OPTIONS EXCHANGE

Regulatory Information Circular

Circular number:	2010-95	**Contact**:	Russ Davidson, Head of Market Surveillance
Date:	July 28, 2010	**Telephone**:	(646) 805-1857

Subject: Bluesheet Specifications – New Exchange Codes

The attached bluesheet specifications have been updated to include the following Exchange Codes for use in Record Sequence Number One, Field Position 79:

Execution Venue	Exchange Code
C2 Options Exchange	J
EDGA Exchange	P
EDGX Exchange	V
ECN	X
BATS Y Exchange	Y

The following Requestor Code has been added for use in the Header Record, Field Position 55:

Requesting Organization	Requestor Code
Direct Edge	J

Strike Decimal (Record Sequence Number Six, Field Positions 25 to 30) has been changed to Left Justified. Examples of the proper way to populate this field include:

Strike Decimal	Dollar Value	Data in Strike Decimal Field
.50	Fifty Cents	500000
.25	Twenty Five Cents	250000
.05	Five Cents	050000
.005	One Half of One Cent	005000

Please contact Ron Veith at (212) 897-8130 or rveith@ise.com with any questions.

**** THIS RECORD MUST BE THE FIRST RECORD OF THE FILE ****

FIELD POSITION FROM	TO	FIELD LENGTH	FIELD NAME/DESCRIPTION/REMARKS	FIELD FORMAT	JUSTIFY	PICTURE CLAUSE	DEFAULT VALUE
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

Field Format
Alphanumeric = A (All CAPS)
Numeric = N
Packed = P
Binary = B
Validation Required = R

Default Values – Code
Blanks = B
Zero = Z

Justify
RJ = Right Justification of Data
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FIELD POSITION FROM	TO	FIELD LENGTH	FIELD NAME/DESCRIPTION/REMARKS	FIELD FORMAT	JUSTIFY	PICTURE CLAUSE	DEFAULT VALUE
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)	--
55	55	1	REQUESTOR CODE Requesting Organization Identification Values: A = New York Stock Exchange B = NYSE AMEX C = Chicago Stock Exchange D = NASDAQ OMX PHLX E = NYSE Arca F = NASDAQ OMX BX/BOXR G = National Stock Exchange H = BATS Trading I = International Securities Exchange J = Direct Edge K = Chicago Board Options Exchange R = FINRA X = Securities Exchange Commission Z = Other	A	--	X	--
56	70	15	REQUESTING ORGANIZATION NUMBER Number assigned by requesting organization	A	LJ	X (15)	B
71	80	10	FILLER	A	--	X (10)	B

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FIELD POSITION FROM	TO	FIELD LENGTH	FIELD NAME/DESCRIPTION/REMARKS	FIELD FORMAT	JUSTIFY	PICTURE CLAUSE	DEFAULT VALUE
1	1	1	RECORD SEQUENCE NUMBER ONE	A	--	X	--
			The first record of the transaction. Value: 1				
2	5	4	SUBMITTING BROKER NUMBER	A-R	LJ	X (4)	--
			Identical to Submitting Broker Number in Header Record				
6	9	4	OPPOSING BROKER NUMBER	A-R	LJ	X (4)	B
			The NSCC clearing house number of the broker on the other side of the trade.				
10	21	12	CUSIP NUMBER	A	LJ	X (12)	B
			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.				
22	29	8	TICKER SYMBOL	A-R	LJ	X (8)	B
			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				
30	35	6	TRADE DATE	A-R	--	X (6)	B
			The date this trade executed. Format is YYMMDD.				
36	41	6	SETTLEMENT DATE	A	--	X (6)	B
			The date this trade will settle. Format is YYMMDD				
42	53	12	QUANTITY	N-R	RJ	9 (12)	Z
			The number of shares or quantity of bonds or option contracts.				
54	67	14	NET AMOUNT	N	RJ	S9(12)V99	Z
			The proceeds of sales or cost of purchases after commissions and other charges.				

