



PHLX  
NOM  
BX Options  
ISE  
GEMX  
MRX

## **Trade Details Report User's Guide**

**Contents**

- Trade 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..... 9
  - Column Headers..... 9
- Support..... 17

## Trade Details Report User's Guide

The Trade Details Report provides participants with a combination of detailed trade data and order and quote 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 Trade Details Report will be available on ISE and MRX. In the future, this report will be available for all 6 Nasdaq Option Exchanges.

The Trade Details Report is available in 3 different versions:

- Executing - Based on the House Account number where the trade executed.
- Entering - Based on the House Account number that entered the trade.
- Clearing - Based on the OCC clearing number for the trade.

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:

#### **Trade Details Executing Report**

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

*Example: GeminiTradeDetailsExecutingReport-CSV\_acctNumber123\_crdNumber123456\_YYYY-MM-DD.csv*

Where the fields and values are:

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

#### **Trade Details Entering Report**

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

*Example: GeminiTradeDetailsEnteringReport-CSV\_acctNumber123\_crdNumber123456\_YYYY-MM-DD.csv*

Where the fields and values are:

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

#### **Trade Details Clearing Report**

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

*Example: GeminiTradeDetailsClearingReport-CSV\_acctNumber001-002\_crdNumber123456\_YYYY-MM-DD.csv*

Where the fields and values are:

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

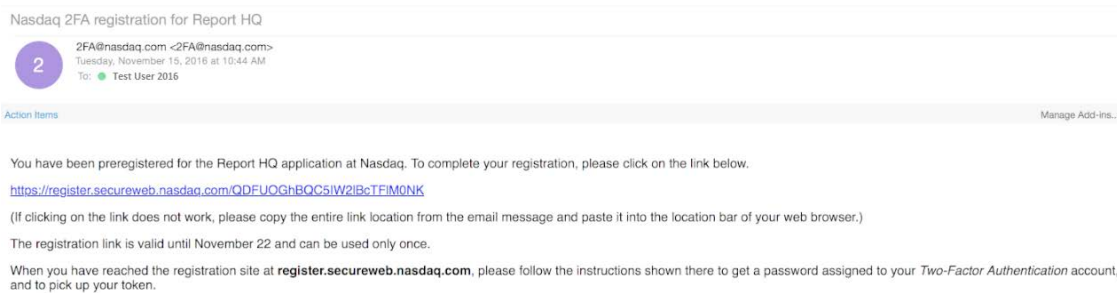
### Participants NOT currently using SFTP or SCP

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

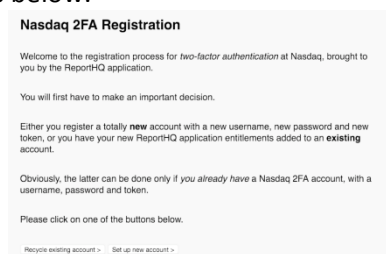
Report HQ launch will require that the application be accessed through a 2-Factor (2FA) authentication process.

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

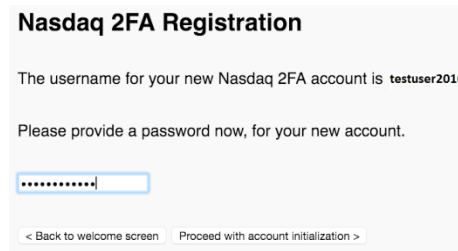


2. After clicking on the link in the registration email, the user is brought to a link with the following options:
  - a. Recycle existing account – This should be used to enter an existing Nasdaq 2FA account.
  - b. Set up new account - This should be used to set up a new Nasdaq account.

A sample of the page is below.



