



International Securities Exchange.

# **T7™**

## **Detail Cancellation Fee Report**

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## *Abstract*

*This document describes the Detail Cancellation Fee Report ISE makes available to members.*

*This version is applicable for Member Simulation.*

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## 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 Detail Cancellation Fee Report .....</b> | <b>6</b> |
| 3.1 Using DOS .....  | 6        |
| 3.2 Using Explorer .....                                     | 6        |
| <b>4. Field Descriptions .....</b>                           | <b>7</b> |
| 4.1 OHR record .....   | 7        |

## Tables

|   |   |
|---|---|
| Table 1 – Detail Cancellation Fee Report Field Descriptions ..... | 7 |
|---|---|

# **1. About This Document**

This document:

- Describes the Detail Cancellation Fee 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 Detail Cancellation Fee 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 Detail Cancellation Fee Report is a detailed report of cancelled orders for a specified month.

The report is available the first business day after month end, either the 1st of the month or the next business day if 1st is on weekend, after market close.

### 2.1 Report Naming Convention

`<Report ID>_<member_ID>_<start date>_<end date>.<ext>`

*Example:* DetailCancellationFeeReport\_ABCDEF\_2012-06-01\_2012-06-30.csv

- **<Report ID>** = Abbreviated Report Names
- **<member\_ID>** = ISE member, “BIN” or OCC ID (3-6 alpha-numeric characters)
- **<start date>** = business date for the report in the format YYYY-MM-DD
- **<end date>** = business date for the report in the format YYYY-MM-DD
- **<ext>** = current available extensions: csv, txt, dat

### 3. Receiving the Detail Cancellation Fee Report

The Detail Cancellation Fee 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](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

The comma-delimited (CSV) format can be used to import information into other applications such as Excel. Please note that the first record contains labels for each column. If there is no trading activity for a particular day, the report will be blank except for headers/footers.

### 4.1 OHR record

One OHR record is generated for each state an order transitions through for its lifecycle. Any order may be tracked through its lifecycle to see what occurred to it as it progressed through the system.

The OHR record fields for the comma-delimited format are described in Table 1.

**Table 1 – Detail Cancellation Fee Report Field Descriptions**

| Field name       | Description   | Data Format                                  |
|------------------|---|--|
| Date/Time        | The market date for which the report is generated. To facilitate insertion into a database, this column exists for each record in the file.<br>The time of the event, up to micro seconds.  | MM/DD/YYYY<br>HH.MM.SS.fffff                 |
| Series Name      | An ISE display name field that contains the: <ul style="list-style-type: none"> <li>Underlying code (1 – 5 characters)<br/>This is <b>not</b> the OPRA code.</li> <li>Expiry year (1 character)<br/>For example, the value for 2002 is 2.</li> <li>Expiry month (3 characters)<br/>For example, APR.</li> <li>Strike Price (3 – 5 characters)<br/>With one decimal, for example, 0.5.</li> <li>Option Type (1 character)<br/>P for Put, or C for Call.</li> <li>Modifier (1 character if adjusted)<br/>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> | Alpha-numeric value                          |
| OrderCategory    |   |  |
| ISEOrderID       |   |  |
| CIOrderID        |   |  |
| Quantity         | Provides the total number of contracts within the order.  | Numerical value; integer                     |
| Price            | A numeric value that provides the price of the order.<br>Note: If it is a market order, the price will be displayed as \$0  | Dollar numerical value w/ two decimal places |
| CMTA             | A 5-character value that discloses the broker's CMTA account to OCC.  | 5-character value                            |
| Default Clearing | A 5-character value that discloses the broker's clearing account to OCC.  | 5-character acronym                          |
| Give-Up          |   |  |
| Info Field       |   |  |
| Broker           | This value is optional  | Text   |
| ISE User         |   |  |
| Improved BBO     | Yes or No value describing if the canceled order had improved the ISE BBO on entry.   | Text   |