

**T7™**

**Member Reports Guide**

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## *Abstract*

*This document provides summarized information for the daily, end of day, and monthly reports available to ISE members.*

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# 1. How to Access Reports

This section describes specific steps members must follow to access reports generated from the T7 platform for both ISE and ISE Gemini exchanges.

## 1.1 Connection Information

Market participants must use ISE's new FTP infrastructure to receive reports for activity in the T7 system.

The following table provides access details for the new FTP infrastructure.

**Table 1: Access Parameters for Reports at ISE's FTP Infrastructure**

FTP Infrastructure	Details / IP Address
Platform and Software	GlobalScape EFT
Public Internet IP Equinix Primary	74.120.84.123 (SFTP) 74.120.84.64 (FTP)
Public Internet IP Telx Backup	74.120.84.253 (SFTP) 74.120.84.192 (FTP)
Private Line IP Equinix Primary	207.231.197.39 (SFTP) 207.231.197.32 (FTP)
Private Line IP Telx Backup	207.231.197.166 (SFTP) 207.231.197.160 (FTP)
Public Internet name trading HOT Data	ftp://hotdata.ise.com
Public Internet name trading Report Data	ftp://reports.ise.com
Communications Permitted	Ports: FTP (20, 21) and SFTP (22). ISE supports only Passive FTP

Connecting with the reports FTP IP addresses will direct members to their report folders based upon member username and password.

## 1.2 Users and Passwords

In order to access the Optimise FTP infrastructure, market participants must use their new FTP account and password. To obtain your username and password for the new FTP facility, contact ISE helpdesk by emailing [helpdesk@ise.com](mailto:helpdesk@ise.com) or calling (877) 473-9989.

## 1.3 Support Contacts

For user access support, please contact ISE Helpdesk by emailing [helpdesk@ise.com](mailto:helpdesk@ise.com) or (877) 473-9989.

For network connectivity issues, email Technology Member services at [tms@ise.com](mailto:tms@ise.com) or call (212) 897-0244.

## 2. Daily, End of Day, and Monthly Reports

ISE offers reports for Market Makers, Electronic Access Members, Clearing firms, and Sponsored Customers. The reports help firms manage order and trade activity, as well as determine rebates and fees, analyze market behavior, and compliance reporting.

The table below is a reference list of the available reports, including the section number where the report is described in this document.

**Table 2: List of Available Reports**

Section	Report Name	Description	Market(s)	Delivery Method	Frequency
2.1	Comprehensive Trade Report with Fees (CTRWFEES)	Order and trade detail including fees and rebates, along with counterparty information	ISE / Gemini	ISE FTP site	Daily / Monthly
2.2	Open Order Report (OOR)	Single-legged GTC orders that will be reloaded the next trading day	ISE / Gemini	ISE FTP site	Daily
2.3	Open Combo Order Report (OCOR)	Multi-legged GTC orders that will be reloaded the next trading day	ISE / Gemini	ISE FTP site	Daily
2.4	Cancel Billing Report	Summary report of billable cancelled orders	ISE	ISE FTP site	Daily / Monthly
2.5	Order History Report (OHR)	History of all single-legged orders	ISE / Gemini	ISE FTP site	Daily
2.6	Combo Order History Report (COHR)	History of all multi-legged orders	ISE / Gemini	ISE FTP site	Daily
2.7	Away Market Routing Order History Report (AMR OHR)	History of all single-legged orders routed via Away Market Routing	ISE	ISE FTP site	Daily
2.8	Detail Cancellation Fee Report	Detail report of cancelled orders	ISE	ISE FTP site	Monthly
2.9	Trade History Report (THR)	Trades sent to OCC for clearing, also known as OCC 410 Matched Trade Record	ISE / Gemini	ISE FTP site	Daily
2.10	Execution History Report (EHR)	Trades sent to OCC for clearing - a subset of the THR file, organized in a more readable format	ISE / Gemini	ISE FTP site	Daily
2.11	Quote Reports	MM daily quoting statistics	ISE / Gemini	Email	Daily
2.12	MM Preferencing Report	Preferred Trade details for the Pref MM	ISE / Gemini	ISE FTP site	Daily
2.13	Market Maker Metrics	MM rankings in various metrics	ISE / Gemini	Email	Daily

Section	Report Name	Description	Market(s)	Delivery Method	Frequency
2.14	MM Quality of Market Report	MM daily percentage of time at NBBO	ISE	Email	Monthly
2.15	PFOF Report	Customer volume and Payment for Order Flow (PFOF) rates applied to MM pool.	ISE	ISE FTP site/ Email	Daily / Monthly
2.16	EAM Preferencing Report	Customer volume and PFOF rates generated by EAM order flow	ISE / Gemini	Email	Monthly
2.17	PrecISE User Report	List of PrecISE users, login details and current risk limits	ISE	ISE FTP site	Daily
2.18	PrecISE Order History Report	All member orders and executions for the day, excluding quotes	ISE	ISE FTP site	Daily
2.19	Spread Price Improvement Report	Spread price improvement execution details compared to ISE BBO and ABBO	ISE / Gemini	ISE FTP site	Daily / Monthly
2.20	Daily Series File	Series listed on ISE	ISE / Gemini	ISE FTP site	Daily

**NOTE:** This document does not cover the FIX Real Time reports. Please see **Section 4 FIX Real Time Reports**, on page 21, for more information.

