number. This information is requested under the approved SEC Large Trader Reporting Rule (SEA Rule 13h-1) requirements.

Large Trader Identification Qualifier, Record Sequence Number Seven, Field Position 41
Firms should use this record to submit the Large Trader Identification Qualifier. If more than three LTIDs exist for a transaction, then firms should mark the field "Y" for Yes. Otherwise it should be marked "N" for No. This information is requested under the approved SEC Large Trader Reporting Rule (SEA Rule 13h-1) requirements.

Primary Party Identifier, Record Sequence Number Seven, Field Positions 42 to 49

Firms should use this record to submit the Primary Party Identifier, which provides the identity of the party to the trade that is represented by the Submitting Broker of an EBS. The firm may submit a Market Participant Identifier, Central Registration Depository Number or Option Clearing Corporation Clearing Number for this field. Please note that the Primary Party Identifier field replaces the previous Entering Firm MPID field.

Contra Party Identifier, Record Sequence Number Seven, Field Positions 50 to 57
Firms should use this record to submit the Contra Party Identifier, which provides the identity of the contra party to the trade that is represented by the Opposing Broker of an EBS, if applicable. The firm may submit a Market Participant Identifier, Central Registration Depository Number or Option Clearing Corporation Clearing Number for this field. Please note that the Contra Party field replaces the previous Executing Firm CRD Number field.

The following modifications and/or corrections were also made to Attachment A of this *Regulatory Circular*:

- The Employer SIC Code field has been withdrawn as an EBS requirement.
- As noted above, the Entering Firm MPID field has been renamed as the Primary Party Identifier field. The Primary Party Identifier field provides the identity of the party to the trade that is represented by the Submitting Broker of an EBS. The firm may submit a Market Participant Identifier, Central Registration Depository Number or OCC Clearing Number. The field remains in Record Sequence Number Seven, Position 42 through 49.
- As noted above, the Executing Firm CRD Number field has been renamed as the Contra Party Identifier field. The Contra Party Identifier provides the identity of the contra party to the trade that is represented by the Opposing Broker of an EBS. The firm may submit a Market Participant Identifier, Central Registration Depository Number or OCC Clearing Number. The field remains in Record Sequence Number Seven, Position 50 through 57.
- For all required new fields cited in this *Regulatory Circular*, an “R” was added to the Field Format column to indicate that validation is required for these new fields.
- An “R” was also added to the Field Format column for the Derivative Symbol, Expiration Date, Call/Put Indicator, Strike Dollar, and Strike Decimal fields as an indication that validation is required for these fields.
- For the Requestor Code and Exchange Code fields, the value “U” was added to represent BOX Options Exchange, LLC.
- For the Requestor Code and Exchange Code fields, the names of the ISG members have been updated, if applicable.
- For the Large Trader Identification Number 1 through 3 and the Large Trader Identification Qualifier fields, the Justify column was modified from Right Justification of Data (RJ) to Left Justification of Data (LJ).
- For the Strike Decimal field, the Justify column has been changed to left-justification of data.
- For the Order Execution Time field, the Field format column has been changed to alpha-numeric.

The following modifications and/or corrections were made to Attachment B of this *Regulatory Circular*:

- The value "W" was added to the Options Column to represent Voluntary Professional. The value should be used to indicate clients who voluntarily declare themselves a "Voluntary Professional" It is the client's responsibility to identify the trade as such. In addition, an exchange may define what it considers to be a "Voluntary Professional." For example, CBOE Rule 1.1(fff) defines "Voluntary Professional."
- The values of "M", "N", "W", "B", "O", "T", "R", "E", "F", "H", "L", "X" and "Z" have been removed as Transaction Type Identifiers from the Equity column. Please see NYSE Information Memorandum 12-25 for further details.
- The value of "S" has been renamed to Designated Market Makers.
- The value of "J" has been added to the Options column to represent a Joint Back Office account that clears in the firm range at OCC.

Broker-dealers are reminded that failure to properly fill out the Blue Sheet fields is a violation of CBOE Rule 15.7 and CBOE Rule 17.50.[3]

IV. **Electronic Blue Sheet Submission Methodology.**

Currently, EBS requests are made under specific security symbols and option symbology. As noted in *CBOE Regulatory Circular RG11-156,* firms will be required to submit EBS, when requested, using three additional formats:

1. account number and date;
2. account number, symbol and date; or
3. date range and Primary Party Identifier (a change from executing firm CRD number or entering firm MPID).

