T7™

Open Order Report

Version: 2.8
Date: April 25, 2013

Abstract

This document describes the Open Order Report ISE makes available to members.

This version is applicable for Member Simulation.

Table of Contents

Tables

1. About This Document

This document:

- Describes the Open Order Report (OOR) 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 Open Order Report files via FTP.

1.2 What's New in This Document

The most recent changes to this document:

- Updated data format for Exchange ID field.
- Added new field for ClOrderID.

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 Open Order Report (OOR) provides our members a daily text file of all single-legged Good Til Canceled (GTC) and Good Til Date (GTD) orders that will be reloaded on the next trading day. These orders are for the ISE active standard series that are not due to expire and are not subject to corporate actions. Non-standard series (e.g. weeklies, quarterlies) that are due to expire are included in the report. For example:

- Standard series expiring Saturday 10/16/2010 – does not appear on the Friday 10/15/2010 OOR (the OOR is not generated on weekends).
- Non-Standard series expiring Friday 10/15/2010 – appears on the Thursday 10/14/2010 OOR.

Assumptions:

- The GTC orders are canceled during the LEAPS rollover.
- Multi-legged orders are excluded in this report.
- The report will filter out expired single-legged open orders (same behavior as the Open Combo Order Report)

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

2.1 Report Naming Convention

The naming convention for this file is constructed as follows:

ISE_<Report ID>_<content qualifier>_<version>_<production/test qualifier>_<member_ID>_<date>.<ext>

Example: ISE_OOR_0_1_Prod_ABCDEF_20110913.txt

Where the fields and values are:

- **<Report ID>** = Abbreviated Report Names
- **OOR** – Open Order 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)
- **<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 Open Order Report

The Open Order 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.

4.1 Record header

The OOR record header describes the comma-delimited format for the OOR, as shown in Table 1.

Table 1 – OOR record header for comma-delimited files

Field name	Description	Data Format
Record Type	Identifies the record as a header, active order or trailer. The value for this field is **001** (header).	Numerical value (001)
Report Creation Date	Provides the date when the report was generated. This value is an eight-character field in the yyyymmdd format. For example, if the report was created on May 24th, 2002, the Report Creation Date is 20020524.	Eight-character field in the YYYYMMDD format
Report Creation Time	Provides the time when the report was generated. This value is a four-character field in the hhmm format. For example, if the report was created at 10:15pm, the Report Creation Time is 2215.	Four-character field in the 24-hour HHMM format.
Report Name	Describes the contents of the file. The value for this field is **ISE Active Orders**.	Text

4.2 OOR record

One OOR record is generated for each order that is exported from the ISE trading system.

The OOR record fields for the comma-delimited format are described in Table 2.

Table 2 – OOR record for comma-delimited files

Field name	Description	Data Format
Record Type	Identifies the record as a header, active order or trailer. The value for this field is **005** (active order).	Numerical value (005)
Record Action	A one-character code that describes the state of the trade at the time of download. During a daily download, all records have a Record Action of **P** (pending).	One character
Exchange ID	A one-character field that identifies the exchange at which the trades were executed. The valid value is **I** for ISE.	One character
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)	Alphanumeric

