



International Securities Exchange.

# **T7™**

## **Daily Series File**

Version: 1.4

Date: April 25, 2013

*Abstract*

*This document describes the Daily Series File ISE can make available to members.*

*This version is applicable for Member Simulation.*

*Copyright © 2013 International Securities Exchange, LLC*

*While reasonable care has been taken in the preparation of this publication to provide details that are accurate and not misleading at the time of publication, this publication is distributed to you solely on an "as is" basis. No representations or warranties are made regarding the information contained herein, whether express or implied, including without limitation any implied warranty of merchantability or fitness for a particular purpose or any warranty with respect to the accuracy, correctness, quality, completeness or timeliness of such information. ISE and its affiliates shall have no liability of any kind whatsoever to any third-parties in connection with this publication and the information contained herein. This publication is published for general informational purposes only, and it may be used solely for your internal business purposes in connection with ISE. You may not redistribute it to anyone outside of your organization. Much of the information contained herein is subject to detailed exchange trading rules, which are subject to change. Some of the functionality described in this publication may subject to approval by the U.S. Securities and Exchange Commission. All descriptions, examples, and calculations contained in this publication are for illustrative purposes only. Unauthorized reproduction or use of any content of this publication or the subject matter thereof, including, but not limited to, trademarks, text and pictures, is strictly prohibited.*

## Table of Contents

<b>1. About This Document.....</b>	<b>4</b>
1.1 Users of this document.....	4
1.2 What's New in This Document .....	4
<b>2. Introduction.....</b>	<b>5</b>
2.1 Report Naming Convention .....	5
<b>3. Receiving the Daily Series File .....</b>	<b>6</b>
3.1 Using DOS .....	6
3.2 Using Explorer .....	6
<b>4. Field Descriptions .....</b>	<b>7</b>

## Tables

Table 1 – Daily Series File Field Descriptions .....	7
--	---

# **1. About This Document**

This document:

- Describes the ISE Daily Series File 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 ISE Daily Series File via FTP.

## **1.2 What's New in This Document**

The most recent changes to this document:

- Added the date (of the data) to the file name convention.
- Removed Click References

## 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 ISE Daily Series File provides members series listed on the ISE.

The report is available after 12:00AM EST each trading day to MM and EAM members.

### 2.1 Report Naming Convention

Note: The naming convention has “ISE” appended to the front of the file name.

ISE\_series\_YYYYMMDD.csv

## 3. Receiving the Daily Series File

The Daily Series File 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](http://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

The .csv file should have column headers, even if the report has no data.

**Table 1 – Daily Series File Field Descriptions**

Fields	Description	Data Format
Symbol	Symbol	Text
Series	<p>An ISE display name field that contains the:</p> <ul style="list-style-type: none"> <li>▪ Underlying code (1 – 5 characters) - This is not the OPRA code.</li> <li>▪ Expiry year (1 character) - For example, the value for 2002 is 2.</li> <li>▪ Expiry month (3 characters) - For example, APR.</li> <li>▪ Strike Price (3 – 5 characters) - with one decimal, for example, 0.5.</li> <li>▪ Option Type (1 character) - P for Put, or C for Call.</li> <li>▪ Modifier (1 character if adjusted) - Adjusted values can be X, Y, Z, or Q.</li> <li>▪ Optional &lt;dd&gt; for non-standard expirations, e.g., -30 for quarterlies</li> </ul>	Alphanumeric
Product Type	<p>Valid values:</p> <ul style="list-style-type: none"> <li>▪ Agency</li> <li>▪ Commodity</li> <li>▪ Corporate</li> <li>▪ Currency</li> <li>▪ Equity</li> <li>▪ Government</li> <li>▪ Index</li> <li>▪ Loan</li> <li>▪ Money Market</li> <li>▪ Mortgage</li> <li>▪ Municipal</li> <li>▪ Other</li> <li>▪ Financing</li> <li>▪ ETF</li> </ul>	Text
Expiration	Expiration date	YYYYMMDD
Strike Price	Strike price, up to 4 decimal places	Numerical dollar value; up to four decimal places
Multiplier	A multiplier of 100 indicates: 1 contract = 100 shares	Numerical value; integer
Call/Put indicator	<p>Valid values:</p> <ul style="list-style-type: none"> <li>▪ C = Call</li> <li>▪ P = Put</li> </ul>	One character
Exchange	ISE	Text