T7™

Order History Report

Version: 2.3
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Abstract
This document describes the Order History Reports (OHR) that ISE makes available to members.

This version is applicable for Member Simulation.

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1. About This Document

This document:

- Describes the Order History Reports (OHR) 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 Order History Report files via FTP.

1.2 What's New in This Document

The most recent changes to this document:

- Added new field 'Log Reason' to end of report.
- 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 single-legged orders that were sent to ISE by your member firm and are currently on the order book. The report contains all single-legged orders for the day, whether an execution occurs or not. Also included in the report are Good 'Til Canceled (GTC) orders that may have been reloaded at the start of the day.

The report is available after 18:30 EST each trading day to EAM and MM 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_<Report ID>_<content qualifier>_<version>_<production/test qualifier>_<member_ID>_<date>.<ext>

Example: ISE_OHR_0_1_Prod_ABCDEF_20100419.csv

- **<Report ID>** = Abbreviated Report Names. **OHR** - Order 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)
- **<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 txxxxxcmmdd.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

3. Receiving the Order History Report

The Order History Report (OHR) can be received by any operating system with FTP and access to the 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

1. From 'My Computer'
2. Right Click and select Explore
3. In the Address field, type in: ftp://reports.ise.com
4. 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.

OHR record

One OHR record is generated for each state that 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 – OHR Record Field Descriptions for Comma-Delimited Files

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 Name	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 ▪ PIM ▪ Exposure	Text

Field name	Description	Data Format
	▪ Block Response ▪ Directed Response ▪ Facilitation Response ▪ Solicitation Response ▪ Flash Response ▪ PIM Response ▪ Exposure Response ▪ Normal ▪ Quote (excluded from the report) ▪ 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. The valid values are: Market Limit	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 ▪ Changed	Text
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	Identifies an EAM user	Alphanumeric value
Broker	This value is optional	Text

Field name	Description	Data Format
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 – IAM 2 – ISO 3 – ISO No Opra Report 4 – Stopped 255 – <none of the above>	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”. The valid values are: 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. The valid values are: ▪ 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 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
Option Symbol	The Option Symbol	Text; chars
Expiration Date	Expiration date	YYYYMMDD
Call/Put Indicator	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 four

Field name	Description	Data Format
		decimal places
Creation Date	Date the original order was created	MM/DD/YYYY
Creation Time	Time the original order was created, up to micro seconds.	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
Log Reason	A description of why the order was changed. Valid values are: ▪ None ▪ No Specific Reason ▪ Add Order ▪ Modify Order ▪ Delete Order ▪ Delete All Orders ▪ IOC ▪ Three Tick Rule ▪ Book Market Order Conversion ▪ Book Order Match ▪ Add Quote Side ▪ Modify Quote Side ▪ Delete Quote Side ▪ Delete All Quotes ▪ Quote Side Rejection ▪ Tick Worse ▪ Change Instrument State ▪ Change Product State ▪ Linkage Handling Off ▪ Linkage Handling On ▪ Reference Data Load ▪ Image Start Up ▪ Image Shut down ▪ Market Order Vs Market Order ▪ Incoming Request ▪ MOPS Quote Deletion Request ▪ MOPS Quote Inactivation Request ▪ MOPS Order Deletion Request ▪ Quote Sides Crossing ▪ Automatic PMM Control ▪ Market Operations PMM Control ▪ AMB Lock Locked ▪ AMB Lock Released ▪ Three Tick Lock Locked ▪ Three Tick Lock Released ▪ PMM Initiated Lock Locked ▪ PMM Initiated Lock Released ▪ Market Order Lock Locked ▪ Market Order Lock Released ▪ Start Of Day Processing ▪ End Of Day Processing ▪ Series Expiration ▪ Order Expiration ▪ Away BBO Update	Text