Field name	Description	Data Format
	With one decimal, for example, 0.5. ▪ Option Type (1 character) P for Put, or C for Call. ▪ Modifier (1 character) <space> for Not Adjusted; or X, Y, Z, Q. ▪ Expiration Day three characters (Non standard expiration only, e.g. Quarterlies, <spaces> otherwise) <-DD>, e.g. -30	
Options Symbol	Options Symbol	Text
Expiration Date	Expiration date	MMDDYYYY
Put/Call Indicator	One character P or C	One character
Strike Price	A numeric value that combines OSI's strike dollar + strike decimal	Numerical value with two decimal places
Order Number	A numeric value that uniquely identifies the order, including the series and bid/ask flag.	Numerical value
Bid or Ask	A three-character value. The valid values are: BID (Buy) ASK (Sell)	Text
Premium	A numeric value that provides the premium for the order. When referring to this value, you need to include two decimals. This value uses the decimals from the **Price** field on the corresponding Instrument Class record. A market order will have a blank premium.	Numerical value with two decimal places
Quantity	Provides the total number of contracts within the order.	Numerical value; Integer
Price Condition	A numeric field that describes the type of order: 1 – Market Order 2 – Limit Order	Numerical value; Integer
Time In Force	A field that identifies the time-in-force of the order. The valid values are: 1 – GTC 6 – GTD	Numerical value; Integer
Client Category	Client Category. The valid values are: 1 – Customer 2 – Customer Professional 3 – Broker 4 – Proprietary 5 – FARMM 6 – ISE MM	Numerical value; Integer
Client Identity	Value that discloses the broker's CMTA account to OCC. The value contains: Clearing account code (first five characters) Sub-account ID (last five characters) ▪ If only the GIVEUP is provided (no CMTA provided), this field will display the GIVEUP. ▪ If CMTA and GIVEUP are both provided, this field will only display the CMTA (not the GIVEUP). ▪ If there is no CMTA or GIVEUP provided, then the field will display the Default Clearing Account.	10-character alphanumeric or numerical value
Open/Close	A one-digit numeric value that indicates whether a trade opened or closed a position. The valid values are: 0 – Open	Numerical value; Integer

Field name	Description	Data Format
	1 – Close	
Broker ID	Free text field	5-character text
Free Text	This value is optional. **Via FIX**: If a value was provided in the Text field (tag 58), this field contains the first 20 characters from the Text field. **Via DTI:** A 20-character free text field a user may fill in when entering orders. The information is not used in the Central System, but is passed to OCC and then on to the OCC clearing member. *Note: Any value in this field exceeding 20 characters in length will be truncated to 20 characters.*	Text
Order Category	Two-character value that describes the category of the order. Valid value: SO – Standard Order	2-character value
ClOrderID	This field contains the Client Order Identification number, up to 20 characters in length, as entered with the order.	Text

4.3   OOR trailer

The OOR record trailer indicates the end of the file.

The OOR record trailer fields for the comma-delimited format are described in Table 3.

Table 3 – OOR record trailer for comma-delimited files

Field name	Description	Data Format
Field name	Description	**Data Format**
Record Type	Identifies the record as a header, active order or trailer. The value for this field is **003** (trailer).	Numerical value (003)
Record Count	Number of active order records in the file. This number excludes the header and trailer records.	Numerical value; integer

4.4   Open Order Report in Text format

The Open Order Report (OOR) is also available in a text format.

4.4.1   OOR record header

The OOR record header describes the export file for the text format, as shown in Table 4.

Table 4 – OOR record header for text files

Position	Field name	Description	Data Format
1 – 3	Record Type	Identifies the record as a header, active order or trailer. The value for this field is **001** (header).	Numerical value (001)
4 – 11	Report Creation Date	Provides the date when the report was generated. This value is an eight-character field in the yyyymmdd format. For example, if the report was created on May 24th, 2002, the Report Creation Date is 20020524.	Eight-character field in the YYYYMMDD format
12 – 15	Report Creation	Provides the time when the report was generated.	Four-character field in the

Title: Open Order Report Guide   Page 10 of 13
Version: 2.8
Date: April 25, 2013

Position	Field name	Description	Data Format
	Time	This value is a four-character field in the hhmm format. For example, if the report was created at 10:15pm, the Report Creation Time is 2215.	24-hour HHMM format.
16 – 32	Report Name	Describes the contents of the file. The value for this field is **ISE Active Orders**.	Text

4.4.2 OOR record

One OOR record is generated for each order that is exported from ISE.

