



PHLX
NOM
BX Options
ISE
Mercury
Gemini

Open Order – Open Combo Report User's Guide

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Open Order – Open Combo Report User’s Guide

The Open Order – Open Combo Order Report provides Members a daily text file of all Good Til Canceled (GTC) and Good til Date (GTD) simple and combo orders that will be reloaded on the next trading day. These GTC and GTD simple and combo orders are for active standard series that are not due to expire and are not subject to corporate actions. Non-standard series (e.g. weeklies, quarterlies) that are due to expire are included in the report. For example:

- Standard series expiring Saturday 10/16/2010 – does not appear on the Friday 10/15/2010.
- Non-Standard series expiring Friday 10/15/2010 – appears on the Thursday 10/14/2010.

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:

<Exchange><Report Name>_firmstring<firm mnemonic>_<date>.<ext>

Example: GeminiOpenOrderComboReport_firmStringABCB_YYYY-MM-DD.csv

Where the fields and values are:

- <Report Name> = OpenOrderComboReport
- <date> = business date for the report in the format YYYYMMDD
- <ext?> = current available extensions: .csv

2. Delivery Method

Reports for ISE, ISE Mercury, and ISE Gemini, 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 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, Gemini, and Mercury once they are migrated to INET architecture.

Report HQ will be available beginning in early January 2017, to allow participants to begin the process of connecting to Nasdaq’s new report portal. 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 participants’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.

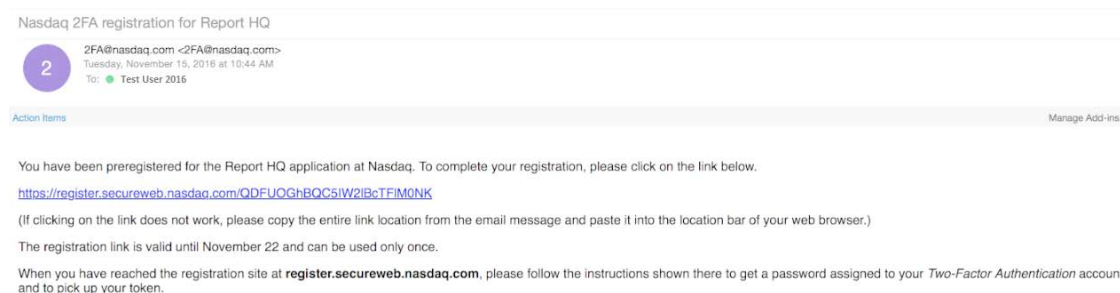
Participants NOT currently using SFTP or SCP

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

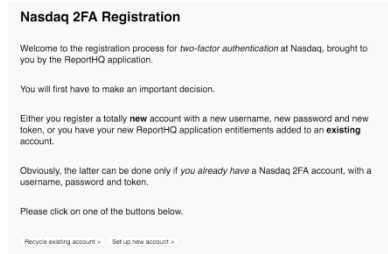
Report HQ launch will require that the application be accessed through a 2-Factor (2FA) authentication process.

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

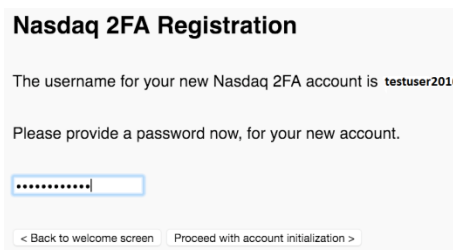


2. After clicking on the link in the registration email, the user is brought to a link with the following options:
 - a. Recycle existing account – This should be used to enter an existing Nasdaq 2FA account.
 - b. Set up new account - This should be used to set up a new Nasdaq account.

A sample of the page is below.