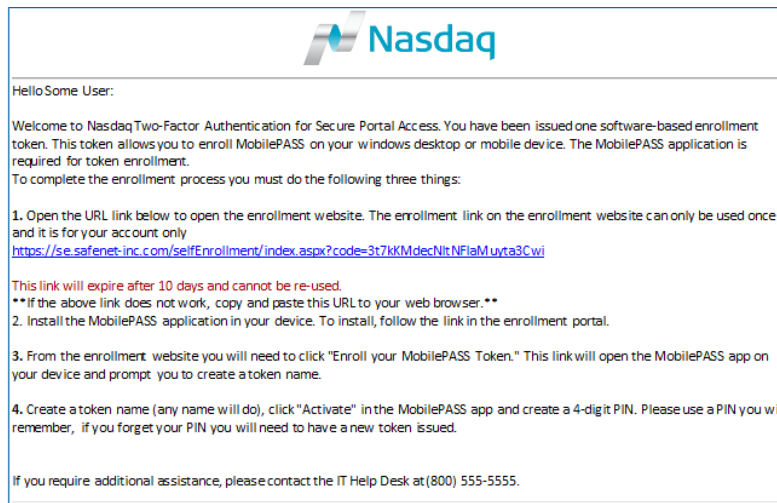
3. After clicking on the link to Setup the new account, you will be provided a username and asked to provide a password for the new account. Once a password is provided, it will need to be confirmed. Please make sure to remember your new password.



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.

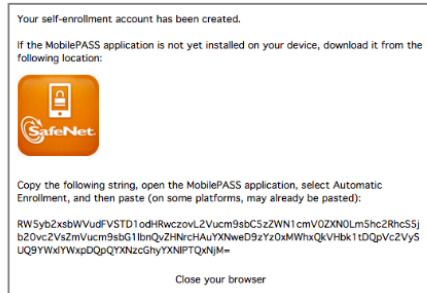


2. After clicking on the link in the Nasdaq 2-Factor Authentication Self-enrollment email, the user is brought to a webpage that contains the link to install the SafeNet MobilePASS app on their

phone or desktop\*. Clicking on the link will install the MobilePASS app. A sample of the page is below.

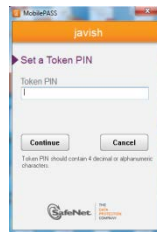


### SafeNet Authentication Service - Self-Enrollment



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

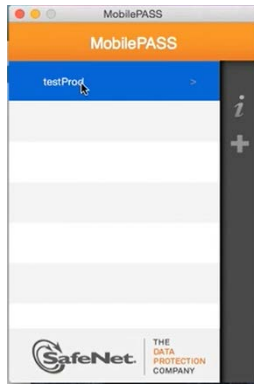
3. Once MobilePASS is installed on the device, the next step is to copy the entire string from the SafeNet Authentication Service – Self-Enrollment webpage to the clipboard. On a mobile device, this is accomplished by selecting the entire string and clicking "Copy".
4. Open the MobilePASS app and enter 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.



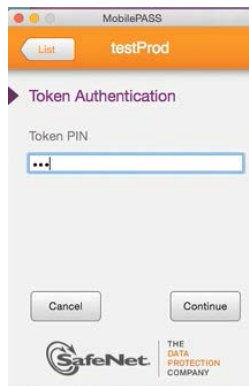
7. Your MobilePASS has now been set up on your device and enrollment is complete!