The current Daily, End of Day, and Monthly Reports are described below.

## 2.1 Comprehensive Trade Report with Fees

The Comprehensive Trade Report (CTR) with Fees provides ISE Members with a combination of detailed trade data, order and quote information, and fee details on a monthly basis.

### 2.1.1 Description

The CTR with Fees report incorporates fee data into the existing Comprehensive Trade Report. The fees are categorized by Code, Rate, Surcharge, Rebate, and PFOF, and the Net Charge column displays the net total for the fee(s), surcharge(s), and rebate(s).

The CTR with Fees for the previous month is available after the second weekend of the current month as it is generated after the standard CTR report.

A sample report and guide can be accessed as described in **Section 3: Sample Reports and User Guides** on page 20.

### 2.1.2 Location & Naming Convention

The CTR with Fees report will be automatically generated and posted to a member's FTP server.

Two versions of this report will be posted on the FTP site:

1. Generated by 6-letter acronym - This version includes the Preferred MM for the member's orders, and any contra orders where the member is the Preferred MM.
2. Generated by Clearing Number - This version does not include Preferred MM, as that information can only be disclosed to the originating firm and preferred firm.

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**Note:** The CTR generated by the clearing number will not display stock leg trades from tied-to-stock orders.

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#### **Daily Report Naming Convention:**

ISE\_CTRwFEES\_<6-letter acronym>\_<YYYYMMDD>  
(example: ISE\_CTRwFees\_ABC01E\_20111004)

ISE\_CTRwFEES\_<Clearing number>\_<YYYYMMDD>  
(example: ISE\_CTRwFees\_00551\_20111004)

GEMINI\_CTRwFEES\_<6-letter acronym>\_<YYYYMMDD>  
(example: GEMINI\_CTRwFees\_ABC01E\_20111004)

GEMINI\_CTRwFEES\_<Clearing number>\_<YYYYMMDD>  
(example: GEMINI\_CTRwFees\_00551\_20111004)

#### **Monthly Report Naming Convention:**

ISE\_CTRwFEES\_<6-letter acronym>\_<YYYYMM>  
(example: ISE\_CTRwFees\_ABC01E\_201110)

ISE\_CTRwFEES\_<Clearing number>\_<YYYYMM>  
(example: ISE\_CTRwFees\_00551\_201110)

GEMINI\_CTRwFEES\_<6-letter acronym>\_<YYYYMM>  
(example: GEMINI\_CTRwFees\_ABC01E\_201110)

GEMINI\_CTRwFEES\_<Clearing number>\_<YYYYMM>  
(example: GEMINI\_CTRwFees\_00551\_201110)

Due to the considerable file size some monthly reports may generate, the use of applications such as TextPad® or Notepad++® are suggested when opening the file directly from the FTP site.

## **2.2 Open Order Report (OOR)**

This is a report of all Good Til Cancel (GTC) orders that will be reloaded on the next trading day.

### **2.2.1 Description**

This report is available after each trading day to EAM and MM members.

A sample report and the user guide can be accessed as described in **Section 3: Sample Reports and User Guides** on **page 20**.



## 2.2.2 Location & Naming Convention

Once requested by a member, the OOR will be automatically generated and posted to a member's FTP server. Files are named as follows:

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

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

*Example:* ISE\_OOR\_0\_1\_Prod\_ABCDEF\_20120419.txt

GEMINI\_OOR\_0\_1\_Prod\_ABCDEF\_20120419.txt

- <Report ID> = Abbreviated Report Names
  - OOR – Combo Order History Report
- <content qualifier> = an alphanumeric value identifying any content related permutations for a given file format (0 if none). Please see **Section 2.21: Valid <content qualifier> values for History Reports** on **page 19** for a list of current qualifiers.
- <version> = an alphanumeric 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 6-alphanumeric business unit
- <date> = business date for the report in the format YYYYMMDD
- <ext> = current available extensions: csv, txt, and dat

## 2.3 Open Combo Order Report (OCOR)

This is a report of all the combo GTC orders that will be reloaded on the next trading day.

