



CHICAGO STOCK EXCHANGE, INC. MARKET REGULATION DEPARTMENT INFORMATION MEMORANDUM

RE: The Intermarket Surveillance Group Modifies Certain Electronic Blue Sheet Data Elements – Effective February 6, 2017

Executive Summary

The Chicago Stock Exchange, Inc. ("CHX") and the other U.S. members of the Intermarket Surveillance Group ("ISG Members")¹ have modified certain equity and option data elements for Electronic Blue Sheets ("EBS"). These changes became effective on February 6, 2017. These modifications are in response to the Securities and Exchange Commission's ("SEC") approval of MIAX PEARL, LLC as a national securities exchange on December 14, 2016.

Attachment A to this Notice sets forth the EBS record layout which, except for the minor modifications noted below, remains unchanged from the version which was published in CHX Information Memorandum MR-16-11. Attachment B to this Notice outlines the Transaction Type Identifiers, which include modifications from the version published in CHX Information Memorandum MR-16-11

Discussion

CHX and the other ISG Members have modified certain equity and option data elements for EBS, as noted below. These equity and option modifications became effective on February 6, 2017.

The following Transaction Type Identifiers ("TTIs") were modified for equity and modifications were made to Attachment B of this Information Memorandum:

¹ The ISG Members include the following exchanges and self-regulatory organizations (SROs): BATS Exchange, Inc.; BATS Y-Exchange, Inc.; BOX Options Exchange, LLC; Chicago Board Options Exchange, Inc.; C2 Options Exchange, Inc.; Chicago Stock Exchange, Inc.; EDGA Exchange, Inc.; EDGX Exchange, Inc.; Financial Industry Regulatory Authority, Inc.; International Securities Exchange, LLC; Investors Exchange, LLC; ISE Gemini; ISE Mercury; Miami International Securities Exchange, LLC; MIAX PEARL, LLC; 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; and NYSE Arca, Inc.

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- From Non-Program Trading, Agency to Agency = "A"
- From Non-Program Trading, Proprietary to Proprietary = "P"

CHX and the other ISG Members also updated certain data elements in response to the SEC's approval of MIAX PEARL, LLC on December 14, 2016.

The following Requestor Code was added and a modification was made to Attachment A of this Information Memorandum:

➤ MIAX PEARL, LLC = "8"

The following Exchange Code was added and a modification was made to Attachment A of this Information Memorandum:

➤ MIAX PEARL, LLC = "8"

CHX Participants are reminded that the failure to properly fill out EBS fields is a violation of CHX Article 6, Rule 9 (Provision of Information to the Exchange).

Frequently Asked Questions

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 for the most recent version.

Please note that questions concerning the EBS enhancements should be directed to ebsfaq@finra.org.

For questions regarding this notice, please contact the undersigned at (312) 663-2695.

Karen Calvin Director Market Surveillance

Attachment A Record Layout for Submission of Trading Information

Fiel Positi		Field Length	Field Name/Description/Remarks	Field Format	Justify	Picture Clause	Default Value
From	To	Length	engen i (unic) 2 escription, remains			Clause	
			This record must be the first record of the file				
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)	В
28	33	6	DTRK-DATE Contains submission date	N	LJ	9(6)	MMDDYY
34	34	1	FILLER	A	LJ	X(1)	В
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)	В
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)	В

Fiel Positi		Field	Field	Field	Justify	Picture	Default Value
From	_	Length	Name/Description/Remarks	Format	Jusury	Clause	Default value
6	40	35	FIRM'S REQUEST NUMBER Tracking number used by the firm to record requests from an organization	A		X(35)	В
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		X	
			A = New York Stock Exchange				
			B = NYSE MKT, LLC				
			C = Chicago Stock Exchange, Inc.				
			D = NASDAQ OMX				
			E = NYSE Arca				
			F = NASDAQ OMX BX, Inc.				
			G = National Stock Exchange				
			H = BATS Exchange, Inc. (Equity and Options)				
			I = International Securities Exchange, ISE Gemini and ISE Mercury				
			J = EDGA Exchange and EDGX Exchange (Equity and Options)				
			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				

Fiel		Field	eld Field	Field		Picture	
Positi From	_		Name/Description/Remarks	1	Justify	Clause	Default Value
riom	10		Exchange Commission				
			Y = BATS Y-Exchange, Inc.				
			3 = Investors Exchange, LLC				
			7 = Miami International Securities Exchange				
			8 = MIAX PEARL, LLC				
56	70	15	REQUESTING ORGANIZATION NUMBER Number assigned by requesting organization	A	LJ	X(15)	В
71	80	10	FILLER	A		X(10)	В
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)	В
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)	В
22	29	8	TICKER SYMBOL The symbol assigned to this security. For options (pre-OSI), the OPRA option symbol (space), OPRA expiration month symbol and	A–R	LJ	X(8)	В

Fiel Positi		Field	Field	Field	Instify	Picture	Default Value
From		Length	Name/Description/Remarks	Format	Justify	Clause	Delauit value
			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 The date this trade executed. Format is YYMMDD	A–R		X(6)	В
36	41	6	SETTLEMENT DATE The date this trade will settle. Format is YYMMDD	A		X(6)	В
42	53	12	QUANTITY The number of shares or quantity of bonds or option contracts	N-R	RJ	9(12)	Z
54	67	14	NET AMOUNT The proceeds of sales or cost of purchases after commissions and other charges	N	RJ	S9(12) V99	Z
68	68	1	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	A–R		X	В