Compliance with this requirement is similarly extended to May 1, 2013. As outlined in *CBOE Regulatory Circular RG11-165*, the request by account number would require firms to identify the account number of a specific account at a firm, *e.g.,* John Doe at CC Clearing Co. The request would cover all transactions under the John Doe account number at CC Clearing Co. To reduce data submission size, an EBS request may also ask for a specific symbol and date in connection with the account number. Additionally, EBS requests may be made for a specific review period under a Primary Party Identifier. This request would require a firm to identify a clearing firm client's EBS for a set number of days, weeks or months, *e.g.*, Firm ABC for the month of January 2011.

In addition, beginning on November 30, 2012, in response to a request from the SEC for large trader transaction records, broker dealers must be prepared to submit EBS data, when requested, by large trader status, including LTID number(s).

[3] *See also* C2 Chapters 15 and 17 and CBSX Appendix A (which cross-reference CBOE Rules 15.7 and 17.50).

Blue Sheet Testing

The Securities Industry Automation Corporation (SIAC) is currently accepting EBS test files. Firms can obtain initial testing instructions from SIAC by contacting Michal Skibicki at (212) 383-9073 or *mskibicki@nyx.com*.

Frequently Asked Questions

See FINRA's website for answers to frequently asked questions (FAQ) (www.finra.org/bluesheets/faq). Questions concerning the EBS enhancements should be directed to *ebsfaq@finra.org*.

Referenced Rules & Regulatory Circulars:

CBOE Rule 15.7
CBOE Rule 17.50
CBOE Regulatory Circular RG11-165
SEA Rule 13h-1

Attachment A
Record Layout for Submission of Trading Information

Field Position		Field Length	Field Name/Description/Remarks	Field Format	Justify	Picture Clause	Default Value
From	To						
			This record must be the first record of the file				
1	3	3	FILLER	A	LJ	X(3)	HDR
4	5	2	FILLER	A	LJ	X(2)	.S
6	10	5	DTRK-SYSID	N	LJ	9(5)	12343
11	12	2	FILLER	A	LJ	X(2)	.E
13	14	2	FILLER	N	LJ	9(2)	00
15	16	2	FILLER	A	LJ	X(2)	.C
17	20	4	DTRK-ORIGINATOR Please call SIAC for assignment (212) 383-2210	A	LJ	X(4)	--
21	22	2	FILLER	A	LJ	X(2)	.S
23	26	4	DTRK-SUB-ORIGINATOR Please call SIAC for assignment (212) 383-2210	A	LJ	X(4)	--
27	27	1	FILLER	A	LJ	X(1)	B
28	33	6	DTRK-DATE Contains submission date.	N	LJ	9(6)	MMDDYY
34	34	1	FILLER	A	LJ	X(1)	B
35	59	25	DTRK-DESCRIPTION Required to identify this file.	A	LJ	X(25)	FIRM TRADING INFORMATION
60	80	21	FILLER	A	LJ	X(21)	B
1	1	1	HEADER RECORD CODE Value: Low Values OR ZERO	A	--	X	--
2	5	4	SUBMITTING BROKER NUMBER If NSCC member use NSCC clearing number. If not a NSCC member, use clearing number assigned to you by your clearing agency.	A–R	LJ	X(4)	B
6	40	35	FIRM'S REQUEST NUMBER Tracking number used by the firm to record requests from an organization.	A	--	X(35)	B
41	46	6	FILE CREATION DATE Format is YYMMDD	A	--	X(6)	--
47	54	8	FILE CREATION TIME Format is HH:MM:SS	A	--	X(8)	--

