



International Securities Exchange.

# **T7<sup>TM</sup>**

## **Trade History Report**

Version: 2.6

Date: April 25, 2013

## *Abstract*

*This document describes the Trade History Reports (THR) that ISE can make available to members*

*This version is applicable for Member Simulation.*

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# 1. About This Document

This document:

- Describes the Trade History Report (also known as the OCC 410 Matched Trade 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 Trade History Report files via FTP.

## 1.2 What's New in This Document

The most recent changes to this document:

- Added the notation to the Buy and Sell Executing Broker fields: The Executing Broker field for Click trades will remain with the Click executing broker value. The Click executing broker value will not be mapped to the equivalent Optimise executing broker. Optimise trades will continue to have the Optimise executing broker value.
- 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 Trade History Report (OCC 410 Matched Trade Report) provides ISE members with a daily record of their trades sent to OCC for clearing. The report lists both sides of an ISE member's trades and the corresponding trade details.

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

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**Note:** If there is no trading activity for the day, a blank report will be generated with the headers and footers.

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### 2.1 Report Naming Convention

The naming convention uses the business unit name (up to 6-letter acronym), and "ISE" appended to the front of the file name.

ISE\_<Report ID>\_<content qualifier>\_<version>\_<production/test  
qualifier>\_<member\_ID>\_<date>.<ext>

*Example:* ISE\_THR\_0\_1\_Prod\_ABCDEF\_20100419.txt

- **<Report ID>** = Abbreviated Report Names. **THR** – Trade History Report
- **<content qualifier>** = an alpha-numeric value identifying any content related permutations for a given file format (0 if none). Please see below for a list of current qualifiers
- **<version>** = an alpha numeric value representing report version (i.e. 1, 12, etc )
- **<production/test qualifier>** = "Prod" or "Test" denoting Production vs. Test files
- **<member\_ID>** = ISE member, "BIN" or OCC ID (3-6 alpha-numeric characters, e.g. 0005, KNT, BIN1, or MERIE)
- **<date>** = business date for the report in the format YYYYMMDD
- **<ext>** = current available extensions: csv, txt, dat

Valid <content qualifier> values for the Trade History and Execution History Reports:

- **0** = non Trade History and Execution History Reports
- **c** = Clearing Account File - contains 410 and r file format records containing trades for particular clearing Account. This replaces old format txxxxxcmdd.dat
- **g** = GiveUp File - contains 410 format trades for particular clearing Account giving up to another firm. This replaces old format txxxxxgmmdd.dat

- **e** = Executing Broker File - contains 410 and r file format records with trades for particular ExecBroker. This replaces old format txxxxxemmdd.dat
- **m** = Merge File - contains 410 format trades for clearing two or more accounts. This replaces old format txxxxxmmmdd.dat
- **s** = Supplemental - contains two additional fields (buy and sell order number) and two additional filler spaces. This replaces old format txxxxxsmmdd.dat

## 3. Receiving the Trade History Report

The Trade History Report (THR) 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

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

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## 4. Field Descriptions

**File header** information includes (see sample below):

1. Header record identifier
2. Date the report ran
3. String indicating “ISE Clearing Trades”

**File footer** information includes (see sample below):

1. Footer record identifier
2. Number of trades for the specific date



00120090617000ISE CLEARING TRADES

```

41000226C 00031OSTCFBLEIOP 00255MLEH 00000OLEHT C GERN 01192011000102500 A 00020000
00000800617200911561156 08 08
41000226C 00031OSTCFBLEIOP 00501MJFA 00000CSLKA0090617FKX00095 C GERN 01192011000105000 A
00020500 00000320617200913161316 08 08
41000226C 00031OSTCFBLEIOP 00551MQHO 00000OTDOX C GERN 01192011000107500 A 00020500
00000100617200913151315 08 08
41000226C 00031OSTCFBLEIOP 00551MISS 00000OSIGX C GERN 01192011000100000 A 00020500
00000400617200913151315 08 08
41000226C 00031OSTCFBLEIOP 00255MLEH 00000OLEHX C GERN1 01192011000101250 A 00020500
00000420617200913151315 08 08
41000226C 00031OSTCFBLEIOP 00551MCIT 00000OCDL4 C GERN2 01192011000108750 A 00020500
00000570617200913151315 08 08
9990000006

```

**Figure 1 – Sample trade record**

Below are the details of the field names.