### 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

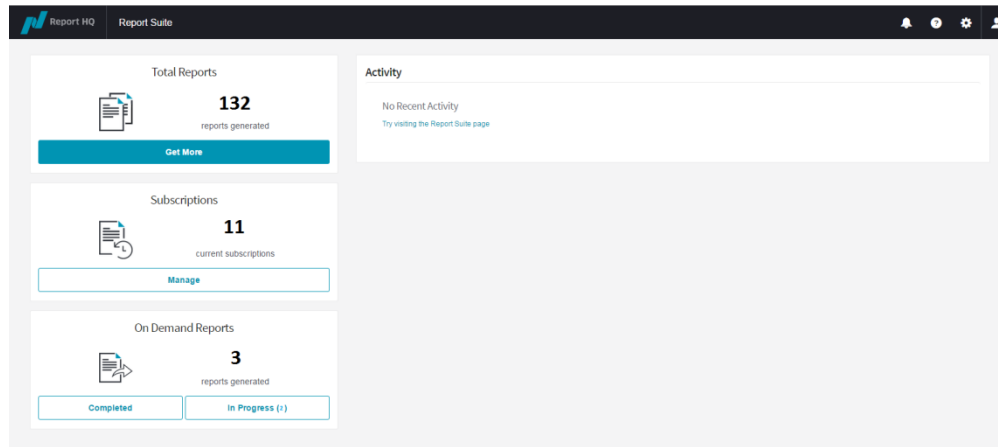
Go to Nasdaq's Report HQ [login page](#) and enter your username and password, and the Passcode provided by the MobilePASS App.

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
ExecutionDate	The date of the execution (trade date). YYYY/MM/DD
Underlying	The symbol of the underlying security

ProductType	Product Type. Valid Values are: XEC = Equity Option Call XEP = Equity Option Put (XIC) undefined = Index Option Call (XIP) undefined = Index Option Put XE = Equity XI = Index
Bin	Bin that is based on the symbol traded
PutCallCode	C = Call P = Put
ExpirationDate	Combination of expiration month, day, and year Format: YYYY/MM/DD
StrikePrice	Strike price
PennyPilotSymbolIndicator	Indicates if symbol is in the Penny Pilot Program: T = Penny Pilot Symbol F = Not a Penny Pilot Symbol
MakerTakerSymbolIndicator	<i>Reserved for Future Use</i>
OptionSymbol	Option Symbol
FullOSISymbol	OIS Symbol of the Option Format: <OptionSymbol><YYMMDD><Call/Put><Strike> Example: ABC170101C17.50 ABC 01/01/2017 17.50 Calls
ExecutionSequenceNumber	Execution Sequence Number of the Trade <i>Can be used to link with the trades on the Charge Detail File</i>
TradeSourceType	Trade Source Type. Valid Values are: (f) undefined = flash (N) undefined = Nasdaq Execution Services (O) undefined = Opening (X) undefined = AutoEx
CrossID	Cross ID of the trade
ExecutionTime	Execution time, up to microseconds.
LastUpdateTime	The last time the trade was updated, up to microseconds. Will be blank if trade not corrected
TradePrice	The whole dollar + decimal value of the trade price
AwayBestBid	The price of the best Away bid at the time of the event.
AwayBestOffer	The price of the best Away offer at the time of the event.

LocalBestBid	The price of the best Local bid at the time of the event.
LocalBestOffer	The price of the best Local offer at the time of the event.
TradeQty	The traded quantity of the order
CorrectionNumber	Correction Number of the Trade. Will be blank if trade not corrected.
AuctionId	Auction ID, if available
ExchangeLocationCode	Market Identifier Code of the market where the option trade executed: Valid values are: ARCO - ARCA BATO - BATS C2OX - C2 EDGO - EDGX GMNI - GEMX MCRY - MCX MPRL - MIAX Pearl XASE - AMEX XBOX - BOX XBXO - BX Options XCBO - CBOE XISX - ISE XMIO - MIAX XNDQ – Nasdaq Options XPHO - PHLX
PrimaryFirmName	Displays the Firm's Name.
PrimaryFirmCrdNumber	Displays the Firm's CRD.
PrimaryFirmMnemonic	Displays the Firm's Mnemonic/Badge.
PrimaryExecutingFirmCode	Displays the Firm's Code.
PrimaryExecutingBroker	Displays the Firm's Account Number
PrimaryCustomerAccountNumber	<i>Reserved for Future Use</i>
PrimaryOrderDate	Order entry date of Firm's order. YYYY/MM/DD
PrimaryOrderTime	Order entry time of Firm's order, up to microseconds.
PrimarySide	Buy or Sell indicator. Valid Values are: Buy = Buy S = Sell
PrimaryOrderType	Displays if Order is Market/Limit.
PrimaryDNR	Indicator if Order is DNR
PrimaryTimeInForce	Time in Force of the order