FIELD POSITION FROM	TO	FIELD LENGTH	FIELD NAME/DESCRIPTION/REMARKS	FIELD FORMAT	JUSTIFY	PICTURE CLAUSE	DEFAULT VALUE
68	68	1	BUY/SELL CODE	A-R	--	X	B
			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				
69	78	10	PRICE	N-R	RJ	9(4)V(6)	Z
			The transaction price. Format: $$$$ CCCCCC.				
79	79	1	EXCHANGE CODE	A-R	--	X	B
			Exchange where trade was executed. Values: A = New York Stock Exchange B = NYSE AMEX C = Chicago Stock Exchange D = NASDAQ OMX PHLX E = NYSE Arca F = NASDAQ OMX BX/BOXR G = National Stock Exchange H = BATS Trading 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 = EDGA Exchange Q = FINRA ADF R = NASDAQ/NASDAQ Options Market S = Over-the-Counter T = Tokyo Stock Exchange V = EDGX Exchange W = CBSX (CBOE Stock Exchange) X = ECN (Electronic Communication Network) Y = BATS Y Exchange Z = Other				

80	80	1 BROKER/DEALER CODE	A-R	--	X	B
		Indicate if trade was done for another Broker/Dealer. Values: 0 = No; 1 = Yes				

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FIELD POSITION FROM	TO	FIELD LENGTH	FIELD NAME/DESCRIPTION/REMARKS	FIELD FORMAT	JUSTIFY	PICTURE CLAUSE	DEFAULT VALUE
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

FIELD POSITION FROM	TO	FIELD LENGTH	FIELD NAME/DESCRIPTION/REMARKS	FIELD FORMAT	JUSTIFY	PICTURE CLAUSE	DEFAULT VALUE
1	1	1	RECORD SEQUENCE NUMBER THREE Value: 3	A	--	X	--
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

FIELD POSITION FROM	TO	FIELD LENGTH	FIELD NAME/DESCRIPTION/REMARKS	FIELD FORMAT	JUSTIFY	PICTURE CLAUSE	DEFAULT VALUE
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	ACCOUNT 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

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FIELD POSITION FROM	TO	FIELD LENGTH	FIELD NAME/DESCRIPTION/REMARKS	FIELD FORMAT	JUSTIFY	PICTURE CLAUSE	DEFAULT VALUE
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	80	9	FILLER	A	--	X (9)	B

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Field Position From	To	Field Length	Field Name/Description/Remarks	Field Format	Justify	Default Value
1	1	1	RECORD SEQUENCE NUMBER SIX Value: 6	A	--	--
2	9	8	DERIVATIVE SYMBOL The symbol assigned to the derivative	A	LJ	B
10	15	6	EXPIRATION DATE The date the option expires. Format is YYMMDD	A	--	B
16	16	1	CALL/PUT INDICATOR C = Call, P = Put	A	--	B
17	24	8	STRIKE DOLLAR The dollar amount of the strike price	N	RJ	Z
25	30	6	STRIKE DECIMAL The decimal amount of the strike price	N	LJ	Z
31	80	50	FILLER	A	LJ	B

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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	--
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., does not include the first record on the file).	N	RJ	9 (16)	Z
34	80	47	FILLER	A	--	X (47)	B

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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	
Index Arbitrage, Program Trading, as Agent for Other Member	M	
Non-Index Arbitrage, Program Trading, as Agent for Other Member	N	
Non-Program Trading, as Agent for Other Member	W	
Specialist	S	S
Market-Maker		M
Non-Member Market-Maker/Specialist Account		N
Stock Specialist – Assignment		Y
Short Exempt, Agency	B	
Customer Range Account of a Broker/Dealer		B
Registered Trader	G	
Error Trade	Q	
Competing Market Maker Proprietary Transaction: Affiliated w/ Clearing Member	O	
Competing Market Maker: Unaffiliated Member's Competing Market Maker	T	

[*] Equity securities include those securities that trade like equities (e.g. ETFs and Structured Products).

Transaction Type	Security Type Equity*	Options
Competing Market Maker: Non-Member	R	
Short Exempt Transaction: Proprietary Account of Clearing Member Organization or Affiliated Member/Member Organization	E	
Short Exempt Transaction: Proprietary Account of Unaffiliated Member/Member Organization	F	
Short Exempt Transaction: Individual Customer Account	H	
Short Exempt Transaction: Competing Market Maker this is a Member/Member Organization Trading for own account	L	
Short Exempt Transaction: One Member Acting as Agent for Another Member's Competing Market Maker Account	X	
Short Exempt Transaction: Account of Non Member Competing Market Maker	Z	
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	

* Equity securities include those securities that trade like equities (e.g. ETFs and Structured Products).

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