



PHLX
NOM
BX Options
ISE
GEMX
MRX

Charge Details Report User's Guide

Contents

Charge Details Report User's Guide.....	3
1. Naming Convention.....	3
2. Delivery Method.....	4
Report HQ.....	4
Nasdaq File Transfer Technology for Option Reports	4
Permissioning for Report HQ	5
Report HQ Dashboard.....	8
Report HQ Report Suite.....	9
Report HQ Alerts	9
3. Field Description.....	Error! Bookmark not defined.
Column Headers.....	10
Support.....	14

Charge Details Report User's Guide

The Charge Details Report provides market participants with charge detail information on a daily basis. This report is currently available, on GEMX, in JSON or CSV format. Concurrent with the migration to INET architecture, the Charge Details Report will be available on ISE and MRX. In the future, this report will be available for all 6 Nasdaq option exchanges.

The Charge Details Report is available in 3 different versions:

- Billed Account– Based on the House Account number associated with the charge.
- Debit Account– Based on the OCC default clearing number(s), as set up in Membership, associated with the charge.

The report is available after 22:00 EST each trading day to members.

1. Naming Convention

The naming convention for this file is constructed as follows:

Charge Details Billed Account Report

<Exchange><Report Name-format>_acctNumber<account number>_crdNumber<CRD Number>_<date>.<ext>

Example: GeminiChargeDetailsBilledAccountReport-CSV_acctNumber123_crdNumber123456_YYYY-MM-DD.csv

Where the fields and values are:

- <Report Name -format> =
 - o GeminiChargeDetailsBilledAccountReport-JSON
 - o GeminiChargeDetailsBilledAccountReport-CSV
- <date> = business date for the report in the format YYYYMMDD
- <ext> = current available extensions: .json and .csv

Charge Details Debit Account Report

<Exchange><Report Name-format>_acctNumber<account number-account number>_crdNumber<CRD Number>_<date>.<ext>

Example: GeminiChargeDetailsDebitAccountReport-CSV_acctNumber001-002_crdNumber123456_YYYY-MM-DD.csv

Where the fields and values are:

- <Report Name -format> =
 - o GeminiChargeDetailsDebitAccountReport-JSON
 - o GeminiChargeDetailsDebitAccountReport-CSV

- <date> = business date for the report in the format YYYYMMDD
- <ext> = current available extensions: .json and .csv

2. Delivery Method

Reports for ISE, MRX, and GEMX, as migrated to INET, will be available using Report HQ.

Report HQ

Report HQ is a new report portal that is being introduced on the Nasdaq exchanges. It will first be introduced for our Nasdaq Futures, Inc. ("NFX") Market with the goal of having reports for all of Nasdaq's exchanges accessible and/or delivered via *Report HQ*. *Report HQ* will offer the full suite of reports for ISE, GEMX, and MRX once they are migrated to INET architecture.

A sample report will be available on Report HQ, prior to re-platform, for SFTP verification purposes.

Nasdaq File Transfer Technology for Option Reports

- File Transfer Protocol (FTP) and FTP-Secure (FTPS) will NOT be supported due to their insecurity and/or firewall incompatibilities.
- In order for Nasdaq to properly protect your report data, all report downloads will be provided via SSH File Transfer Protocol (SFTP or SCP) using public key authentication, as is the case with the current Nasdaq option markets (PHLX, NOM, BX Options).
 - o OpenSSH style public key authentication will be the only supported means of authentication. Market participants will be required to provide their public SSH key(s) to Nasdaq. That public SSH key will be stored in the account's "authorized_keys" file and will be used to authenticate the participant's access to the server. Therefore, participants must have access and use the corresponding private key when establishing the connection. Accepted key types and lengths will include:
 - RSA-2048 and RSA-4096
 - ECDSA-256, ECDSA-384, and ECDSA-521

Participants currently using SFTP or SCP

- There will be little change required to begin accessing reports once the re-platform to INET architecture has begun.
 - o Participants may be required to connect to a new IP address and port.

