



International Securities Exchange.

T7™

Comprehensive Trade Report with Fees

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Abstract

This document describes the Comprehensive Trade Report (CTR) that ISE makes available to members.

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Table of Contents

1. About This Document.....	4
1.1 What's new in this document.....	4
2. Introduction.....	5
2.1 Report Naming Convention	5
2.2 Summary of Recent Changes.....	6
3. Receiving the Comprehensive Trade Report.....	8
3.1 Using DOS	8
3.2 Using Explorer	8
3.3 Additional Report Information	8
4. Field Descriptions	11
Appendix A: Valid Order Category Values	21

Tables

Table 1 – CTRwFees Report Field Descriptions	11
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1. About This Document

This document describes the Comprehensive Trade Report with Fees (CTRwFees), which provides ISE members the details of all their trades on a daily and monthly basis.

This document is for ISE members who receive the Comprehensive Trade Report with Fees files via FTP.

1.1 What's new in this document

- Updated/Clarified Product Type requirements

2. Introduction

The International Securities Exchange (ISE) is a U.S. registered exchange that combines electronic trading with auction market principles.

The ISE exchange primarily trades equity options. An equity option is a contract that gives its holder the right to buy or sell shares of the underlying security at a specified price on or before specified date. An underlying security is the stock on which the contract is based.

ISE is a member of the Options Price Reporting Authority (OPRA) and is an owner of the Options Clearing Corporation (OCC). ISE sends its quotes and trades to OPRA, and the OCC clears the trades.

The Comprehensive Trade Report with Fees is a report that provides ISE Members with a combination of detailed trade data, order and quote information, and fee details on a daily and monthly basis. The daily CTR with Fees report is generated end- of- day and will be delivered to EAM and MM members via their FTP site early morning each trading day. The monthly CTR with Fees for the previous month is available after the second weekend of the current month and will be delivered to EAM and MM members via their FTP site.

2.1 Report Naming Convention

Two versions of the CTR with Fees report will be posted on the FTP site:

1. Generated by 6 letter acronym - This version includes the Preferred MM for the member's orders, and any contra orders where the member is the Preferred MM. Members with multiple 6 letter acronyms will only be allowed to request the file based on each individual 6-letter acronym (not 3-letter acronym).
2. Generated by Clearing Number - This version does not include Preferred MM, as that information can only be disclosed to the originating firm and preferred firm.

Note: The CTR with Fees generated by the clearing number will not display stock leg trades from tied-to-stock orders.

The format for the name of the reports depends on the type of CTR:

CTR with Fees Daily

ISE_CTRwFEES_<6 letter acronym>_<YYYYMMDD> (example:
ISE_CTRwFees_ABC01E_20111004)

ISE_CTRwFEES_<Clearing number>_<YYYYMMDD> (example:
ISE_CTRwFees_00551_20111004)

GEMINI_CTRwFEES_<6 letter acronym>_<YYYYMMDD> (example:
GEMINI_CTRwFees_ABC01E_20111004)

ISE_CTRwFEES_<Clearing number>_<YYYYMMDD> (example:
GEMINI_CTRwFees_00551_20111004)

CTR with Fees Monthly

ISE_CTRwFEES_<6 letter acronym>_<YYYYMM> (example:
ISE_CTRwFees_ABC01E_201110)

ISE_CTRwFEES_<Clearing number>_<YYYYMM> (example:
ISE_CTRwFees_00551_201110)

GEMINI_CTRwFEES_<6 letter acronym>_<YYYYMM> (example:
GEMINI_CTRwFees_ABC01E_201110)

GEMINI_CTRwFEES_<Clearing number>_<YYYYMM> (example:
GEMINI_CTRwFees_00551_201110)

Note: Due to the considerable file size some monthly reports may generate, the use of applications such as TextPad® or Notepad++® are suggested when opening the file directly from the FTP site.

2.2 Summary of Recent Changes

Recent changes to the CTR with Feeds report are described below.