### 2.3.1 Description

This report is available after each trading day to EAM and MM members.

A sample report and the user guide can be accessed as described in **Section 3: Sample Reports and User Guides** on **page 20**.

### 2.3.2 Location & Naming Convention

Once requested by a member, the OCOR will be automatically generated and posted to a member's FTP server. Files are named as follows:

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

*Example:* ISE\_OCOR\_0\_1\_prod\_ABCDEF\_20121104.txt

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

*Example:* GEMINI\_OCOR\_0\_1\_prod\_ABCDEF\_20121104.txt

## 2.4 Cancel Billing Report

The Cancel Billing Report is a summary report of billable cancelled orders.

### 2.4.1 Description

Data is month to date including the date of the report.

The report is available before the market opens, starting at or soon after 8:30 a.m.

A sample report and the user guide can be accessed as described in **Section 3: Sample Reports and User Guides** on **page 20**.

### 2.4.2 Location & Naming Convention

The Cancel Billing Report will be automatically generated and posted to a member's FTP server. Files are named as follows:

<Report ID>\_MTD\_<member\_ID>\_<date range>.<ext>

*Example:* CancelBilling\_Prod\_ABCDEF\_20120419.csv

- <Report ID> = Abbreviated Report Names
- MTD = Month to date
- <member\_ID> = ISE member, "BIN" or 6-alphanumeric business unit
- <date range> = business date range from start of month to date specified in file name, in the format YYYYMMDD
- <ext> = current available extensions: csv, txt, and dat

## 2.5 Order History Report (OHR)

This report details the history of all orders entered by a specific firm into the system during the trading day. The report contains the history for all orders whether an execution occurs or not.

### 2.5.1 Description

The report contains all orders entered for the market day including GTC orders that may have been reloaded at the start of the day.

These order history reports are available after each trading day to EAM and MM members.

A sample report and the user guide can be accessed as described in **Section 3: Sample Reports and User Guides** on **page 20**.

### 2.5.2 Location & Naming Convention

The OHR will be automatically generated and posted to a member's FTP server. Files are named as follows:

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

*Example:* ISE\_OHR\_0\_1\_Prod\_ABCDEF\_20120419.csv

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

*Example:* GEMINI\_OHR\_0\_1\_Prod\_ABCDEF\_20120419.csv

- <Report ID> = Abbreviated Report Names
  - OHR - Order History Report
- <content qualifier> = an alphanumeric value identifying any content related permutations for a given file format (0 if none). Please see **Section 2.21: Valid <content qualifier> values for History Reports** on **page 19** for a list of current qualifiers.
- <version> = an alphanumeric 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 6-alphanumeric business unit
- <date> = business date for the report in the format YYYYMMDD
- <ext> = current available extensions: csv, txt, and dat

## 2.6 Combo Order History Report (COHR)

This report details the history of all combo orders entered by a specific firm into the system during the trading day. The report contains the history for all combo orders whether an execution occurs or not.

### 2.6.1 Description

The report contains all combo orders entered for the market day including GTC combo orders that may have been reloaded at the start of the day.

These order history reports are available after each trading day to EAM and MM members.

A sample report and the user guide can be accessed as described in **Section 3: Sample Reports and User Guides** on **page 20**.

### 2.6.2 Location & Naming Convention

The COHR will be automatically generated and posted to a member’s FTP server. Files are named as follows:

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

*Example:* ISE\_COHR\_0\_1\_Prod\_ABCDEF\_20120419.csv

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

*Example:* GEMINI\_COHR\_0\_1\_Prod\_ABCDEF\_20120419.csv

- <Report ID> = Abbreviated Report Names
  - COHR – Combo Order History Report

- <content qualifier> = an alphanumeric value identifying any content related permutations for a given file format (0 if none). Please see **Section 2.21: Valid <content qualifier> values for History Reports** on **page 19** for a list of current qualifiers.
- <version> = an alphanumeric 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 6-alphanumeric business unit
- <date> = business date for the report in the format YYYYMMDD
- <ext> = current available extensions: csv, txt, and dat

## 2.7 Away Market Routing Order History Report (AMR OHR)

The Away Market Routing (AMR) Order History Report models after the regular Order History Report, but only contains AMR orders sent via PrecISE.

### 2.7.1 Description

This report provides the history details of all AMR orders entered by a specific firm into the system during the trading day. These order history reports are available after each trading day to EAM members.

A sample report and the user guide can be accessed as described in **Section 3: Sample Reports and User Guides** on **page 20**.