Participants NOT currently using SFTP or SCP

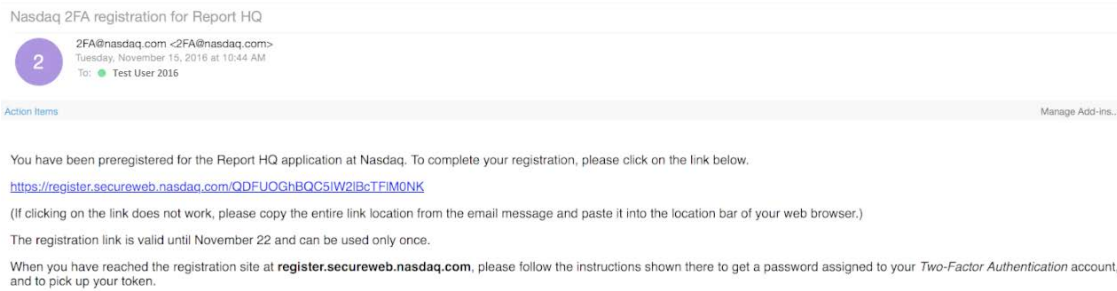
- There will be a greater amount of development effort involved to begin accessing reports once the re-platform to INET architecture has begun.

- Participants will be required make the necessary coding changes to be able to support the delivery of reports via SFTP or SCP.

Permissioning for Report HQ

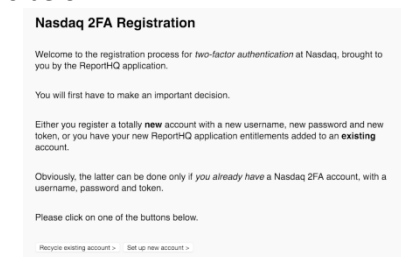
Report HQ launch will require that the application be accessed through a 2-Factor (2FA) authentication process.

1. Once a participant is set up for *Report HQ*, by [Subscriber Services](#), they will receive a registration email similar to the one below.

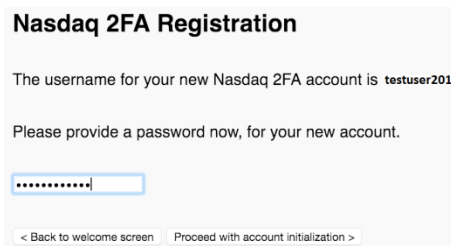


2. After clicking on the link in the registration email, the user is brought to a link with the following options:
 - a. Recycle existing account – This should be used to enter an existing Nasdaq 2FA account.
 - b. Set up new account - This should be used to set up a new Nasdaq account.

A sample of the page is below.



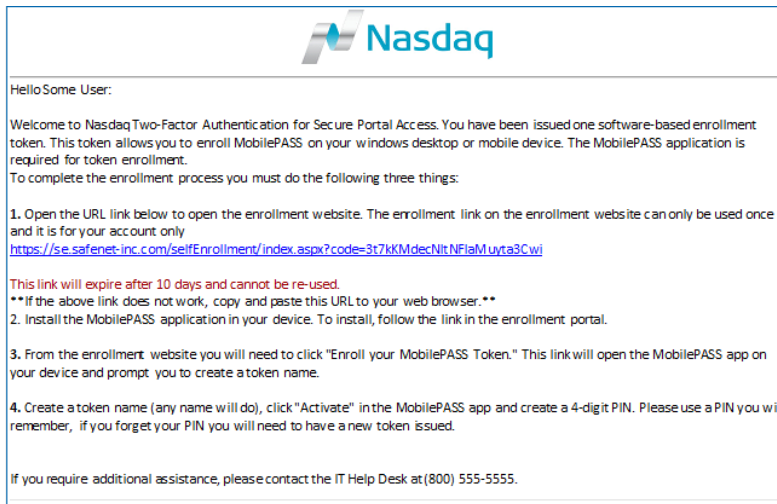
3. After clicking on the link to Setup the new account, you will be provided a username and asked to provide a password for the new account. Once a password is provided, it will need to be confirmed. Please make sure to remember your new password.