- Updated possible values for 3 fields:
 - Exchange Location Code (Position 17) – “GEMINI” will be displayed if routed to Gemini
 - Firm Maker/Taker (Position 50) – Updated to display additional values
 - Contra Maker/Taker (Position 93) – Updated to display additional values
- Position 3 includes the Product Type - The Field Name is Product Type
- The M/T Name field (position 9) has been eliminated. All following field positions are adjusted accordingly.
- Four (4) new fields are added to the report:
 - FirmOCCTradeID at position 44
 - RebateCode2 at position 57
 - RebateRate2_USD at position 65
 - ContraOCCTradeID at position 88
- RebateTotal_USD is now calculated as the sum of (RebateRate_USD x Volume) + (RebateRate2_USD x Volume)
- TradePrice now displays up to 8 decimal places if applicable.

In addition, the CTR with Fees report includes these enhancements:

- **Firm Fee Cap Eligible Execution Indication** - In the Indicator column (position 59), "FFC" will be reflected to denote that the execution was eligible for the ISE's firm crossing fee cap at \$75,000.
- **Customer Complex Tier Eligible Indication** - In the Indicator column (position 59), "CCR" will be reflected to denote that the execution was eligible to count towards the Customer Complex Tier program.

- **Dynamic Rebate Codes and Rates** - Rebate codes and rates will reflect the applicable rebate code/rate per execution based on a firm's current tier applicable volume and the corresponding rates.
- **Stock Leg Execution Codes** - Fee codes per execution will be reflected on the stock leg of a tied-to-stock order in the FeeCode column (position 55) per execution.

3. Receiving the Comprehensive Trade Report

The Comprehensive Trade Report with Fees (CTRwFees) can be received by any operating system with FTP and access to the internet.

3.1 Using DOS

ISE has assigned you with IP addresses that connect you to the gateway.

1. Start DOS. The Command Prompt window is displayed.
2. Change the directory to the target directory. For example, cd download.
3. Ping the ISE to check your connectivity, for example, ping www.ise.com
If the ping is unsuccessful, contact your network support group to establish your connectivity status.
4. Start an FTP session, for example, reports.ise.com
5. Type the ISE provided user name for the user and press **Enter**.
6. Type the ISE provided password for the password and press **Enter**.
7. Type the get command to copy the file from the ISE ftp site to your local computer and press **Enter**. A message confirms the successful transfer of the file. If the download is unsuccessful, please call ISE Operations Support at 212 897 0287.
8. Type bye to exit FTP.
9. Close the DOS window.

3.2 Using Explorer

1. From 'My Computer
2. Right Click and select Explore
3. In the Address field, type in: ftp://reports.ise.com
4. Type the ISE provided user name and password and click Log On

Note: Networks may have to change configuration changes to allow access. For further assistance, please call ISE Operations Support at 212 897 0287.

3.3 Additional Report Information

Busts

The report does not include any intraday trade bust records. Post-day busts (reverse trades) are included.

Adjustments

Intraday and post-day trade adjustments are reflected in the report. If there are multiple adjustments to one trade, only the final adjustment will be in the report. The following fields may be altered post-trade:

1. Clearing Member Number (Giveup)
2. Sub Account

3. CMTA
4. Free Text 1
5. Free Text 2
6. Account Number
7. Branch Sequence Number
8. Position

Daily and Monthly *Intraday* Trade Adjustments

Intraday post-trade adjustments are reflected in the daily and monthly reports as one trade record with the original trade details, order information, and the adjusted value(s).

Daily *Post-Day* Trade Adjustments

Post-day trade adjustments are reflected in the daily report as one trade record with the adjusted value(s), but missing the following order details:

- Firm Order Time
- Firm Validity Time
- Firm Original Order Qty
- Firm Original Order Price
- Firm ISE Number
- Firm Broker Percentage
- FirmPrefMM
- Contra Order Time
- Contra Validity Time
- Contra ISE Number

Note: The original trade record would not appear on the daily report since the trade occurred the previous day.

