



## REGULATORY INFORMATION CIRCULAR

International Securities Exchange.

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### **Subject: Enhanced Electronic Blue Sheet Submissions Updates**

The International Securities Exchange, LLC (“ISE”) and other interested members of the Intermarket Surveillance Group (“ISG interested members”)<sup>1</sup> have extended the effective date for firms to submit data elements for enhancing the Electronic Blue Sheets (EBS) to November 1, 2013 to correspond to the recent extension by the SEC for compliance with certain broker-dealer recordkeeping and reporting requirements of SEA Rule 13h-1<sup>2</sup>.

Attachment A sets forth the EBS record layout and, except for minor modifications noted below, remained unchanged from the version published in ISE RIC 2012-16. Attachment B, which outlines the Transaction Type Identifiers, is unchanged from the version published in ISE RIC 2012-16. The following modifications were made to Attachment A:

- For the Requestor Code and Exchange Code values, the value “7” was added to represent the Miami International Securities Exchange
- For the Requestor Code field, the value “Z = Other” was deleted.

For EBS requests from ISE and other ISG members, the fields identified in ISE RIC 2012-16 are unchanged and must be populated by November 1, 2013. Firms may voluntarily submit the values for Order Execution Time, Primary Party Identifier and Contra Party Identifier fields before November 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 ISE and other ISG members at any time and they will be accepted.

For Large Trader requests from the SEC, the SEC has extended the effective date for Phase Two broker-dealer recordkeeping, reporting, and monitoring requirements of Rule 13h-1 to November 1, 2013. By November 1, 2013, 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 outlined in Phase Two of the recordkeeping, reporting and monitoring requirements of SEA Rule 13h-1. The Primary Party 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.

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<sup>1</sup> The interested members include the following exchanges and self-regulatory organizations (SROs) as members of the ISG: BATS Exchange, Inc., BATS Y-Exchange, Inc., Chicago Board Options Exchange, Incorporated, C2 Options Exchange, Incorporated, CBOE Stock Exchange, LLC, Chicago Stock Exchange, Inc., EDGA Exchange, Inc., EDGX Exchange, Inc., Financial Industry Regulatory Association (FINRA), MIAX Options Exchange, The NASDAQ Stock Market LLC, NASDAQ OMX BX, Inc., NASDAQ OMX PHLX LLC, National Stock Exchange, Inc., New York Stock Exchange, LLC, NYSE MKT, LLC, NYSE Arca, Inc., and BOX Options Exchange, LLC.

<sup>2</sup> The Securities and Exchange Commission extended the compliance date for the broker-dealer recordkeeping, reporting and monitoring requirements of Rule 13h-1 to November 1, 2013. Please see Securities Exchange Release No. 69281 (April 3, 2013), 78 FR 20960 (April 8, 2013) for further details.

## **Blue Sheet Submission Methodology**

Currently, EBS requests are made under specific security symbols and option symbology. As noted in ISE RIC 2012-16, 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 the Executing Firm Identifier).

Compliance with this requirement is similarly extended to November 1, 2013.

Additionally, in response to a request from the SEC for large trader transaction records, broker-dealers must be prepared to submit blue sheet data, when requested, by large trader status, including LTID number(s).

## **Blue Sheet Testing**

The Securities Industry Automation Corporation (SIAC) is available to receive blue sheet test files.

Firms can obtain initial testing instructions from SIAC by contacting Eugene Chernovetsky at (212) 656-2867 or [echernovetsky@nyx.com](mailto:echernovetsky@nyx.com) or David Savage at (212) 383-3410 or [dsavage@nyx.com](mailto:dsavage@nyx.com).

A list of EBS Frequently Asked Questions (FAQs) has been created and previously distributed. The FAQs will be updated from time to time by the ISG members. Please see FINRA's website [www.finra.org/bluesheets/faq](http://www.finra.org/bluesheets/faq) for the most recent version.

Please note that questions concerning the EBS enhancements should be directed to [ebfaq@finra.org](mailto:ebfaq@finra.org).

**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						
			<b>***This record must be the first record of the file***</b>				
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	A-R	LJ	X(4)	B

			NSCC clearing number. If not a NSCC member, use clearing number assigned to you by your clearing agency.				
6	40	35	<b>FIRM'S REQUEST NUMBER</b> Tracking number used by the firm to record requests from an organization.	A	--	X(35)	B
41	46	6	<b>FILE CREATION DATE</b> Format is YYMMDD	A	--	X(6)	--
47	54	8	<b>FILE CREATION TIME</b> Format is HH:MM:SS	A	--	X(8)	--
55	55	1	<b>REQUESTOR CODE</b> 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.				
			7 = Miami International Securities Exchange				
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
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 ( <u>space</u> ), OPRA expiration month symbol and OPRA strike price symbol should be used. (Ex. Maytag May	A-R	LJ	X(8)	B

			<p>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.)</p> <p>Post OSI this field must contain OPTIONXX and a Record Sequence Number Six must be completed</p>				
30	35	6	<p>TRADE DATE The date this trade executed. Format is YYMMDD.</p>	A-R	--	X(6)	B
36	41	6	<p>SETTLEMENT DATE The date this trade will settle. Format is YYMMDD</p>	A	--	X(6)	B
42	53	12	<p>QUANTITY The number of shares or quantity of bonds or option contracts.</p>	N-R	RJ	9(12)	Z
54	67	14	<p>NET AMOUNT The proceeds of sales or cost of purchases after commissions and other charges.</p>	N	RJ	S9(12) V99	Z
68	68	1	<p>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</p>	A-R	--	X	B

69	78	10	PRICE The transaction price. Format: \$\$\$\$ CCCCC.	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				
			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				
			7 = Miami International Securities Exchange				
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	--
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	A	--	X(1)	--

			NUMBER FIVE Value: 5				
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
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	N-R	RJ	--	Z

			the strike price				
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	--
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>i.e.</i> , it does not include the first record on the file).	N	RJ	9(16)	Z
34	80	47	FILLER	A	--	X(47)	B
			<b>Field Format</b> A = Alphanumeric (all caps) N = Numeric P = Packed B = Binary R = Validation Required	<b>Default Values</b> B = Blanks Z= Zero	<b>Justify</b> 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. NYSE MKT 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. NYSE MKT 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. NYSE MKT Only.	5	
Voluntary Professional		W

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