4. Your registration is now complete for *Report HQ*. You will receive a Self-enrollment email providing instructions for downloading the Safe Net MobilePASS application and enrolling a token.

Nasdaq 2-Factor Authentication

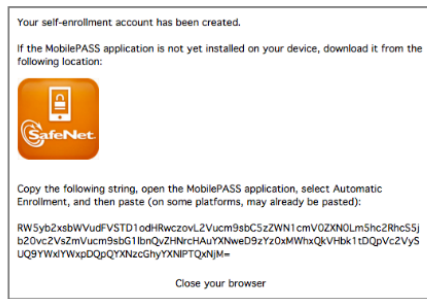
1. Logging into *Report HQ* requires two-factor authentication: the participant will need a username and password plus a secure token provided through the SafeNet MobilePASS application. The Self-enrollment email provides instructions for downloading the SafeNet MobilePASS app and enrolling a token.



2. After clicking on the link in the Nasdaq 2-Factor Authentication Self-enrollment email, the user is brought to a webpage that contains the link to install the SafeNet MobilePASS app on their phone or desktop*. Clicking on the link will install the MobilePASS app. A sample of the page is below.

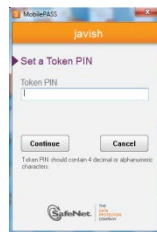


SafeNet Authentication Service - Self-Enrollment



*You may need special admin privileges to download the MobilePASS application based on your firm's corporate IT policy.

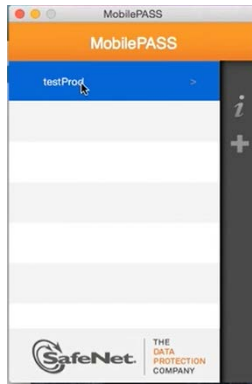
3. Once MobilePASS is installed on the device, the next step is to copy the entire string from the SafeNet Authentication Service – Self-Enrollment webpage to the clipboard. On a mobile device, this is accomplished by selecting the entire string and clicking "Copy".
4. Open the MobilePASS app and enter a Token Name as an identifier (for example, "Nasdaq Token") and select "Activate".
5. Paste your string from the clipboard into the provided field (if it was not automatically pasted) and select Automatic Enrollment.
6. At this point, the MobilePASS app will ask you to set up a personal 6-digit PIN. Please make sure to remember this PIN.



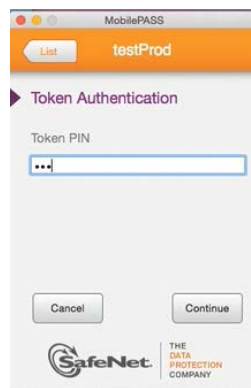
7. Your MobilePASS has now been set up on your device and enrollment is complete!

MOBILE PASS TOKEN RETRIEVAL

1. Open up your MobilePass App. It will bring up a page similar to the one below.



2. Click on the token that was set up during the installation phase. This will bring you to the screen where you enter your PIN.