Monthly *Post-Day* Trade Adjustments

The monthly report will contain two records:

- the original trade record
- the final trade adjustment record, but missing the same order details listed above.

Any new trades created by Market Operations will be in the report with the following blank order details:

- Firm Order Time
- Firm Validity Time
- Firm Original Order Qty
- Firm Original Order Price
- Firm ISE Number
- Firm Broker Percentage
- FirmPrefMM
- Contra Order Time

- Contra Validity Time
- Contra ISE Number

Quote Transactions

If an order trades against a quote, blank fields are acceptable for the following:

1. Validity Time
2. PrefMM

ISE Order Number

Two trade records will be displayed in the case of a Market Maker trading with itself, where the MM is both the Firm and Contra side. The order ID is preserved on both records.

Sorting

The report is sorted first by Execution Date, then by Underlying, finally by Firm ISE Number.

Blank Reports

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

Footer (Disclaimer)

The report contains a disclaimer following the data rows. This disclaimer consists of the following text:

Note: The CTR with Fees Report is for informational purposes only and is not an invoice. In the event of any discrepancy between the CTR with Fees Report and the invoice, the amount(s) noted on the invoice shall take precedence over the information in the CTR with Fees Report.

4. Field Descriptions

Table 1 – CTRwFees Report Field Descriptions

Position	Field	Description	Data Format
1	ExecutionDate	The date of the execution (trade date).	MM/DD/YYYY
2	Underlying	The symbol of the underlying security	Text; chars
3	Product Type	<p>The Product Type of the symbol traded. This will be defined as follows:</p> <ol style="list-style-type: none"> 1. If the symbol belongs to either the Regular Select or Combo Select Product Types in Billing, "Select" will be displayed. 2. If the symbol belongs to the Regular FX product type in billing, "FX" will be displayed. 3. If the symbol belongs to the Regular Early Adopter product type, "FX Early Adopter" will be displayed. 4. If the symbol is not "Select", "FX", or "FX Early Adopter" and is a penny symbol in reference data, then "Penny" is displayed. <p>If the symbol is not a "Select", "Penny", "FX", or "FX Early Adopter", then "Non-Penny" is displayed.</p>	Text
4	Bin	Bin that is based on the symbol traded	Numerical value; integer
5	ISESeriesName	<p>An ISE display name field that contains the:</p> <ul style="list-style-type: none"> • Underlying code (1 – 5 characters) - This is not the OPRA code. • Expiry year (1 character) - For example, the value for 2002 is 2. • Expiry month (3 characters) - For example, APR. • Strike Price (3 – 5 characters) - with one decimal, for example, 0.5. • Option Type (1 character) - P for Put, or C for Call. • Modifier (1 character if adjusted) - Adjusted values can be X, Y, Z, or Q. • Optional -<dd> for non-standard expirations, e.g. -30 for quarterlies 	Alpha-numeric value
6	Put/CallCode	C – for Call P – for Put	One-digit character
7	ExpirationDate	Combination of expiration month, day, and year (also OSI-compliant)	MM/DD/YYYY
8	StrikePrice	Strike price (OSI – compliant)	Dollar numerical value w/ four decimal places