Field Position		Field Length	Field Name/Description/Remarks	Field Format	Justify	Picture Clause	Default Value
From	To						
55	55	1	REQUESTOR CODE Requesting Organization Identification Values:	A	--	X	--
			A = New York Stock Exchange				
			B = NYSE MKT, LLC				
			C = Chicago Stock Exchange				
			D = NASDAQ OMX				
			E = NYSE Arca				
			F = NASDAQ OMX BX, Inc.				
			G = National Stock Exchange				
			H = BATS Exchange, Inc.				
			I = International Securities Exchange				
			J = Direct Edge (EDGA Exchange and EDGX Exchange)				
			K = Chicago Board Options Exchange,C2 Options Exchange and CBSX (CBOE Stock Exchange)				
			R = FINRA				
			U = BOX Options Exchange, LLC				
			X = U.S. Securities and Exchange Commission				
			Y = BATS Y-Exchange, Inc.				
			Z = Other				
56	70	15	REQUESTING ORGANIZATION NUMBER Number assigned by requesting organization	A	LJ	X(15)	B
71	80	10	FILLER	A	--	X(10)	B
1	1	1	RECORD SEQUENCE NUMBER ONE The first record of the transaction. Value: 1	A	--	X	--
2	5	4	SUBMITTING BROKER NUMBER Identical to Submitting Broker Number in Header Record	A–R	LJ	X(4)	--
6	9	4	OPPOSING BROKER NUMBER The NSCC clearing house number of the broker on the other side of the trade.	A–R	LJ	X(4)	B

Field Position		Field Length	Field Name/Description/Remarks	Field Format	Justify	Picture Clause	Default Value
From	To						
6	9	4	OPPOSING BROKER NUMBER The NSCC clearing house number of the broker on the other side of the trade.	A–R	LJ	X(4)	B
10	21	12	CUSIP NUMBER The cusip number assigned to the security. Left justified since the number is nine characters at present (8+ check digit) but will expand in the future.	A	LJ	X(12)	B
22	29	8	TICKER SYMBOL The symbol assigned to this security. For options (pre-OSI), the OPRA option symbol (space), OPRA expiration month symbol and OPRA strike price symbol should be used. (Ex. Maytag May 20 call option series would be reported as MYG ED. This example uses six spaces in the field with a space between the OPRA symbol and the OPRA expiration month.) Post OSI this field must contain OPTIONXX and a Record Sequence Number Six must be completed.	A–R	LJ	X(8)	B
30	35	6	TRADE DATE The date this trade executed. Format is YYMMDD.	A–R	--	X(6)	B
36	41	6	SETTLEMENT DATE The date this trade will settle. Format is YYMMDD	A	--	X(6)	B
42	53	12	QUANTITY The number of shares or quantity of bonds or option contracts.	N–R	RJ	9(12)	Z
54	67	14	NET AMOUNT The proceeds of sales or cost of purchases after commissions and other charges.	N	RJ	S9(12) V99	Z

Field Position		Field Length	Field Name/Description/Remarks	Field Format	Justify	Picture Clause	Default Value
From	To						
54	67	14	NET AMOUNT The proceeds of sales or cost of purchases after commissions and other charges.	N	RJ	S9(12) V99	Z
68	68	1	BUY/SELL CODE Values: 0 = Buy, 1 = Sale, 2 = Short Sale, 3 = Buy Open, 4 = Sell Open, 5 = Sell Close, 6 = Buy Close. A = Buy Cancel, B = Sell Cancel, C = Short Sale Cancel, D = Buy Open Cancel, E = Sell Open Cancel, F = Sell Close Cancel, G = Buy Close Cancel. Values 3 to 6 and D to G are for options only	A–R	--	X	B
69	78	10	PRICE The transaction price. Format: $$$$ CCCCCC.	N–R	RJ	9(4)V(6)	Z
79	79	1	EXCHANGE CODE Exchange where trade was executed. Values:	A–R	--	X	B
			A = New York Stock Exchange				
			B = NYSE MKT, LLC				
			C = Chicago Stock Exchange				
			D = NASDAQ OMX PHLX				
			E = NYSE Arca				
			F = NASDAQ OMX BX, Inc.				
			G = National Stock Exchange				
			H = BATS Exchange, Inc.				
			I = International Securities Exchange				
			J = C2 Options Exchange				
			K = Chicago Board Options Exchange				
			L = London Stock Exchange				
			M =Toronto Stock Exchange				
			N = Montreal Stock Exchange				
			O =TSX Venture Exchange				
			P = Direct Edge (EDGA Exchange)				
			Q=FINRA ADF				
			R = NASDAQ OMX/NASDAQ OMX Options Market				
			S = Over-the-Counter				