3. Once your PIN has been successfully entered, the MobilePASS app will provide you with your Passcode.

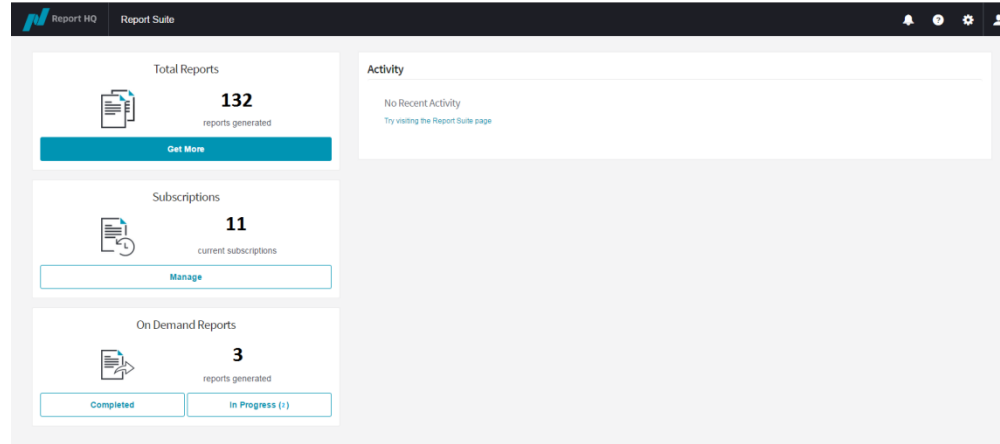
LOG IN

Go to Nasdaq's Report HQ [login page](#) and enter your username and password, and the Passcode provided by the MobilePASS App.

You will now have access to Report HQ where you can view reports, add/delete/modify report subscriptions, run 'On-Demand' queries, and much more....

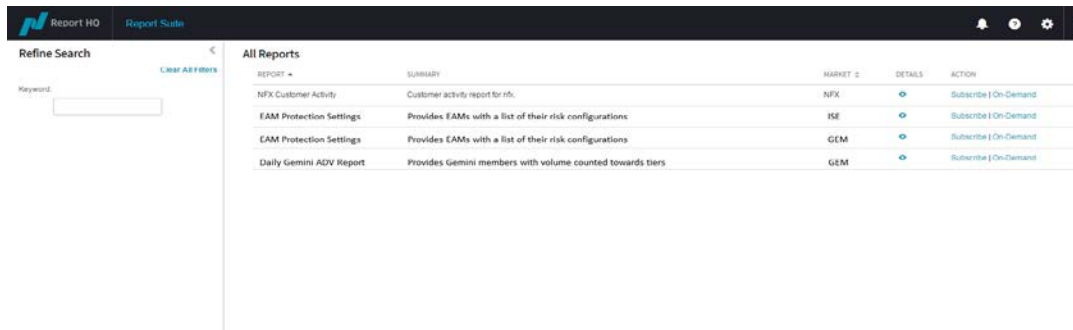
Report HQ Dashboard

- The Dashboard page is where you can get a quick glimpse of your recent activity on Report HQ.
- Provides access to subscription reports which are delivered on a scheduled basis.
 - Allows you to manage your existing subscriptions
- Provides access to your 'On Demand' reports. An 'On Demand' report is a report for a single given day that is delivered only once at the time of the request.



Report HQ Report Suite

- Provides a full list of accessible reports
 - o Allows you to 'Subscribe' to new reports
 - o Allows you to request an 'On-Demand' report



Report HQ Alerts

- Provides information regarding any of your reports that have a delayed delivery.

3. Field Description

If there is no trading activity for a particular day, the report will be blank.

Column Headers

Field	Description
ExecutionDate	The date of the execution (trade date). YYYY-MM-DD
Underlying	The symbol of the underlying security
PutCallCode	C = Call P = Put
ExpirationDate	Combination of expiration month, day, and year Format: YYYY-MM-DD
StrikePrice	Strike price
OptionSymbol	Option Symbol
PrimaryFirmName	Displays the Firm's Name.
PrimaryFirmCrdNumber	Displays the Firm's CRD.
PrimaryFirmMnemonic	Displays the Firm's Mnemonic/Badge.
PrimaryAccountNumber	House Account Number of Primary Order
PrimaryAccountSuffix	Suffix Account of the Primary Order
PrimaryExecutingFirmCode	Displays the Firm's Code.
PrimaryDebitAccountNumber	Display's the Firm's default OCC Clearing number
ExecutionSequenceNumber	Execution Sequence Number of the Trade <i>Can be used to link with the trades on the Trade Detail File</i>
BilledTradeDate	Billed Trade Date YYYY-MM-DD
ChargeCode	Billing Charge Code applied to the trade. <i>Please note: these can change over time as pricing programs are added/removed</i>

