T7™

Away Market Routing Order History Report

Version: 2.4

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Abstract
This document describes the Away Market Routing Order History Reports 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 AMR Order History Report (AMR OHR) that ISE can make available to you
- 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 Away Market Routing (AMR) Order History Report files via FTP.

1.2 What's New in This Document

The most recent changes to this document:

- Added *Exchange* field's valid values for Nasdaq BX & Miami Options
- 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.

ISE provides a report detailing the history of all AMR orders that were sent to ISE by your member firm and are currently on the order book. The Away Market Routing Order History Report models after the regular Order History Report, but only contains AMR orders sent via PrecISE. The report contains all AMR orders for the day, whether an execution occurs or not.

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

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_AMR_Order_History_Rpt_<6-letter acronym>_YYYYMMDD.csv

Example: ISE_AMR_Order_History_Rpt_ABCDEF_20100623.csv

3. Receiving the AMR Order History Report

The Away Market Routing 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

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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 AMR Order History Report record

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

The AMR Order History Report record fields for the comma-delimited format are described in Table 1.

Table 1 – AMR Order History Data File Field Descriptions

Field name	Description	Data Format
Date	The market date for which the report is generated. To facilitate insertion into a database, this column exists for each record in the file.	MM/DD/YYYY
Time	The time of the event, up to micro seconds.	HH.MM.SS.ffffff
Firm	The ISE acronym of the firm entering the order.	6-alphanumeric acronym
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
B/S	Buy or Sell indicator The valid values are: ▪ Buy ▪ Sell	Text
Price	A numeric value that provides the price of the order. Note: If it is a market order, the price will be displayed as $0	Dollar numerical value w/ two decimal places
Quantity	Provides the total number of contracts within the order.	Numerical value; integer
Order Category	Order Category. The valid values are: ▪ Block ▪ Directed ▪ Facilitation ▪ Solicitation ▪ Flash	Text

Field name	Description	Data Format
	▪ PIM ▪ Exposure ▪ Block Response ▪ Directed Response ▪ Facilitation Response ▪ Solicitation Response ▪ Flash Response ▪ PIM Response ▪ Exposure Response ▪ Normal ▪ Quote ▪ Stop ▪ Trade Report ▪ Preferenced ▪ Prefrenced Stop ▪ Qualified Contingent Cross ▪ Directed PIM ▪ Trade Report ISO ▪ Trade Report No Opra Report ▪ Customer to Customer Additional order categories can be added dynamically as new features are brought to the ISE market. Note: This report does not include combo orders hence any combo order category would not be a valid value for this report.	
Client Category	Client Category The valid values are: ▪ Customer ▪ Customer Professional ▪ Broker ▪ Proprietary ▪ FARMM ▪ ISE MM	Text
Price Condition	A field that describes the type of order: ▪ Limit ▪ Market ▪ Quote	Text
Time in Force	A field that identifies the time-in-force of the order: The valid values are: ▪ Day ▪ GTC (Good Til Cancel) ▪ OPG (Opening Only) ▪ IOC (Immediate Or Cancel) ▪ FOK (Fill Or Kill) ▪ GTD (Good Til Date)	Text
Order Status	A field that describes the state of the order at the specified time. The valid values are: ▪ New ▪ Partially filled ▪ Filled ▪ Cancelled	Text

Field name	Description	Data Format
	▪ Changed	
ISE 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
User	A five-character field that identifies an EAM user.	Alphanumeric value
Broker	This value is optional	Text
CMTA	A 5-character value that discloses the broker's CMTA account to OCC.	5-character value
Open Close	A one-digit numeric value that indicates whether a trade opened or closed a position. The valid values are: 1 – Open 2 – Close	One-digit numerical value
Ignore Away Market	A one-character value that determines whether the Ignore Away Market flag is set. The valid values are: 1 - ISO 2 - Regular Order 3 – ISO No Opra Report	One-digit numerical value
Free Text	This value is optional.	Text
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
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
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. Can be the numerical sum of any or all of the following: ▪ Volume ▪ Price ▪ Side ▪ AON	Text
Clearing Account	A 5-character value that discloses the broker's clearing account to OCC.	5-character acronym
Clearing Sub Account	A 5-character value that discloses the broker's clearing sub account to OCC.	5-character acronym
Away Best Bid	The price of the best OPRA bid at the time of the event	Numerical value, up to two decimal places
Away Best Offer	The price of the best OPRA offer at the time of the event	Numerical value, up to two decimal places
ISE Best Bid	The price of the best ISE bid at the time of the event	Numerical value, up to two decimal places
ISE Best Offer	The price of the best ISE offer at the time of the event	Numerical value, up to two decimal places
Underlying	The symbol of the underlying security	Text; chars

Field name	Description	Data Format
Option Symbol	Option symbol	Text; chars
Expiration Date	In *YYMMDD* format	YYMMDD
Call/Put	C – for Call P – for Put	One-character value
Strike Price	A numeric value that combines OSI's strike dollar + strike decimal	Numerical value, up to two decimal places
Creation Date	Date the original order was created	MM/DD/YYYY
Creation Time	Time the original order was created	HH.MM.SS.ffffff
Preferenced Firm	If this indicator is available on the order, it is the firm directed to (preference) on the order	Alphanumeric
Trade Price	A numeric value that indicates the price the order was traded at	Numerical value, up to two decimal places
Trade Qty	The traded quantity of the order	Numerical value; integer
Exchange	The exchange destination that the AMR order was routed to. Valid values are: AMEX = AMEX Options ARCA = NYX ARCA Option BATS = BATS Options BOX = BOX Options C2 = C2 Options CBOE = CBOE Options ISE = ISE Options NSDQ = NASDAQ Options PHIL = PHLX Options XBXO = Nasdaq BX Options MIAX = Miami Options	Text