Position	Field	Description	Data Format
9	OptionSymbol	Symbol in the OSI format	Text
10	TradePrice	The whole dollar + decimal value of the trade price	Numerical dollar value, up to eight decimal places
11	PremiumCurrency	Currency	Text
12	AwayBestBid	The price of the best Away bid at the time of the event.	Numerical value up to two decimal places
13	AwayBestOffer	The price of the best Away offer at the time of the event.	Numerical value up to two decimal places
14	ISEBestBid	The price of the best ISE bid at the time of the event.	Numerical value up to two decimal places
15	ISEBestOffer	The price of the best ISE offer at the time of the event.	Numerical value up to two decimal places
16	TradeQuantity	The traded quantity of the order	Numerical value; integer
17	ExchangeLocationCode	Identifies the away market where the option trade was executed. Valid values are: <ul style="list-style-type: none"> • ISE • AMEX • ARCA • BATO • BOX • C2 • CBOE • NOM • PHLX • XBKO • MIAX • GEMINI 	Text
18	StockExchangeLocation	Destination for the stock/equity leg	Text
19	FirmName	Displays the Firm broker's Name. This field may also include the Market Participant ID (MPID).	Text
20	FirmExecutingBroker	Executing broker's acronym	6-alphanumeric acronym
21	FirmOrderTime	Order entry time of Firm broker's order, up to micro seconds.	HH.MM.SS.ffffff
22	FirmSide	Buy or Sell indicator. Valid values are: <ul style="list-style-type: none"> • Buy • Sell 	Text
23	FirmISEOrderCategory	See the Appendix for valid Order Category values. This field may also be left blank.	Text

Position	Field	Description	Data Format
		Additional order categories can be dynamically added as new features are brought to the ISE market.	
24	FirmPriceCondition	A field that describes the Firm broker's type of order. Valid values are: <ul style="list-style-type: none"> • Limit • Market • Quote 	Text
25	FirmDNR	Do Not Route indicator. Valid values are: Y = Yes (DNR flag was set on the order) N = No (DNR flag was not set on the order)	One-character
26	Filler	Reserved for future use	<blank>
27	FirmTimeInForce	A field that identifies the time-in-force of the Firm broker's order. Valid values are: <ul style="list-style-type: none"> • Day • GTC – Good Til Cancel • IOC – Immediate Or Cancel • FOK – Fill Or Kill • GTD – Good Til Date • OPG – Opening Only This field may also be left blank.	Text
28	FirmISEClientCategory	Firm broker's Client Category. Valid values are: <ul style="list-style-type: none"> • Customer • Proprietary • ISE MM • FARMM • Broker/Dealer • Customer - Professional 	Text
29	FirmClearingMemberAccountType	Firm broker's clearing member account type. Valid values are: C = Customer Account F = Firm Account M = Market Maker Account This field may also be left blank.	Text
30	FirmOriginalOrderQuantity	Provides the total number of contracts within the order.	Numerical value; integer
31	FirmOriginalOrderPrice	A numeric value that provides the price of the order.	Numerical value, up to two decimal places
32	FirmStepUpPrice	Hidden price of a crossing order (single or multi-legged)	Numerical value, up to two decimal places
33	FirmClearingMemberNumber	Provides the Firm broker's clearing member to OCC on each leg. The clearing member number is overwritten if a stock or option Giveup is provided. This field may also be left blank.	3-5-character value

Position	Field	Description	Data Format
34	FirmCMTAFirm	Provides the Firm broker's CMTA account to OCC. This field may also be left blank.	3-5-character value
35	FirmClearingSub-AccountID	Provides the Firm broker's sub account to OCC. This field may also be left blank.	3-5-character value
36	FirmOpen/CloseIndicator	Indicates whether a trade opened or closed a position. Valid values are: For Option leg: <ul style="list-style-type: none"> • Open • Close For Stock leg: <ul style="list-style-type: none"> • Short • Short Exempt This field may also be left blank.	Text
37	FirmStockShortSale	A short sale indicator for stock legs. Valid values are: <ul style="list-style-type: none"> • Short sale • Short sale exempt • No short sale 	Text
38	FirmPrefMM	Displays the Preferred MM for the member's orders (a blank field is also valid). This field will be blank in the report generated by Clearing Number.	Text
39	FirmAwayMarketBypass	Determines whether the Ignore Away Market flag is set. The valid values are: <ul style="list-style-type: none"> • ISO • Stopped Crossing Order • IAM (Ignore Away Market) • ISO No OPRA Report This field may also be left blank.	Text
40	FirmBrokerPercentage	Indicates the percentage assigned to a broker. This is valid for special crossing mechanisms such as Facilitation orders.	Numerical percentage value, up to two decimal places
41	FirmISENumber	The ISE Order number that identifies the Firm broker's order.	Long integer
42	FirmCLOrderID	Client Order ID.	Text
43	FirmExecID	Execution ID. Exclusive to IORS users; this field will be blank for non-IORS users.	Text
44	FirmOCCTradeID	OCC Trade ID	Text
45	FirmLoginName	Identifies an EAM user. This is the system login name for ISE PrecISE, IORS, or FIX users.	Text
46	FirmFreeText	Optional, free text field. This field may also be left blank. For orders submitted via FIX delivery, if Tag 58 was supplied on the	Text