ChargeDescription	Description of Charge Code <i>Please note: these can change over time as pricing programs are added/removed</i>
ChargeRate	Charge Rate associated with Charge Code
BilledQuantity	Quantity of contracts billed
TotalChargeAmount	<i>Total Charge Amount Billed Qty * Charge Rate</i>
TierLevel	Tier Level <i>Level associated with a tier if the charge code was applied because of the tier. If the charge code is not tied to a tier level then this field will not display an associated level.</i>
TierName	Tier Name <i>Name associated with a tier if the charge code was applied because of the tier. If the charge code is not tied to a tier level then this field will not display an associated name.</i>
Side	B = Buy S = Sell

GEMX Charge Codes - as of Guide publication (subject to change)		
Charge Code	Code Description	Charge Description
OGC000	Non-Penny Non-Cust Crossing Response Orders	Base - Cross
OGC000	Non-Penny Non-Cust Crossing Response Orders	Base - Cross
OGC001	Non-Penny Cust Crossing Response Orders	Base - Cross
OGC001	Non-Penny Cust Crossing Response Orders	Base - Cross
OGC100	Penny Non-Cust Crossing Response Orders	Base - Cross
OGC100	Penny Non-Cust Crossing Response Orders	Base - Cross
OGC101	Penny Cust Crossing Response Orders	Base - Cross
OGC101	Penny Cust Crossing Response Orders	Base - Cross
OGC200	Non-Cust Crossing Orders	Base - Cross

OGC200	Non-Cust Crossing Orders	Base - Cross
OGC201	Cust Crossing Orders	Base - Cross
OGC201	Cust Crossing Orders	Base - Cross
OGM000	Non-Penny MM Make Tier 1	Base - Maker
OGM000	Non-Penny MM Make Tier 1	Base - Maker
OGM001	Non-Penny MM Make Tier 2	Base - Maker
OGM001	Non-Penny MM Make Tier 2	Base - Maker
OGM002	Non-Penny MM Make Tier 3	Base - Maker
OGM002	Non-Penny MM Make Tier 3	Base - Maker
OGM003	Non-Penny MM Make Tier 4	Base - Maker
OGM003	Non-Penny MM Make Tier 4	Base - Maker
OGM004	Non-Penny Firm Make Tier	Base - Maker
OGM004	Non-Penny Firm Make Tier	Base - Maker
OGM005	Non-Penny Cust Make Tier 1 - Plus	Base - Maker
OGM005	Non-Penny Cust Make Tier 1 - Plus	Base - Maker
OGM006	Non-Penny Cust Make Tier 1	Base - Maker
OGM006	Non-Penny Cust Make Tier 1	Base - Maker
OGM007	Non-Penny Cust Make Tier 2	Base - Maker
OGM007	Non-Penny Cust Make Tier 2	Base - Maker
OGM008	Non-Penny Cust Make Tier 3	Base - Maker
OGM008	Non-Penny Cust Make Tier 3	Base - Maker
OGM009	Non-Penny Cust Make Tier 4	Base - Maker
OGM009	Non-Penny Cust Make Tier 4	Base - Maker
OGM100	Penny MM Make Tier 1	Base - Maker
OGM100	Penny MM Make Tier 1	Base - Maker
OGM101	Penny MM Make Tier 2	Base - Maker
OGM101	Penny MM Make Tier 2	Base - Maker
OGM102	Penny MM Make Tier 3	Base - Maker
OGM102	Penny MM Make Tier 3	Base - Maker
OGM103	Penny MM Make Tier 4	Base - Maker
OGM103	Penny MM Make Tier 4	Base - Maker
OGM104	Penny Firm Make	Base - Maker
OGM104	Penny Firm Make	Base - Maker
OGM105	Penny Cust Make Tier 1 - Plus	Base - Maker
OGM105	Penny Cust Make Tier 1 - Plus	Base - Maker
OGM106	Penny Cust Make Tier 1	Base - Maker
OGM106	Penny Cust Make Tier 1	Base - Maker
OGM107	Penny Cust Make Tier 2	Base - Maker