Field Position		Field Length	Field Name/Description/Remarks	Field Format	Justify	Picture Clause	Default Value
From	To						
			T = Tokyo Stock Exchange				
			U = BOX Options Exchange, LLC				
			V = Direct Edge (EDGX Exchange)				
			W = CBSX (CBOE Stock Exchange)				
			X = NASDAQ OMX PSX				
			Y = BATS Y-Exchange, Inc.				
			Z = Other				
80	80	1	BROKER/DEALER CODE Indicate if trade was done for another Broker/Dealer. Values: 0 = No; 1 = Yes	A–R	--	X	B
1	1	1	RECORD SEQUENCE NUMBER TWO Value: 2	A	--	X	--
2	2	1	SOLICITED CODE Values: 0 = No; 1 = Yes	A–R	--	X	B
3	4	2	STATE CODE Standard Postal two character identification.	A–R	--	X(2)	B
5	14	10	ZIP CODE/COUNTRY CODE Zip Code—five or nine character (zip plus four) Country code—for future use.	A–R	LJ	X(10)	B
15	22	8	BRANCH OFFICE/REGISTERED REPRESENTATIVE NUMBER Each treated as a four-character field. Both are left justified.	A–R	LJ	X(8)	B
23	28	6	DATE ACCOUNT OPENED Format is YYMMDD	A–R	--	X(6)	B
29	48	20	SHORT NAME FIELD Contains last name followed by comma (or space) then as much of first name as will fit.	A	LJ	X(20)	B
49	78	30	EMPLOYER NAME	A	LJ	X(30)	B
79	79	1	TIN 1 INDICATOR Values: 1 = SS#; 2 = TIN	A–R	--	X	B
80	80	1	TIN 2 INDICATOR Values: 1 = SS#; 2 = TIN—for future use.	A	--	X	B
1	1	1	RECORD SEQUENCE NUMBER THREE Value: 3	A	--	X	--

Field Position		Field Length	Field Name/Description/Remarks	Field Format	Justify	Picture Clause	Default Value
From	To						
2	10	9	TIN ONE Taxpayer Identification Number Social Security or Tax ID Number.	A–R	LJ	X(9)	B
11	19	9	TIN TWO Taxpayer Identification Number #2 Reserved for future use.	A	LJ	X(9)	B
20	20	1	NUMBER OF N&A LINES	A	--	X	B
21	50	30	NAME AND ADDRESS LINE ONE	A–R	LJ	X(30)	B
51	80	30	NAME AND ADDRESS LINE TWO	A–R	LJ	X(30)	B
1	1	1	RECORD SEQUENCE NUMBER FOUR Value: 4	A	--	X	--
2	31	30	NAME AND ADDRESS LINE THREE	A–R	LJ	X(30)	B
32	61	30	NAME AND ADDRESS LINE FOUR	A–R	LJ	X(30)	B
62	62	1	TRANSACTION TYPE IDENTIFIERS See Attachment B for current codes.	A–R	--	X	B
63	80	18	ACCOUNT NUMBER Account number	A–R	LJ	X(18)	B
1	1	1	RECORD SEQUENCE NUMBER FIVE Value: 5	A	--	X(1)	--
2	31	30	NAME AND ADDRESS LINE FIVE	A–R	LJ	X(30)	B
32	61	30	NAME AND ADDRESS LINE SIX	A–R	LJ	X(30)	B
62	65	4	PRIME BROKER Clearing number of the account's prime broker.	A–R	LJ	X(4)	B
66	66	1	AVERAGE PRICE ACCOUNT 1 = recipient of average price transaction. 2 = average price account itself.	N–R	--	9(1)	Z
67	71	5	DEPOSITORY INSTITUTION IDENTIFIER Identifying number assigned to the account by the depository institution.	A–R	LJ	X(5)	B
72	77	6	Order Execution Time HHMMSS – Time format will be in Eastern Time and 24 hour format.	A-R	LJ	--	--
78	80	3	FILLER	A	--	X	B
1	1	1	RECORD SEQUENCE NUMBER SIX Value: 6	A	--	--	
2	9	8	DERIVATIVE SYMBOL The symbol assigned to the derivative	A-R	LJ	--	B