The OOR record fields for the text format are described in Table 5 – OOR record for text files

Table 5 – OOR record for text files

Position	Field name	Description	Data Format
1 – 3	Record Type	Identifies the record as a header, active order or trailer. The value for this field is **005** (active order).	Numerical value (005)
4	Record Action	A one-character code that describes the state of the trade at the time of download. During a daily download, all records have a Record Action of **P** (pending).	One character
5	Exchange ID	A one-character field that identifies the exchange at which the trades were executed. The valid value is **I** for ISE.	One character

6 – 26	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)
		  <space> for Not Adjusted; or X, Y, Z, Q.
		▪ Expiration Day three characters (Non standard expiration only, e.g. Quarterlies, <spaces> otherwise) <-DD>, e.g. -30
			Alpha-numeric value (with trailing spaces)

27 – 31	Options Symbol	Options Symbol	Text (with trailing spaces)
32-39	Expiration Date	Expiration date	MMDDYYYY
40	Put/Call Indicator	One character P or C	One character
41 – 47	Strike Price	A numeric value that combines OSI's strike dollar + strike decimal e.g. 0123456=1234.56	Numerical value with two decimal places (with leading spaces)
48 – 67	Order Number	A numeric value that uniquely identifies the order, including the	Numerical value

Position	Field name	Description	Data Format
		series and bid/ask flag.	(with leading spaces)
68 – 70	Bid or Ask	A three-character value. The valid values are: BID ASK	Text
71 – 85	Premium	A numeric value that provides the premium for the order. When referring to this value, you need to include two decimals. This value uses the decimals from the **Price** field on the corresponding Instrument Class record.	Numerical value with two decimal places (with leading spaces)
86 – 91	Quantity	Provides the total number of contracts within the order.	Numerical value; integer (with leading spaces)
92	Price Condition	A numeric field that describes the type of order: 1 – Market Order 2 – Limit Order	Numerical value; Integer
93	Time in Force	A field that identifies the time-in-force of the order. The valid values are: 1 – GTC 6 – GTD	Numerical value; Integer
94 – 95	Client Category	Client Category. The valid values are: 1 – Customer 2 – Customer Professional 3 – Broker 4 – Proprietary 5 – FARMM 6 – ISE MM	Numerical value; Integer (with leading space)
96 – 105	Client Identity	A 10-character value that discloses the broker's CTMA account to OCC. The value contains: Clearing account code (first five characters) Sub-account ID (last five characters)	Alphanumeric or numerical value (with trailing spaces)
106	Open/Close	A one-digit numeric value that indicates whether a trade opened or closed a position. The valid values are: 0 – Open 1 – Close	Numerical value; Integer
107 – 111	Broker ID	Free text field	5-character text
112 – 131	Free Text	This value is optional. **Via FIX**: If a value was provided in the Text field (tag 58), this field contains the first 20 characters from the Text field. **Via DTI**: A 20-character free text field a user may fill in when entering orders. The information is not used in the Central System, but is passed to OCC and then on to the OCC clearing member. *Note: Any value in this field exceeding 20 characters in length will be truncated to 20 characters.*	Text (with trailing spaces)
132 – 133	Order Category	Two-character value that describes the category of the order: SO – Standard Order	Text

Position	Field name	Description	Data Format
		BO – Block Order BS – Block Order Response FO – Facilitation Order FS – Facilitation Response	
134 – 153	ClOrderID	This field contains the Client Order Identification number, up to 20 characters in length, as entered with the order.	Text (with trailing spaces)

4.4.3   OOR trailer

The OOR record trailer indicates the end of the file.

The OOR record trailer fields for the text format are described in Table 6.

Table 6 – OOR record trailer for text files

Position	Field name	Description	Data Format
1 – 3	Record Type	Identifies the record as a header, active order or trailer. The value for this field is **003** (trailer).	Numerical value (003)
4 – 11	Record Count	Number of active order records in the file. This number excludes the header and trailer records. This number contains leading zeros.	Numerical value; integer