Position	Field	Description	Data Format
		order, this field will contain the first 15 characters of the order's free text.	
47	FirmExtendedFreeText	Optional, free text field (only a pass-through). This field may also be left blank.	Text
48	FirmAccountNumber	Free text field. This field may also be left blank.	Text
49	FirmBranchSequenceNumber	Optional, free text field. Firm broker's branch sequence number. This field may also be left blank.	Numerical value; integer
50	FirmMaker/Taker	<p>Firm broker's Maker/Taker flag. Valid values are:</p> <ul style="list-style-type: none"> • Undefined/Not Applicable (X) • Maker (M) • Taker (T) • Hidden (H) • Opening Rotation (O) • Cross (C) • Response (R) • Flashed Order (F) • Flash Response (FR) • Routed Out (RO) • Trade Report (TR) • Combo Maker Against Combo (CMC) • Combo Taker Against Combo (CTC) • Combo Response Against Combo (CR) • Combo Hidden Against Combo (CHC) • Combo Opening Rotation (CO) • Combo Cross (CC) • Combo Taker Against Regular (CTR) • Regular Maker Against Combo (RMC) • Combo Taker Against IO (CTIO) • Regular Taker Against IO (Including PIM) (RTIO) • IO Maker Against Combo (IOMC) • IO Maker Against Regular (IOMR) • Regular Maker Against IO Participant (RMIP) • IO Participant Taker Against Regular (IPTR) <p>This field may also be left blank.</p>	Text
51	FirmSideExecutionTime	Firm broker's record of execution time, up to macro seconds, up to micro seconds.	HH.MM.SS.ffffff
52	FirmSideLastUpdateDate	<p>The date of the last time the Firm broker updated the trade (for prior-day trade updates)</p> <p>If there is no adjustment to a trade, the field will be blank (no date to display)</p> <p>If there is an adjustment to a trade, the Last Update Date will be the date of the adjustment.</p>	MM/DD/YYYY

Position	Field	Description	Data Format
53	FirmSideLastUpdateTime	The last time the Firm broker updated the trade intraday or post day, up to micro seconds.	HH.MM.SS.ffffff
54	FirmAttributableFlag	The Firm broker's Expose Flag that indicates which parts of a New Order Single (Including Block Order), New Order Cross (Facilitation and Solicitation), or New Order Multi-leg the user wants to expose to other users. Valid values are: <ul style="list-style-type: none"> • Cust • CMTA • GUP • Cust, CMTA • Cust, GUP • CMTA, GUP • Cust, GUP, CMTA • N/A (This is when the exposed values are a combination of any valid values) 	Text
55	FeeCode	The Billing Code associated with the trade	Text
56	RebateCode	The Billing Code associated with any Rebate.	Text
57	RebateCode2	The Billing Code associated with any applicable 2 nd Rebate.	Text
58	SurchargeCode	The Billing Code associated with any Surcharge	Text
59	Indicator	The Indicator value identifies the type of tier/discount that a given transaction qualifies for. Valid values are: MMV: Market Maker Volume Tier CCR: Customer Complex Tier QCC/SOL: QCC/Solicitation Tier FFC: Firm Crossing Fee Cap CCR/QCC/SOL: Both CCR and QCC/SOL Tier applicable. FFC/QCC/SOL: Both FFC and QCC/SOL Tier applicable. MMP: Market Maker Plus N/A: If an execution is not applicable for any tier.	Text
60	Fee_Rate (USD)	Fee rate. If fee rate is not applicable, show zero. If a fee is part of a tiered structure, include the highest possible rate (to avoid tier calc. in report).	Dollar amount with two decimal places
61	Fee_Total (USD)	Fee total = Fee rate x Volume	Dollar amount with two decimal places
62	Surcharge_Rate (USD)	Surcharge rate. If surcharge is not applicable, show zero.	Dollar amount with two decimal places
63	Surcharge_Total (USD)	Surcharge total = surcharge rate x Volume.	Dollar amount with

