



International Securities Exchange.

T7TM

EAM Preferencing Report

Version: 1.1

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Abstract

This document describes the EAM Preferencing Report ISE makes available to members

This version is applicable for Member Simulation.

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1. About This Document

This document:

- Describes the EAM Preferencing Report that ISE can make available to members
- Provides instructions on how to receive the report
- Provides the field descriptions of the report

1.1 Users of this document

This document is for ISE members who receive the EAM Preferencing Report files via FTP.

1.2 What's New in This Document

The most recent changes to this document:

- Created the initial version of this document.

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 by a 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 EAM Preferencing Report provides customer volume and PFOF rates generated by EAM order flow.

The report is available after 18:30 EST each trading day to EAM members.

2.1 Report Naming Convention

The naming convention for this file is constructed as follows:

ISE_PreferencingReportDaily_<member_ID>_<date>.csv

Example: ISE_PreferencingReportDaily_ABC_20120625.CSV

Where the fields and values are:

- **<Report ID>** = Abbreviated Report Names
- **<member_ID>** = ISE member (3 character, alpha-numeric)
- **<date>** = business date for the report in the format YYYYMMDD

2.2 Data Included in this Report

This report explicitly excludes all trades adjusted by ISE's Market Operations team. Hence the report does not include any reversals or other corrections made by ISE; only member-instigated trades are included in the report.

3. Receiving the EAM Preferencing Report

The EAM Preferencing Report can be received by any operating system with FTP and access to ISE through 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

10. From 'My Computer'
11. Right Click and select Explore
12. In the Address field, type in: `ftp://reports.ise.com`
13. 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.

4. Field Descriptions

Table 1 – EAM Preferencing Report Field Descriptions

Field	Description	Data Format
Date	Trade date	YYYYMMDD
OriginalOrderEntryTime	Date and time the order arrived in the system, up to micro seconds	MM/DD/YYYY HH.MM.SS.ffffff
OriginalOrderQuantity	Total number of contracts within the order	Numerical value; integer
TradeTime	Date and time of trade, up to micro seconds	MM/DD/YYYY HH.MM.SS.ffffff
Firm	Full name of Preferencing Firm	Text
CMTA	Firm broker's CMTA account to OCC. This field may also be left blank.	3-5 character value
ClearingAccount	Firm broker's GiveUp/clearing member account to OCC. This field may also be left blank.	3-5 character value
DefaultClearingAccount	Default clearing account	3-5 character value
Series	An ISE display name field that contains the: <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 	Alphanumeric
Underlying	The symbol of the underlying security	Text; chars
B/S	Buy or Sell indicator. Valid values are: <ul style="list-style-type: none"> Buy Sell 	One-character text
OrderCategory	Order category valid values are: <ul style="list-style-type: none"> Preferencing Spread Preferencing 	Text
ClientCategory	Firm's Client Category. Valid values are: <ul style="list-style-type: none"> Customer Customer Professional Broker Proprietary FARMM ISE MM 	Text

Field	Description	Data Format
PriceCondition	Firm's type of order. Valid values are: <ul style="list-style-type: none"> ▪ Market ▪ Limit 	Text
ISEBBO	The price of the best ISE bid and offer at the time of the trade.	Numerical dollar value, up to two decimal places. Bid x Ask
TradePrice	The whole dollar + decimal value of the trade price	Numerical dollar value, up to two decimal places
TradeQuantity	Traded quantity of the Firm entering the order	Numerical value; integer
PrefMMTradeQty	Trade quantity of the Pref MM. If counter party is: Non ISE MM, value = 0 ISE MM, value = TradedQuantity (of Firm's order) only if the counter party is the same as the preferred firm. For example, ETD pref to CDL and it traded with CDL.	Numerical value; integer
CounterPartyClientCategory	Counter party Client Category. Valid values are: <ul style="list-style-type: none"> ▪ Customer ▪ Customer Professional ▪ Broker ▪ Proprietary ▪ FARM Currently we do not allow preferencing orders with ISE MM client category.	Text
OriginalOrderPrice	Price of the original order. Market orders will have a price of zero.	Numerical dollar value, up to two decimal places
ISEBBOAtOrderEntry	The price of the best ISE bid and offer at the time of order entry.	Numerical dollar value, up to two decimal places. Bid x Ask
ISEOrderId	A numeric value that identifies the order.	Numerical value
FirmISEOrderCategory	Counter party Order Category. See valid values in the Appendix below.	Text
ISEPrefParticipant	ISE acronym for the Preferencing Firm	6-alphanumeric value
LinkageFlag	Indicator if the order routed away. Valid values are: 0 = the order was not routed away 1 = the order was routed away	Numerical value; integer
OptionSymbol	OSI Symbol	Text; chars
ExpirationDate	Expiration date	MM/DD/YYYY
CallPutIndicator	Call/Put indicator. Valid values are: C = Call P = Put	One-character value
StrikePrice	Strike price	Numerical dollar value; up to four decimal places

5. Valid Order Category Values

- 1 = Block
- 2 = Directed
- 3 = Facilitation
- 4 = Solicitation
- 5 = Flash
- 6 = PIM
- 7 = Exposure
- 8 = Block Response
- 9 = Directed Response
- 10 = Facilitation Response
- 11 = Solicitation Response
- 12 = Flash Response
- 13 = PIM Response
- 14 = Exposure Response
- 15 = Normal
- 16 = Quote
- 17 = Stop
- 18 = Trade Report
- 19 = Preferenced
- 20 = Preferenced Stop
- 21 = Qualified Contingent Cross
- 22 = Directed PIM
- 23 = Trade Report ISO
- 24 = Trade Report No Opra Report
- 25 = Customer to Customer
- 26 = Reserve Cross
- 101 = Combo Limit
- 102 = Combo Facilitation
- 103 = Combo Solicitation
- 104 = Combo Facilitation Response
- 105 = Combo Solicitation Response
- 106 = Combo Preferenced
- 107 = Combo Qualified Contingent Cross
- 108 = Combo Exposure
- 109 = Combo Exposure Response
- 110 = Combo Directed PIM
- 111 = Combo Customer to Customer
- 112 = Combo Reserve Cross
- 113 = Combo PIM Response
- 114 = Combo Quote