

NASDAQ FUTURES

FUTURES BLOCK/EFRP TRADE FORM

Please contact **NASDAQ OMX Market Operations** at **+1 215 496 1571** with any questions

FIELD NAME	FIRM INPUT	REQUIRED (Y/N)
TODAY'S DATE		Y
TRADE DATE		Y
TRANSACTION TIME (ET)		Y
SYMBOL		Y
MATURITY DATE		Y

FIELD NAME	FIRM INPUT	REQUIRED (Y/N)
PRICE		Y
ORDER QUANTITY		Y
TRADE TYPE		Y
SECURITY TYPE	FUT	Y

B=Block
P=EFRP

BUY SIDE

FIELD NAME	FIRM INPUT	REQUIRED (Y/N)
OPEN/CLOSE		Y
NFX ACCOUNT		Y
CMTA		N
OCC CLEARING SUB ACCOUNT		N
CLIENT ID/FIRM MNEMONIC		Y
TRADER ID		Y
FUTURES PARTICIPANT CODE		Y
ACCOUNT NUMBER		Y

SELL SIDE

FIELD NAME	FIRM INPUT	REQUIRED (Y/N)
OPEN/CLOSE		Y
NFX ACCOUNT		Y
CMTA		N
OCC CLEARING SUB ACCOUNT		N
CLIENT ID/FIRM MNEMONIC		Y
TRADER ID		Y
FUTURES PARTICIPANT CODE		Y
ACCOUNT NUMBER		Y

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(If Participant Code is not know, complete the fields below)

FIELD NAME	FIRM INPUT
OCC CLEARING ACCOUNT TYPE	C, F, M
CTI COD	
ORIGIN COD	

FIELD NAME	FIRM INPUT
OCC CLEARING ACCOUNT TYPE	C, F, M
CTI COD	
ORIGIN COD	

FUTURES PARTICIPANT CODE GUIDE

NASDAQ OMX Futures Participants are required to either a) enter a Participant Code on each order that represents a particular combination of CTI, Account Origin, and OCC Clearing Account Type codes, or b) enter each CTI, Origin, and OCC Clearing Account Type code explicitly on each order.

The FIX values representing the code combinations are listed below. All other code combinations are invalid. Orders received with invalid combinations will be rejected.

Valid CTI Code, Origin, OCC Account type combinations:

PARTICIPANT CODE	CTI CODE	ORIGIN CODE	OCC C/F/M	DESCRIPTION
A	1	1	M	Transactions initiated and executed by an individual Member for his own account, for an account he controls or for an account in which he has ownership or financial interest; Segregated Funds
B	1	2	M	Transactions initiated and executed by an individual Member for his own account, for an account he controls or for an account in which he has ownership or financial interest; Non-Segregated Funds
C	2	1	M	Transactions executed for the proprietary account of an NASDAQ OMX Futures Member; Segregated Funds
D	2	2	M	Transactions executed for the proprietary account of an NASDAQ OMX Futures Member; Non-Segregated Funds
E	2	1	F	Transactions executed for the proprietary account of an NASDAQ OMX Futures Member Firm; Segregated Funds
F	2	2	F	Transactions executed for the proprietary account of an NASDAQ OMX Futures Member Firm; Non-Segregated Funds
G	3	1	M	Transactions where an individual Member executes for the personal account of another individual Member, for an account the other individual Member controls or for an account in which the other individual Member has ownership or financial interest; Segregated Funds
H	3	2	M	Transactions where an individual Member executes for the personal account of another individual Member, for an account the other individual Member controls or for an account in which the other individual Member has ownership or financial interest; Non-Segregated Funds
I	4	1	C	Transactions not meeting the definition of CTI 1, 2 or 3. (These should be non-Member customer transactions.) Segregated Funds

Please contact Please contact NASDAQ OMX Market Operations at +1 215 496 1571 with any questions.

Block and EFRP Trades may be reported to the Exchange by submitting the information to FUTURES@NASDAQOMX.COM.

CONTACTS

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