PrimaryClientCategory	Firm's Client Category: Valid values are: Broker Dealer Broker Dealer Firm Customer Firm Floor MM JBO Off Floor MM Professional Customer Proprietary Customer
PrimaryOriginalOrderQuantity	Provides the total number of contracts in the order.
PrimaryOriginalOrderPrice	A numeric value that provides the price of the order.
PrimaryClearingMemberNumber	Provides the Firm's clearing OCC Clearing Number on each leg.
PrimaryCMTAFirm	Provides the Firm's CMTA account to OCC. This field may also be left blank.
PrimaryOpenCloseIndicator	Indicates whether a trade opened or closed a position. Valid Values are: Y = Open N = Close
PrimaryDirectedOrPreferred	<i>Reserved for Future Use</i>
PrimaryClientOrderID	Client Order ID
PrimaryMatchID	Match ID of Primary Execution
PrimaryFreeText	Optional Free Text Field
PrimaryAccountNumber	House Account Number of Primary Order
PrimaryAccountSuffix	Suffix Account of the Primary Order
PrimaryMakerTaker	Firm's Maker/Taker flag. See Appendix A for valid values
PrimarySideType	A field that describes the Firm's type of order/quote: (Q) undefined= Quote (O) undefined= FIX Order (T) undefined= OTTO Order (W) undefined= SQF Sweep
PrimaryFlashIndicator	<i>Reserved for Future Use</i>

PrimaryOrderSource	A field that describes the Firm's order/quote source: f = flash C = SQF X = FIX O = OTTO P = Precise
PrimaryRouteOrderSeqNo	<i>Reserved for Future Use</i>
PrimaryMatchOrderSeqNo	Match Order Sequence Number of Primary Order
ContraFirmName	Displays the Contra Firm's Name.
ContraFirmCrdNumber	Displays the Contra Firm's CRD.
ContraFirmMnemonic	Displays the Contra Firm's Mnemonic.
ContraExecutingFirmCode	Displays the Contra Firm's Code.
ContraExecutingBroker	Displays the Contra Firm's Account Number
ContraCustomerAccountNumber	<i>Reserved for Future Use</i>
ContraOrderDate	Order entry date of Contra Firm's order. YYYY/MM/DD
ContraOrderTime	Order entry time of Contra Firm's order, up to microseconds.
ContraSide	Buy or Sell indicator for Contra. Valid Values are: Buy = Buy S = Sell
ContraOrderType	<i>Reserved for Future Use</i>
ContraTimeInForce	Time in Force of the contra order
ContraClientCategory	Contra Firm's Client Category: Valid values are: Broker Dealer Broker Dealer Firm Customer Firm Floor MM JBO Off Floor MM Professional Customer Proprietary Customer
ContraOriginalOrderQuantity	Provides the total number of contracts in the order.
ContraClearingMemberNumber	Provides the Firm's clearing OCC Clearing Number on each leg.
ContraCMTAFirm	Provides the Firm's CMTA account to OCC. This field may also be left blank.