**Note:** The “Picture” column contains the IBM notation including data type and field length for each field.

**Table 1 – Trade History Report Field Descriptions**

Position	Field	Picture	Description
01 - 03	Transaction Id	PIC 9(03)	410 = Matched Trades
04 - 08	Buy Clearing Member Number	PIC 9(05)	
09 - 09	Buy Clearing Member Account Type	PIC X(01)	C = Customer Account F = Firm Account M = Market Maker Account
10 - 13	Buy Sub-Account Id	PIC X(04)	
14 - 18	Buy CMTA Firm	PIC 9(05)	Buy side give up firm’s OCC Clearing Member Number
19 - 19	Buy Open/Close Indicator	PIC X(01)	O = Open C = Close
20 - 23	Buy Executing Broker*	PIC X(04)	Buy Executing Broker’s Acronym
24 - 39	Buy Optional Data**	PIC X(16)	Buy Firm’s Optional Data – see details below
40 - 43	Filler Space	PIC X(04)	



Position	Field	Picture	Description
44 - 48	Sell Clearing Member Number	PIC 9(05)	
49 - 49	Sell Clearing Member Account Type	PIC X(01)	C = Customer Account F = Firm Account M = Market Maker Account
50- 53	Sell Sub-Account Id	PIC X(04)	
54 - 58	Sell CMTA Firm	PIC 9(05)	Sell side give up firm's OCC Clearing Member Number
59 - 59	Sell Open/Close Indicator	PIC X(01)	O = Open C = Close
60 - 63	Sell Executing Broker*	PIC X(04)	Executing Broker's Acronym
64 - 79	Sell Optional Data**	PIC X(16)	Sell Firm's Optional Data – see details below
80 - 83	Filler Space	PIC X(04)	
84 - 84	Put /Call Code	PIC X(01)	P = Put C = Call
85 - 85	Filler Space	PIC X(01)	
86 - 91	Option Symbol	PIC X(06)	
92 - 94	Filler Space	PIC X(03)	
95 - 96	Expiration Month	PIC 9(02)	Two Digit Month
97 - 98	Expiration Day	PIC X(02)	Two Digit Day
99 - 102	Expiration Year	PIC 9(04)	Four Digit Year
103 -107	Strike Price	PIC 9(05)	Whole Number Portion Of Strike Price
108 – 111	Strike Price Decimal	PIC X(04)	Decimal Portion Of Strike Price
112– 114	Filler Space	PIC X(03)	
115 – 116	Filler Space	PIC X(02)	
117 – 117	Strike Price Fraction	PIC X(01)	Numerator Portion Of Fraction In Eighths. This field is only used for adjusted equity options and will not be filled in after OSI conversion.
118 – 118	Filler Space	PIC X(01)	
119 – 120	Filler Space	PIC X(02)	
121 – 129	Filler Space	PIC X(09)	
130 – 133	Premium Dollar Amount	PIC 9(04)	Whole Dollar Portion Of Trade Price
134 – 137	Premium Decimal	PIC X(04)	Decimal or Decimal Equivalent of Fraction. Left Justified; trades with no decimal premium should have blanks in the field. A premium of 3.70 would enter the decimal as 70 (no decimal point).
138 – 142	Filler Space	PIC X(05)	
143 – 145	Premium Currency	PIC X(03)	SWIFT Currency Code for Premium. Currently not applicable, should be left blank
146 – 152	Trade Quantity	PIC 9(07)	
153 – 160	As Of Date	PIC X(08)	MMDDYYYY, may be left blank
161 – 164	Buy Side Execution Time	PIC X(04)	HHMM or Blank
165 – 168	Sell Side Execution Time	PIC X(04)	HHMM or Blank

Position	Field	Picture	Description
169 – 171	Filler Space	PIC X(03)	
172 – 173	Exchange Code	PIC 9(02)	Identity of submitting Exchange. Only value is 08 (ISE).
174 – 180	Exchange Sequence Number	PIC X(07)	Exchange Generated Number For Each Trade. Will Be The Same For Buy and Sell Sides. This field may be left blank.
181 – 182	Exchange Location Code	PIC X(02)	Identity of where the trade was executed. Only value is 08 (ISE).  This is an optional field and may be left blank. Any data entered in this will field will not be edited by OCC.
183 – 184	Exchange Billing Code	PIC X(02)	This is an optional field and may be left blank. Any data entered in this field will not be edited by OCC.
185 – 185	Cabinet Trade Indicator	PIC X(01)	Indicator ( C ) used for trades executed at \$1.00 per contract. Must be used for decimal traded products and products trading in fractions
186 – 186	Filler Space	PIC X(01)	
187– 194	Batch Submission Number	PIC X(02)	This field will be used for future tracking of intra-day trade submissions. This field is currently not used and may be left blank.
189 – 194	Batch Submission Time	PIC X(06)	HHMMSS format. This field will be used for future tracking of intra-day trade submissions. This field is currently not used and may be left blank.
195 – 200	Filler Space	PIC X(06)	

**For the Supplemental content qualifier** (file name: ISE\_THR\_s\_1\_Prod\_ABCDEF\_20100419.txt)

Position	Field	Picture	Description
201 – 216	Buy Order Number	PIC X(16)	Hex Format
217-250	Filler Space	PIC X(34)	
251-266	Sell Order Number	PIC X(16)	Hex Format
267-300	Filler Space	PIC X(34)	

\* Optimise trades have the Optimise executing broker value.

#### **\*ISE Free Text / Optional Data Details**

For orders submitted via FIX delivery, if Tag 58 was supplied on the order, the ISE Free Text/Optional Data field will contain the first 15 characters of the order's free text.