Fiel Positi		Field	Field	Field	I4°C.	Picture	Default Value
From		Length	Name/Description/Remarks	1	Justify	Clause	Default Value
110111	10		to G are for options only				
			PRICE				
69	78	10	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	В
			A = New York Stock Exchange				
			B = NYSE MKT, LLC (Equity and Options)				
			C = Chicago Stock Exchange, Inc.				
			D = NASDAQ OMX PHLX				
			E = NYSE Area (Equity and Options)				
			F = NASDAQ OMX BX, Inc.				
			G = National Stock Exchange				
			H = BATS Exchange, Inc. (Equity and Options)				
			I = International Securities Exchange (Options Only)				
			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 OMX/NASDAQ OMX Options Market				
			S = Over-the-Counter				

Fiel Positi			Field Name/Description/Remarks	Field Format	Justify	Picture Clause	Default Value
From	To	Length	gtii Ivaine/Description/Remarks	I OI IIIat		Clause	
			T = Tokyo Stock Exchange				
			U = BOX Options Exchange, LLC				
			V = EDGX Exchange (Equity and Options)				
			W = CBSX (CBOE Stock Exchange)				
			X = NASDAQ OMX PSX				
			Y = BATS Y-Exchange, Inc.				
			Z = Other				
			1 = ISE Gemini				
			2 = ISE Mercury				
			3 = Investors Exchange, LLC				
			7 = Miami International Securities Exchange				
			8 = MIAX PEARL, LLC				
80	80	1	BROKER/DEALER CODE Indicate if trade was done for another Broker/Dealer. Values: 0 = No; 1 = Yes	A–R		X	В
1	1	1	RECORD SEQUENCE NUMBER TWO Value: 2	A		X	
2	2	1	SOLICITED CODE Values: 0 = No; 1 = Yes	A–R		X	В
3	4	2	STATE CODE Standard Postal two character identification	A–R		X(2)	В
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)	В
15	22	8	BRANCH OFFICE/REGISTERED REPRESENTATIVE NUMBER	A–R	LJ	X(8)	В

Fiel Positi			Field	Field	Justify	Picture	Default Value
From	To	Length	Name/Description/Remarks	Format	<i>3</i>	Clause	
			Each treated as a four- character field. Both are left justified				
23	28	6	DATE ACCOUNT OPENED Format is YYMMDD	A–R		X(6)	В
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)	В
49	78	30	EMPLOYER NAME	A	LJ	X(30)	В
79	79	1	TIN 1 INDICATOR Values: 1 = SS#; 2 = TIN	A–R		X	В
80	80	1	TIN 2 INDICATOR Values: 1 = SS#; 2 = TIN— for future use	A		X	В
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)	В
11	19	9	TIN TWO Taxpayer Identification Number #2 Reserved for future use	A	LJ	X(9)	В
20	20	1	NUMBER OF N&A LINES	A		X	В
21	50	30	NAME AND ADDRESS LINE ONE	A–R	LJ	X(30)	В
51	80	30	NAME AND ADDRESS LINE TWO	A–R	LJ	X(30)	В
1	1	1	RECORD SEQUENCE NUMBER FOUR Value: 4	A		X	
2	31	30	NAME AND ADDRESS LINE THREE	A–R	LJ	X(30)	В
32	61	30	NAME AND ADDRESS LINE FOUR	A–R	LJ	X(30)	В

Fiel Positi			Field	Field	Justify	Picture Clause	Default Value
From	To	Lengtn	Name/Description/Remarks	Format	•	Clause	
62	62	1	TRANSACTION TYPE IDENTIFIERS See Attachment B for current codes	A–R		X	В
63	80	18	ACCOUNT NUMBER Account number	A–R	LJ	X(18)	В
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)	В
32	61	30	NAME AND ADDRESS LINE SIX	A–R	LJ	X(30)	В
62	65	4	PRIME BROKER Clearing number of the account's prime broker	A–R	LJ	X(4)	В
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)	В
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	В
1	1	1	RECORD SEQUENCE NUMBER SIX Value: 6	A			
2	9	8	DERIVATIVE SYMBOL The symbol assigned to the	A-R	LJ		В

Fiel Positi			Field Name/Description/Remarks	Field Format	Justify	Picture Clause	Default Value
From	To	Length	Name/Description/Remarks	1 Of mat		Clause	
			derivative				
10	15	6	EXPIRATION DATE The date the option expires. Format is YYMMDD	A-R			В
16	16	1	CALL/PUT INDICATOR C = Call, P = Put	A-R			В
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 the strike price	N-R	LJ		Z
31	80	50	FILLER	A	LJ		В
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		В
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	A-R	LJ		В

Fiel Positi	on		Field Name/Description/Remarks	Field Format	Justify	Picture Clause	Default Value
From	To		-				
			include MPID, CRD or OCC Clearing Number				
58	80	23	FILLER	A	LJ		В
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)	В
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)	В
			Field Format A = Alphanumeric (all caps) N = Numeric P = Packed B = Binary R = Validation Required	Default Values B = Blanks Z = Zero	Justify RJ = Right Justification of Data LJ = Left Justification of Data		

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Attachment B Record Layout for Submission of Trading Information

Transaction Type	Securit	у Туре
	Equity*	Options
Agency	A	С
Proprietary	P	F
Market-Maker		M
Non-Member Market-Maker/Specialist Account		N
Customer Range Account of a Broker/Dealer		В
Error Trade	Q	
Professional Customer		W
Joint Back Office		J
Riskless Principal	R	

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