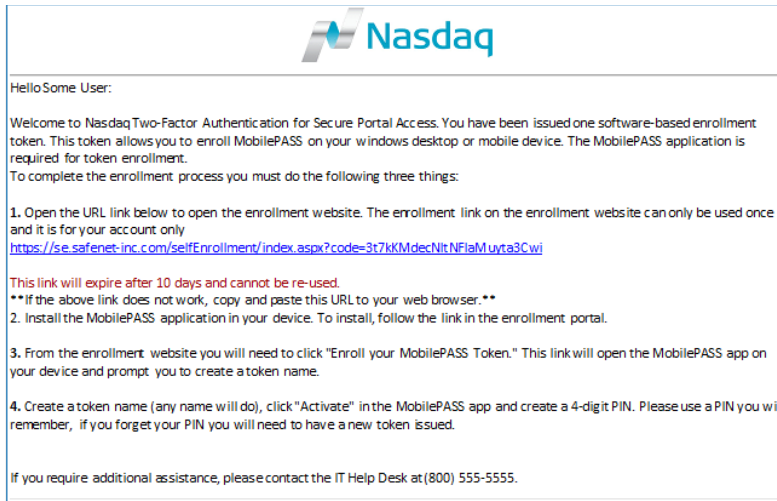
3. After clicking on the link to Setup the new account, you will be provided a username and asked to provide a password for the new account. Once a password is provided, it will need to be confirmed. Please make sure to remember your new password.




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

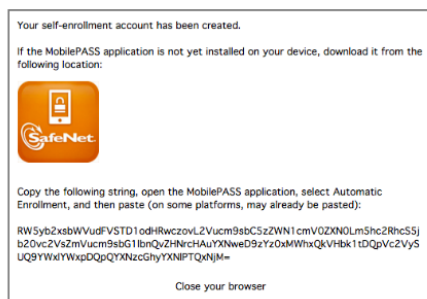
1. Logging into *Report HQ* requires two-factor authentication: the participant will need a username and password plus a secure token provided through the SafeNet MobilePASS application. The Self-enrollment email provides instructions for downloading the SafeNet MobilePASS app and enrolling a token.



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.



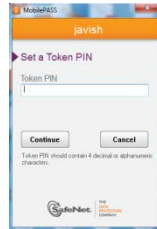
SafeNet Authentication Service - Self-Enrollment



*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".

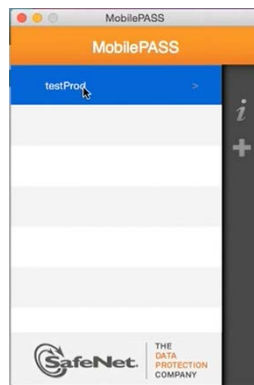
5. Paste your string from the clipboard into the provided field (if it was not automatically pasted) and select Automatic Enrollment.
6. At this point, the MobilePASS app will ask you to set up a personal 6-digit PIN. Please make sure to remember this PIN.



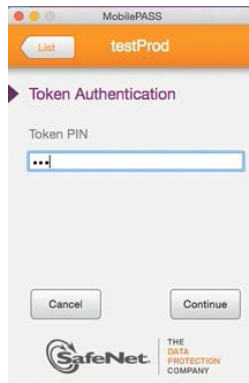
7. Your MobilePASS has now been set up on your device and enrollment is complete!

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.