Position	Field	Description	Data Format
		If surcharge is not applicable, show zero.	two decimal places
64	RebateRate_USD	The rate for the given rebate/credit code. If this field is not applicable, show zero.	Positive or negative dollar amount with two decimal places
65	RebateRate2_USD	The rate for the given 2nd rebate/credit code. If this field is not applicable, show zero.	Positive or negative dollar amount with two decimal places
66	RebateTotal_USD	Total Rebate = (Rebate Rate x Volume) + (Rebate 2 Rate x Volume) on the specific line item. If this field is not applicable, show zero.	Positive or negative dollar amount with two decimal places
67	PFOF_Rate (USD)	PFOF rate. If PFOF is not applicable, show zero.	Dollar amount with two decimal places
68	PFOF_Total (USD)	Total PFOF = PFOF Rate x Volume on the specific line item. If this field is not applicable, show zero.	Dollar amount with two decimal places
69	NetCharge (USD)	Net charge = FeeTotal + RebateTotal + SurchargeTotal + PFOF total	Positive or negative dollar amount with two decimal places
70	ContraFirmName	Displays the Contra broker's Firm Name	Text
71	ContraExecutingBroker	Executing broker's acronym	6-alphanumeric acronym
72	ContraOrderTime	Order entry time of Contra broker's order, up to micro seconds.	HH.MM.SS.ffffff
73	ContraSide	Contra broker's order side. Valid values are: <ul style="list-style-type: none"> • Buy • Sell 	Text
74	ContraISEOrderCategory	See the Appendix for valid Order Category values. This field may also be left blank. Additional order categories can be dynamically added as new features are brought to the ISE market.	Text
75	ContraPriceCondition	A field that describes the Contra broker's type of order. Valid values are: <ul style="list-style-type: none"> • Limit • Market • Quote 	Text
76	ContraTimeInForce	A field that identifies the time-in-force of the Contra broker's order. Valid values are: <ul style="list-style-type: none"> • Day • GTC • IOC • FOK • GTD This field may also be left blank.	Text
77	ContraISEClientCategory	Contra broker's Client Category. Valid	Text

Position	Field	Description	Data Format
		values are: <ul style="list-style-type: none"> • Customer • Proprietary • ISE MM • FARMM • Broker/Dealer • Customer - Professional 	
78	ContraClearingMemberAccount Type	Contra broker's clearing member account type. Valid values are: C = Customer Account F = Firm Account M = Market Maker Account This field may also be left blank.	Text
79	ContraClearingMemberNumber	Provides the Contra broker's clearing member to OCC. The clearing member number is overwritten if a stock or option Giveup is provided. This field may also be left blank.	3-5-character value
80	ContraCMTAFirm	Provides the Contra broker's CMTA account to OCC. This field may also be left blank if there is no CMTA.	3-5-character value
81	ContraClearingSub-AccountID	Provides the Contra broker's sub account to OCC. This field may also be left blank.	3-5-character value
82	ContraOpen/CloseIndicator	Indicates whether a trade opened or closed a position. Valid values are: For Option leg: <ul style="list-style-type: none"> • Open • Close For Stock leg: <ul style="list-style-type: none"> • Short • Short Exempt This field may also be left blank.	Text
83	ContraStockShortSale	A short sale indicator for stock legs. Valid values are: <ul style="list-style-type: none"> • Short sale • Short sale exempt • No short sale 	Text
84	ContraPrefMM	Only populated if the file is actually for the MM that was preferenced. For example, LEHXM CTR will populate Contra Pref MM if it's LEH. LEHAE CTR will not have the Contra Pref MM populated. A blank value is valid. This field will be blank in the report generated by Clearing Number	3-letter acronym
85	ContraISENumber	The ISE Order number that identifies the Contra broker's order. Combine this with the series and B/S values to find all	16-digit hex format, using 0-9, A-F

