Abstract

This document describes the PrecISE Order History Reports ISE makes available to members.

This version is applicable for Member Simulation.

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1. About This Document

This document:

- Describes the PrecISE Order History Report (OHR) that ISE makes available end of day on a daily basis
- Provides instructions on how to receive the report
- Provides descriptions of fields in the report

1.1 Users of this document

This document is for PrecISE users who receive the PrecISE Order History 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.
- Added the *Sent Qty* field.

2. Introduction

The PrecISE Order History Report (OHR) is an FTP report available to our PrecISE members that captures the parent-child orders and routing destination. Similar to the current Order History Report (OHR) in production, the PrecISE OHR contains all the member's orders and executions for the day, excluding quotes.

The PrecISE Order History Report is available after 18:30 EST each trading day to EAM and MM members on their FTP. No monthly report is generated.

2.1 Report Naming Convention

ISE_PrecISE_Order_History_Report_<Business Unit>_YYYYMMDD.<ext>

Example: ISE_PrecISE_Order_History_Report_ABCDEF_20110927.csv

- <Report ID> = Abbreviated Report Names
- <3-letter Firm acronym> = ISE member3-letter firm acronym
- <YYYYMMDD> = the date of the report generation
- <ext> = current available extensions: csv, txt, dat

3. Receiving the PrecISE Order History Report

The PrecISE Order History 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

If there is no trading activity for a particular day, the report will be blank except for headers/footers. Please note that the first record contains labels for each column.

Table 1 – PrecISE Order History Report Field Descriptions

#	Field	Description	Data Format
1	Date	Date of record	MM/DD/YYYY
2	Time	The time of the event, up to micro seconds.	HH.MM.SS.ffffff
3	Firm	The ISE acronym of the firm entering the order.	6-alphanumeric acronym
4	Series	An ISE display name field that contains the: ▪ 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
5	Stage Type	Staging type assigned to the order. Valid values are: ▪ Parent ▪ Child ▪ Exchange ▪ Routed ▪ 3rd Party ▪ Pending Request	Text
6	B/S	Buy or Sell indicator The valid values are: ▪ Buy ▪ Sell	Text
7	Price	A numeric value that provides the price of the order. Note: If it is a market order, this field will be blank because $0 can be a valid price.	Numerical value, up to two decimal places
8	Quantity	Provides the total number of contracts within the order.	Integer
9	Sent Qty	Quantity from parent order that is sent as a child/exchange order.	Integer
10	Order Category	Order Category. Additional order categories can be added dynamically as new features are brought to the ISE market.	Text

#	Field	Description	Data Format
11	Client Category	Client Category. Valid values are: ▪ Customer ▪ Prop-Firm ▪ Prop-Cust ▪ B/D-Cust ▪ B/D-Firm ▪ ISE MM ▪ FARMM ▪ Cust-Professional	Text
12	Price Condition	Describes the type of order. Valid values are: ▪ Limit ▪ Market ▪ Quote	Text
13	Time in Force	A field that identifies the time-in-force of the order. Valid values are: ▪ Day ▪ Day AON ▪ Day MinQty ▪ GTC (Good Til Cancel) ▪ GTC AON ▪ GTC MinQty ▪ GTD (Good Til Date) ▪ GTD AON ▪ GTD MinQty ▪ Opening Only ▪ MM Resp	Text
14	Order Status	Describes the state of the order at the specified time. Valid values are: ▪ WholeOrderOnBook ▪ PartialFill ▪ PartialFillCancelled ▪ Filled ▪ Cancelled ▪ PartialCancelled ▪ PartialFill_Busted ▪ PartialFill_PartialBust ▪ PartialFill_PartialCancelled ▪ PartialFillCancelled_Busted ▪ PartialFillCancelled_PartialBusted ▪ Filled_Busted ▪ Filled_PartialBust ▪ Rejected ▪ PendingNew ▪ PendingAlter ▪ PendingCancel ▪ Accepted ▪ ConfirmPendingRequest ▪ ConfirmPendingComplete ▪ ConfirmAlterRequest ▪ ConfirmAlterComplete ▪ ConfirmCancelRequest ▪ ConfirmCancelComplete ▪ Inactive	Text