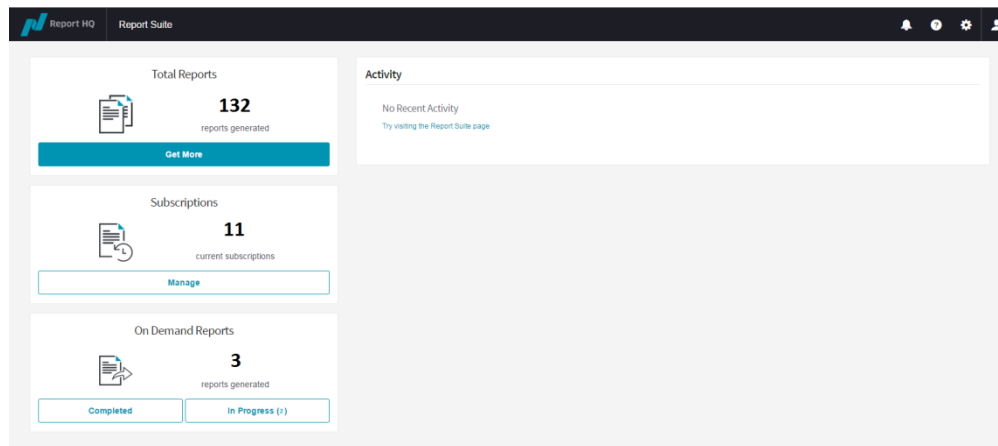
LOG IN

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	Data Format
1	RecordType	Identifies the record as a header, active order or trailer. 8= combo order 5= simple order	Numerical value
2	RecordAction	A one-character code that describes the state of the trade at the time of download. During a daily download, all records have a Record Action of P (pending).	One-character
3	BrokerID	Free text field.	5-character text
4	Series	<Symbol>YYMMDD<PutorCall><Strike Price> Example: AAPL170721C55.00	Alpha-Numeric Value
5	Multiplier	Specifies the ratio for each leg in a spread. Blank for Simple Orders.	Numerical value; integer
6	Legs	Number of legs in the combo order. Blank for Simple Orders.	Numerical value; Integer
7	Side	A one-character value. B = Buy S = Sell	Text
8	Price	Price of the Order	Numerical value up to four decimal places
9	OpenQty	Open (remaining) simple or combo order quantity.	Numerical value; positive, non-zero integer
10	OrderCategory	Valid values are:	Numerical value;

		<p>1 – Simple 2 – Standard combo 3 – Stock Combo</p> <p>If a single combo order consists of an option leg(s) and stock leg, BOTH the option leg and stock leg should each have an order category of 3 (with stock combo) since both legs belong to the same combo order.</p>	integer
11	ClientCategory	<p>Client Category. The valid values are: C- Customer F - Firm M - Market Maker O - Off Floor Market Maker (FarMM) B - Broker Dealer J - Joint Back Office (reserved) K - Broker Dealer Firm R - Retail Customer (reserved) P - Professional Customer E - Proprietary Customer</p>	Numerical value; integer
12	Price Condition	<p>A field that describes the type of order: LMT MKT</p>	Alpha-Numeric Value
13	Time In Force	<p>A field that identifies the time-in-force of the order. The valid values are: GTC GTD</p>	Alpha-Numeric Value
14	Order Number	<p>A numeric value that uniquely identifies the order. The order number will be the same for all legs of a combo order.</p>	Numerical value
15	Clearing Account Number	<p>An optional field that displays the Clearing Member (GIVEUP or the OCC Default Clearing Account. Not the CMTA) on each leg. All option legs of a combo order will have the same give up. The stock leg will have a different clearing member.</p>	Numerical value
16	Open/Close	<p>A value that indicates whether a trade opened or closed a position. Valid values: O = Open C = Close</p>	Alpha-Numeric Value

17	Client Identity	Value that discloses the broker’s CMTA account to OCC.	12-character alphanumeric or numerical value
18	Exchange ID	A one-character field that identifies the exchange at which the trades were executed. The valid value is “I” for ISE, “G” for Gemini, “M” for Mercury, “P” for PHLX, “N” for NOM, and “B” for BX Options.	One-character
19	Free Text 1	This value is optional. Via FIX: If a value was provided in the Text field (tag 58), this field contains the first 20 characters from the Text field.	Text
20	Free Text 2	Optional, free text field (only a pass-through). This field may also be left blank	Text
21	Account Number	Optional, free text field. This field may also be left blank.	Text
22	Branch Sequence Number	Branch sequence number. This optional field may also be left blank.	Text
23	Options Symbol	A one to five-character Options Symbol, e.g. MSFT, MSFT1. This field will be blank for stock legs.	1-5 character(s)
24	Expiration Date	Combination of expiration month, day, and year. This field will be blank for stock legs. M/D/YYYY	M/D/YYYY
25	Put/Call Indicator	One character P (for Put) or C (for Call). This field will be blank for stock legs.	One character
26	Strike Price	A numeric value that combines strike dollar + strike decimal. This field will be blank for stock legs.	Numerical value with up to two decimal places
27	Stock Short Sale	A short sale indicator for stock legs. Valid values are: 1 – Short sale 2 – Short sale exempt This field will be blank (no value) for no short sale.	Numerical value; Integer
28	CIOrderID	This field contains the Client Order Identification number, up to 20 characters in length, as entered with the order.	Text

Support

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