Field name	Description	Data Format
	▪ Underlying BBO Update ▪ Auction Order Entry ▪ Automatic Auction ▪ Auction Price Improved ▪ Auction Quantity Improved ▪ Auction Timer Expired ▪ Early Termination ▪ Auto Order Release Timer Expired ▪ Missing MM Quote Timer Expired ▪ T Cross Timer Expired ▪ T Cross Timer Cancelled ▪ Automatic Opening Timer Expired ▪ Automatic Opening Recheck Timer Expired ▪ OB Imbalance Timer Expired ▪ Three Tick Lock Timer Expired ▪ Create New ID Number ▪ Add Complex Instrument Request ▪ Delete Complex Instrument Request ▪ Auction Response Improved ▪ Add Cross Request ▪ Stop Order Triggering ▪ Reserve Order Refresh ▪ Market Maker Protection ▪ Quote Inactivation ▪ Quote Reactivation ▪ Reference Data Update ▪ IBBO Update ▪ Deleted Due to AMB ▪ Reference Data Update Add ▪ Reference Data Update Change ▪ Reference Data Update Delete ▪ Quote Crossing Quote ▪ Quote No Longer Crossing Quote ▪ Initial Response Rejected ▪ Market Maker Parameter Update Request ▪ MOPS Market Maker Parameter Update Request ▪ Timer Expired ▪ Spread Price Protection ▪ Image Failover ▪ Tier Run Down ▪ Internal Processing ▪ Postponed Incoming Request ▪ Postponed Timer Expiry ▪ Postponed Internal Processing ▪ Postponed Auto Instrument State Change ▪ Postponed MM Protection ▪ Postponed Ref Data Update ▪ Incoming MOPS Request ▪ Incoming Sem Request ▪ Instrument Deletion ▪ MEQ Order Triggering ▪ Directed Order Lock Locked ▪ Directed Order Lock Released ▪ Directed Order Lock Timer Expired ▪ Directed Order PIM Started ▪ Guaranteed Directed Order Created ▪ Guaranteed Directed Order Deleted	

Field name	Description	Data Format
	▪ Initial Response Wait Time Elapsed ▪ Order Freeze For Stock Match ▪ Quote Freeze For Stock Match ▪ Simple Instrument Freeze For Stock Match ▪ Synthetic SOR Response Timer Time Out ▪ Combo To Combo SOR Response Timer Time Out ▪ Invalid Stock Order Response ▪ Invalid Crossing Stock Order Response ▪ Best Response Change ▪ Order Unfreeze ▪ Quote Unfreeze ▪ Simple Instrument Unfreeze ▪ IOC UPC Condition Not Satisfied ▪ Recovery Initiated ▪ Recovery Completed ▪ Recovery Response Timer Expired ▪ End Of Day Processing Initiated ▪ End Of Day Processing Completed ▪ Legging Retry Timer Expired ▪ Legging Retry Timer Cancelled ▪ Best Effort Processing ▪ Synthetic SOR Response Timer Expired ▪ Synthetic SOR Response Timer Cancelled ▪ Combo To Combo SOR Response Timer Expired ▪ Combo To Combo SOR Response Timer Cancelled ▪ Max Init Response Wait Timer Expired ▪ Max Init Response Wait Timer Cancelled ▪ Recovery Exceeds Maximum Quantity ▪ Recovery Invalid Limit Price ▪ Recovery NonExistent Owning BUID ▪ Recovery Not Persistent ▪ SOR Order Broadcast ▪ SOR Order Broadcast ACK ▪ SOR Order Broadcast NAK ▪ SOR Trade Request ▪ SOR No Trade Request ▪ SOR Trade ACK ▪ SOR Trade NAK ▪ SOR Trade Event ▪ SOR Trade Failure ▪ SOR Cross Order Broadcast ▪ SOR Cross Order Broadcast ACK ▪ SOR Cross Order Broadcast NAK ▪ SOR Cross Trade Request ▪ SOR No Cross Trade Request ▪ SOR Cross Trade ACK ▪ SOR Cross Trade NAK ▪ SOR Cross Trade Event ▪ SOR Cross Trade Failure ▪ Delete All Non Persistent Orders Sem Request ▪ Delete All Orders Sem Request ▪ Quote Activation Sem Request ▪ Failed Match Attempt ▪ Service Availability Response ▪ Service State Change ▪ Delete All Quotes Sem Request ▪ Recover Nonexistent MPID	

Field name	Description	Data Format
	▪ Immediate Matching of Auction Order ▪ Away Market Better ▪ Recover Stock Combo Not Allowed For BUId ▪ Locked Order Alert Timer Expired ▪ TM Replacement Rule Execution Success ▪ TM Match Event Enrichment ▪ TM User DealItem Maint Instruction ▪ TM MOPS DealItem Maint Instruction ▪ TM MOPS Deal Maint Instruction ▪ TM MOPS Trade Bust ▪ TM MOPS Deal Bust ▪ TM MOPS Enter Trade ▪ TM Business Event Message	