Position	Field	Description	Data Format
		<p>occurrences of a single order.</p> <p>The ISE order number is represented in hex format. This is a 16-digit alpha numeric format using 0 – 9 and A – F, with the first 8 alpha numeric characters separated by a colon (:).</p>	
86	ContraClOrderID	Client Order ID.	Text
87	ContraExecID	Execution ID. Exclusive to IORS users; this field will be blank for non-IORS users.	Text
88	ContraOCCTradeID	OCC Trade ID	Text
89	ContraFreeText	Optional, free text field. This field may also be left blank. For orders submitted via FIX delivery, if Tag 58 was supplied on the order, this field will contain the first 15 characters of the order's free text.	Text
90	ContraExtendedFreeText	Optional, free text field (only a pass-through). This field may also be left blank.	Text
91	ContraAccountNumber	Free text field. This field may also be left blank.	Text
92	ContraBranchSequenceNumber	Optional, free text field. Contra broker's branch sequence number. This field may also be left blank.	Numerical value; integer
93	ContraMaker/Taker	<p>Contra broker's Maker/Taker flag. Valid values are:</p> <ul style="list-style-type: none"> • Undefined/Not Applicable (X) • Maker (M) • Taker (T) • Hidden (H) • Opening Rotation (O) • Cross (C) • Response (R) • Flashed Order (F) • Flash Response (FR) • Routed Out (RO) • Trade Report (TR) • Combo Maker Against Combo (CMC) • Combo Taker Against Combo (CTC) • Combo Response Against Combo (CR) • Combo Hidden Against Combo (CHC) • Combo Opening Rotation (CO) • Combo Cross (CC) • Combo Taker Against Regular (CTR) • Regular Maker Against Combo (RMC) • Combo Taker Against IO (CTIO) • Regular Taker Against IO (Including PIM) (RTIO) • IO Maker Against Combo (IOMC) • IO Maker Against Regular (IOMR) • Regular Maker Against IO Participant 	Text

Position	Field	Description	Data Format
		(RMIP) • IO Participant Taker Against Regular (IPTR) This field may also be left blank.	
94	ContraSideExecutionTime	Time of execution from the Contra broker's side, up to macro seconds, up to micro seconds.	HH.MM.SS.ffffff
95	ContraSideLastUpdateDate	The date of the last time the Contra broker updated the trade. If there is no adjustment to a trade, the field will be blank (no date to display) If there is an adjustment to a trade, the Last Update Date will be the date of the adjustment.	MM/DD/YYYY
96	ContraSideLastUpdateTime	The last time the Contra broker updated the trade intraday or post day, up to micro seconds.	HH.MM.SS.ffffff

Appendix A: Valid Order Category Values

Valid Order Category values are:

- Block
- Directed
- Facilitation
- Solicitation
- Flash
- PIM
- Exposure
- Block Response
- Directed Response
- Facilitation Response
- Solicitation Response
- Flash Response
- PIM Response
- Exposure Response
- Normal
- Quote
- Stop
- Trade Report
- Preferenced
- Prefrenced Stop
- Qualified Contingent Cross
- Reserve Cross
- Directed PIM
- Trade Report ISO
- Trade Report No Opra Report
- Combo Limit
- Combo Facilitation
- Combo Solicitation
- Combo Facilitation Response
- Combo Solicitation Response
- Combo Preferenced
- Combo Qualified Contingent Cross
- Combo Exposure
- Combo Exposure Response
- Combo Directed PIM
- Combo Reserve Cross
- Customer to Customer