OGM107	Penny Cust Make Tier 2	Base - Maker
OGM108	Penny Cust Make Tier 3	Base - Maker
OGM108	Penny Cust Make Tier 3	Base - Maker
OGM109	Penny Cust Make Tier 4	Base - Maker
OGM109	Penny Cust Make Tier 4	Base - Maker
OGN200	Non-Penny NDX, MNX Surcharge	Symbol - Surcharge
OGN200	Non-Penny NDX, MNX Surcharge	Symbol - Surcharge
OGP200	Non-Customer PIM	Base - PIM
OGP200	Non-Customer PIM	Base - PIM
OGP201	Customer PIM Agency	Base - PIM
OGP201	Customer PIM Agency	Base - PIM
OGP202	Customer PIM/PIM Response	Base - PIM
OGP202	Customer PIM/PIM Response	Base - PIM
OGR000	Non-Penny Non-Customer Routed	Base - Routing
OGR000	Non-Penny Non-Customer Routed	Base - Routing
OGR001	Non-Penny Customer Routed	Base - Routing
OGR001	Non-Penny Customer Routed	Base - Routing
OGR100	Penny Non-Customer Routed	Base - Routing
OGR100	Penny Non-Customer Routed	Base - Routing
OGR101	Penny Customer Routed	Base - Routing
OGR101	Penny Customer Routed	Base - Routing
OGT000	Non-Penny Non-Customer Take against Customer	Base - Taker
OGT000	Non-Penny Non-Customer Take against Customer	Base - Taker
OGT001	Non-Penny Customer Take against Customer	Base - Taker
OGT001	Non-Penny Customer Take against Customer	Base - Taker
OGT002	Non-Penny Non-Customer Take	Base - Taker
OGT002	Non-Penny Non-Customer Take	Base - Taker
OGT003	Non-Penny Customer Take Tier 1	Base - Taker
OGT003	Non-Penny Customer Take Tier 1	Base - Taker
OGT004	Non-Penny Customer Take Tier 2	Base - Taker
OGT004	Non-Penny Customer Take Tier 2	Base - Taker
OGT005	Non-Penny Customer Take Tier 3	Base - Taker
OGT005	Non-Penny Customer Take Tier 3	Base - Taker
OGT006	Non-Penny Customer Take Tier 4	Base - Taker
OGT006	Non-Penny Customer Take Tier 4	Base - Taker
OGT100	Penny Non-Customer Take	Base - Taker

	against Customer	
OGT100	Penny Non-Customer Take against Customer	Base - Taker
OGT101	Penny Customer Take against Customer	Base - Taker
OGT101	Penny Customer Take against Customer	Base - Taker
OGT102	Penny MM/AwayMM Take against Non-Customer Tier 1	Base - Taker
OGT102	Penny MM/AwayMM Take against Non-Customer Tier 1	Base - Taker
OGT103	Penny MM/AwayMM Take against Non-Customer Tier 2	Base - Taker
OGT103	Penny MM/AwayMM Take against Non-Customer Tier 2	Base - Taker
OGT104	Penny MM/AwayMM Take against Non-Customer Tier 3	Base - Taker
OGT104	Penny MM/AwayMM Take against Non-Customer Tier 3	Base - Taker
OGT105	Penny MM/AwayMM Take against Non-Customer Tier 4	Base - Taker
OGT105	Penny MM/AwayMM Take against Non-Customer Tier 4	Base - Taker
OGT106	Penny Firm Take against Non-Customer	Base - Taker
OGT106	Penny Firm Take against Non-Customer	Base - Taker
OGT107	Penny Customer Take Tier 1	Base - Taker
OGT107	Penny Customer Take Tier 1	Base - Taker
OGT108	Penny Customer Take Tier 2	Base - Taker
OGT108	Penny Customer Take Tier 2	Base - Taker
OGT109	Penny Customer Take Tier 3	Base - Taker
OGT109	Penny Customer Take Tier 3	Base - Taker
OGT110	Penny Customer Take Tier 4	Base - Taker
OGT110	Penny Customer Take Tier 4	Base - Taker

Support

In the event of any issues affecting this report please contact [Nasdaq Subscriber Services](#) or [Nasdaq Market Operations](#) at 215 496 1571.