Field Position		Field Length	Field Name/Description/Remarks	Field Format	Justify	Picture Clause	Default Value
From	To						
10	15	6	EXPIRATION DATE The date the option expires. Format is YYMMDD	A-R	--	--	B
16	16	1	CALL/PUT INDICATOR C = Call, P = Put	A-R	--	--	B
17	24	8	STRIKE DOLLAR The dollar amount of the strike price	N-R	RJ	--	Z
25	30	6	STRIKE DECIMAL The decimal amount of the strike price	N-R	LJ	--	Z
31	80	50	FILLER	A	LJ	--	B
1	1	1	RECORD SEQUENCE NUMBER SEVEN Value: 7	A	--	--	
2	14	13	LARGE TRADER IDENTIFICATION 1	A-R	LJ	--	Z
15	27	13	LARGE TRADER IDENTIFICATION 2	A-R	LJ	--	Z
28	40	13	LARGE TRADER IDENTIFICATION 3	A-R	LJ	--	Z
41	41	1	LARGE TRADER IDENTIFICATION QUALIFIER	A-R	LJ	--	Z
42	49	8	PRIMARY PARTY IDENTIFIER Identity of the party to the trade that is represented by the Submitting Broker of an EBS. Acceptable values include MPID, CRD or OCC Clearing Number.	A-R	LJ	--	B
50	57	8	CONTRA PARTY IDENTIFIER Identity of the contra party to the trade that is represented by the Opposing Broker of an EBS. Acceptable values include MPID, CRD or OCC Clearing Number.	A-R	LJ	--	B
58	80	23	FILLER	A	LJ	--	B
1	1	1	TRAILER RECORD DATE One record per submission. Must be the last record on the file. Value: High Values or "9"	A	--	X	--

Field Position		Field Length	Field Name/Description/Remarks	Field Format	Justify	Picture Clause	Default Value
From	To						
2	17	16	TOTAL TRANSACTIONS The total number of transactions. This total excludes Header and Trailer Records.	N	RJ	9(16)	B
18	33	16	TOTAL RECORDS ON FILE The total number of 80 byte records. This total includes Header and Trailer Records, but not the Datatrak Header Record (*i.e.,* it does not include the first record on the file).	N	RJ	9(16)	Z
34	80	47	FILLER	A	--	X(47)	B
			Field Format A = Alphanumeric (all caps) N = Numeric P = Packed B = Binary R = Validation Required	**Default Values** B = Blanks Z= Zero	**Justify** RJ = Right Justification of Data LJ = Left Justification of Data		

Attachment B
Record Layout for Submission of Trading Information

Transaction Type	Security Type	
	Equity*	Options
Non-Program Trading, Agency	A	C
Non-Index Arbitrage, Program Trading, Proprietary	C	
Index Arbitrage, Program Trading, Proprietary	D	
Index Arbitrage, Program Trading, Individual Investor	J	
Non-Index Arbitrage, Program Trading, Individual Investor	K	
Non-Program Trading, Proprietary	P	F
Non-Program Trading, Individual Investor	I	
Non-Index Arbitrage, Program Trading, Agency	Y	
Index Arbitrage, Program Trading, Agency	U	
Designated Market Makers	S	S
Market-Maker		M
Non-Member Market-Maker/Specialist Account		N
Stock Specialist — Assignment		Y
Customer Range Account of a Broker/Dealer		B
Registered Trader	G	
Error Trade	Q	
Amex Option Specialist/Market Maker Trading Paired Security	V	
Registered Trader Market Maker Transaction Regardless of the Clearing Number		P
Transactions cleared for a NASDAQ market maker that is affiliated w/ the clearing member that resulted from telephone access to the specialist. Amex Only.	3	
Transactions cleared for a member's NASDAQ market maker that is not affiliated with the clearing member that resulted from telephone access to the specialist. Amex Only.	4	
Transactions cleared for a non-member NASDAQ market maker that is not affiliated with the clearing member that resulted from telephone access to the specialist. Amex Only.	5	
Voluntary Professional		W
Joint Back Office		J

* Equity securities include those securities that trade like equities (*e.g.*, ETFs and structured products).