ContraOpenCloseIndicator	Indicates whether a trade opened or closed a position. Valid Values are: Y = Open N = Close
ContraDirectedOrPreferred	<i>Reserved for Future Use</i>
ContraClientOrderID	Client Order ID
ContraMatchID	Match ID of Contra Execution
ContraFreeText	Optional Free Text Field
ContraAccountNumber	House Account Number of Contra Order
ContraAccountSuffix	Suffix Account of the Contra Order
ContraMakerTaker	Contra Firm's Maker/Taker flag. See Appendix A for valid values
ContraSideType	A field that describes the Contra's type of order/quote: (Q) undefined = Quote (O) undefined = FIX Order (T) undefined = OTTO Order (W) undefined = SQF Sweep
ContraFlashIndicator	<i>Reserved for Future Use</i>
ContraOrderSource	A field that describes the Contra's order/quote source: C = SQF X = FIX O = OTTO P = Precise
ContraRouteOrderSeqNo	<i>Reserved for Future Use</i>
ContraMatchOrderSeqNo	Match Order Sequence Number of Contra Order
StrikeType	<i>Reserved for Future Use</i>
StockExchangeLocation	Destination for the stock/equity leg
PrimaryOrderCategory	<i>Reserved for Future Use</i>
PrimaryStepUpPrice	Hidden price of a crossing order (single or multi-legged)
PrimaryClearingSubAccountID	Provides the Firm's sub account to OCC. This field may also be left blank.
PrimaryStockShortSale	A short sale indicator for stock legs. Valid values are: Short Sale Short Sale Exempt No Short Sale
PrimaryAwayMarketBypass	<i>Reserved for Future Use</i>

PrimaryBrokerPercentage	Indicates the percentage assigned to a broker. This is valid for special crossing mechanisms such as Facilitation orders.
PrimaryOCCTradeID	<i>Reserved for Future Use</i>
PrimaryBranchSequenceNumber	Optional, free text field. Firm's branch sequence number. This field may also be left blank.
PrimaryAttributableFlag	<i>Reserved for Future Use</i>
ContraOrderCategory	<i>Reserved for Future Use</i>
ContraClearingSubAccountID	Provides the Contra Firm's sub account to OCC. This field may also be left blank.
ContraStockShortSale	A short sale indicator for stock legs. Valid values are: Short Sale Short Sale Exempt No Short Sale
ContraOCCTradeID	<i>Reserved for Future Use</i>
ContraBranchSequenceNumber	Optional, free text field. Contra Firm's branch sequence number. This field may also be left blank.

## **Appendix A**

Valid Maker/Taker values:

Maker/Taker Identifier	Desc
1	MAKER
2	TAKER
4	RESPONSE
5	HIDDEN
6	OPENING_ROTATION
7	CROSS
8	FLASHED ORDER
9	FLASH RESPONSE
10	ROUTED OUT
11	TRADE REPORT
12	COMBO MAKER AGAINST COMBO
13	COMBO TAKER AGAINST COMBO
14	COMBO RESPONSE AGAINST COMBO
15	COMBO HIDDEN AGAINST COMBO
16	COMBO OPENING ROTATION

17	COMBO CROSS
18	COMBO TAKER AGAINST REGULAR
19	REGULAR MAKER AGAINST COMBO
20	COMBO TAKER AGAINST IO
21	REGULAR TAKER AGAINST IO (INCLUDING PIM)
22	IO MAKER AGAINST COMBO
23	IO MAKER AGAINST REGULAR
24	REGULAR MAKER AGAINST IO PARTICIPANT
25	IO PARTICIPANT TAKER AGAINST REGULAR
26	BROKEN PRICE IMPROVEMENT
27	BROKEN FACILITATION
28	BROKEN SOLICITATION
29	COMBO BROKEN PRICE IMPROVEMENT
30	COMBO BROKEN FACILITATION
31	COMBO BROKEN SOLICITATION
32	Block
33	Block Response
34	Directed Response
35	Facilitation
36	Facilitation Response
37	Price Improvement
38	Price Improvement Response
39	Solicitation
40	Solicitation Response
41	Qualified Contingent Cross
42	Customer to Customer
43	Combo Facilitation
44	Combo Facilitation Response
45	Combo Price Improvement
46	Combo Price Improvement Response
47	Combo Solicitation
48	Combo Solicitation Response
49	Combo Qualified Contingent Cross
50	Combo Customer to Customer
51	SWEEP ROUTED OUT
52	SWEEP TRADE REPORT



## Support

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