#	Field	Description	Data Format
15	ISE Order Number	A numeric value that identifies the order. Combine this with the series and B/S values to find all occurrences of a single order.	Numerical value beginning with '#', present only for orders sent to ISE's Matching Engine (exchange orders).
16	PrecISE Order ID	An additional unique ID from the execution report on each order.	[BU Name].[User name].[Date].[Random unique characters]
17	Parent ID	Populated with the PrecISE Order ID of the parent order if the record is a child or routed order.	[BU Name].[User name].[Date].[Random unique characters]
18	Source	The BU working on the order	6-alphanumeric acronym
19	User	PrecISE user ID. User who is working on the order.	Text
20	Exchg Dest	Displays the Exchange if it is an exchange order.	Text
21	Rout Dest	BU destination for a Routed order	6-alphanumeric acronym
22	Routed User	PrecISE user ID. User who either sent the routed order (source) or who handled the routed order (destination).	Text
23	Broker	This value is optional	Text
24	CMTA	A 5-character value that discloses the broker's CMTA account to OCC.	5-character value
25	Open Close	A one-digit numeric value that indicates whether a trade opened or closed a position. For options leg(s), valid values are: ▪ Open ▪ Close For stock leg, valid values are: ▪ Long ▪ Short ▪ Short Exempt	Text
26	Ignore Away Market	A one-character value that determines whether the Ignore Away Market flag is set. Valid values are: ▪ RegularOrder ▪ IsoOrder ▪ IgnoreAwayMarket ▪ Stopped ▪ DoNotRoute ▪ DoNotFlash	Text
27	Sub Acc	Sub Account. This is an optional free text field where the value is entered by the user and not validated by PrecISE. The use of this field is up to the user.	Text
28	Info	This is an optional free text field where the value is entered by the user and not validated by PrecISE. The use of this field is up to the user.	Text
29	Account No	Account number. This is an optional free text field where the value is entered by the user and not validated by PrecISE. The use of this field is up to the user.	Text
30	Info 2	This is an optional extended free text field where the	Text

#	Field	Description	Data Format
		value is entered by the user and not validated by PrecISE. The use of this field is up to the user.	
31	Branch Seq No	Branch sequence number. This is an optional free text field where the value is entered by the user and not validated by PrecISE. The use of this field is up to the user.	Text
32	Lock Type	A numerical value indicating the type of lock. This column is valid only when the order status is "Locked". 0 – Not Locked 1 – AMB Lock 2 – Three Tick Lock 3 – PMM Initiated Lock	One-digit numerical value
33	Broker Percentage	A numerical value indicating the percentage assigned to a broker. This is valid for special crossing mechanisms such as Facilitation orders.	Numerical percentage value
34	Expose Flags	Used to tell the system to expose specific parts of order information. This is valid for certain order types such as block orders. Valid values are: ▪ Volume ▪ Price ▪ Side ▪ AON	Text
35	Stock Giveup	Giveup value of Stock leg, if applicable	Text
36	Options Giveup	Giveup value of Options leg, if applicable	Text
37	Away Best Bid	The price of the best OPRA bid at the time of the event. Phase 1 will have no value as we won't be able to obtain the ABBO.	Numerical value, up to two decimal places
38	Away Best Offer	The price of the best OPRA offer at the time of the event. Phase 1 will have no value as we won't be able to obtain the ABBO.	Numerical value, up to two decimal places
39	ISE Best Bid	The price of the best ISE bid at the time of the event. Phase 1 will have no value as we won't be able to obtain the IBBO.	Numerical value, up to two decimal places
40	ISE Best Offer	The price of the best ISE offer at the time of the event. Phase 1 will have no value as we won't be able to obtain the IBBO.	Numerical value, up to two decimal places
41	Underlying	The symbol of the underlying security	Text; chars
42	Option Symbol	Option symbol	Text; chars
43	Expiration Date	In *YYMMDD* format	YYMMDD
44	Call/Put	C – for Call P – for Put	One-character value
45	Strike Price	A numeric value that combines OSI's strike dollar + strike decimal	Numerical value, up to two decimal places
46	Creation Date	Date the original order was created	MM/DD/YYYY
47	Creation Time	Time the original order was created	HH.MM.SS.fff
48	Preferenced Firm	If this indicator is available on the order, it is the firm directed to (preference) on the order	Alphanumeric

#	Field	Description	Data Format
49	Trade Price	A numeric value that indicates the price the order was traded at	Numerical value, up to two decimal places
50	Trade Qty	The traded quantity of the order	Numerical value; integer
51	Not Held	Flag to indicate if the execution instruction of 'Not Held' was selected. Not Held informs the trader that he is not held to the specific limit price and is to use his personal assessment when working the order. Valid values are 'Y' or 'N'. Y = If Not Held is selected on the order The Execution Trader can use his personal assessment on how to price the routed order. N = If Not Held is not selected on the order. The Sales Trader would like the Execution Trader to work with the price already specified on the order.	Boolean
52	SS Locate	Short Sale Locate Code. This is the text the user will enter in a field on the front-end called "Locate". It is applicable to With Stock orders and PrecISE will not validate the value.	Text
53	Stock Price	The user-entered stock price value on combo stock orders	Numerical value, up to two decimal places
54	Delta	The user-entered delta value on combo stock orders	Integer
55	Stock Shares	Stock quantity (shares) on combo stock orders	Integer