### 2.7.2 Location & Naming Convention

The AMR OHR will be automatically generated and posted to a member’s FTP server. Files are named as follows:

ISE\_AMR\_Order\_History\_Rpt\_<6-letter acronym>\_YYYYMMDD.csv

*Example:* ISE\_AMR\_Order\_History\_Rpt\_ABCDEF\_20120623.csv

## 2.8 Detail Cancellation Fee Report

The Detail Cancellation Fee Report is a detailed report of cancelled orders for a specified month.

### 2.8.1 Description

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.

A sample report and the user guide can be accessed as described in **Section 3: Sample Reports and User Guides** on **page 20**.

### 2.8.2 Location & Naming Convention

Once requested by a member, the Detail Cancellation Fee report will be automatically generated and posted to a member’s FTP server. Files are named as follows:

<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 6-alphanumeric business unit
- <start date> = start of month business date for the report in the format YYYYMMDD
- <end date> = end of month business date for the report in the format YYYY-MM-DD
- <ext> = current available extensions: csv, txt, and dat

## 2.9 Trade History Report (THR/OCC 410 Matched Trade Record)

Also known as OCC 410 Matched Trade Record, the THR provides ISE members with a daily record of their trades that were sent to OCC for clearing.

### 2.9.1 Description

This report is available after each trading day to EAM and MM members.

A sample report and the user guide can be accessed as described in **Section 3: Sample Reports and User Guides** on **page 20**.

### 2.9.2 Location & Naming Convention

The THR will be automatically generated and posted to a member's FTP server. Files are named as follows:

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

*Example:* ISE\_THR\_0\_1\_Prod\_ABCDEF\_20120419.txt

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

*Example:* GEMINI\_THR\_0\_1\_Prod\_ABCDEF\_20120419.txt

- <Report ID> = Abbreviated Report Names
  - THR – Combo Order History Report
- <content qualifier> = an alphanumeric value identifying any content related permutations for a given file format (0 if none). Please see **Section 2.21: Valid <content qualifier> values for History Reports** on **page 19** for a list of current qualifiers.
- <version> = an alphanumeric 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 6-alphanumeric business unit
- <date> = business date for the report in the format YYYYMMDD
- <ext> = current available extensions: csv, txt, and dat

## 2.10 Execution History Report (EHR)

The Execution History Report allows ISE members to view their daily trade records and the trades' clearing information for any necessary trade reconciliation.

### 2.10.1 Description

This report is a subset of the Trade History Report (OCC 410 Matched Trade Record).

This report is available after each trading day to EAM and MM members.

A sample report and the user guide can be accessed as described in **Section 3: Sample Reports and User Guides** on **page 20**.

### 2.10.2 Location & Naming Convention

The Execution History Report-file will be automatically generated and posted to a member's FTP server. Files are named as follows:

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

*Example:* ISE\_EHR\_0\_1\_Prod\_ABCDEF\_20120419.txt

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

*Example:* GEMINI\_EHR\_0\_1\_Prod\_ABCDEF\_20120419.txt

- <Report ID> = Abbreviated Report Names
  - EHR – Execution History Report
- <content qualifier> = an alphanumeric value identifying any content related permutations for a given file format (0 if none). Please see **Section 2.21: Valid <content qualifier> values for History Reports** on **page 19** for a list of current qualifiers.
- <version> = an alphanumeric 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 6-alphanumeric business unit
- <date> = business date for the report in the format YYYYMMDD
- <ext> = current available extensions: csv, txt, and dat

## 2.11 Quote Reports

Technology Member Services (TMS) bundles existing quoting reports and distributes them to each Market Making firm daily.

### 2.11.1 Description

These reports help a Market Maker identify inefficient quoting behaviors and see their quoting statistics.

This email is sent out each trading day to MM members the following trading day/T+1 or something to indicate such.

A sample report and the user guide can be accessed as described in **Section 3: Sample Reports and User Guides** on **page 20**.

### 2.11.2 Location & Naming Convention

This report is emailed only to Market Makers.

#### 2.11.2.1 ISE Exchange

Email subject: ISE Daily Member Reports for <Firm Name> - T7™

File attached: ISE\_Quote\_Reports.xls

#### 2.11.2.2 Gemini Exchange

Email subject: ISE Gemini Daily Member Reports for <Firm Name> - T7™

File attached: Gemini\_Quote\_Reports.xls

## 2.12 MM Preferencing Report

This report provides Market Makers their traded orders preferenced to a Market Maker.

### 2.12.1 Description

This report is available after each trading day to MM members.

A sample report and the user guide can be accessed as described in **Section 3: Sample Reports and User Guides** on **page 20**.

### 2.12.2 Location & Naming Convention

The Preferencing Report will be automatically generated and posted to a member's FTP server. Files are named as follows:

ISE\_PreferencingReportDaily\_<Firm acronym or name>\_YYYYMMDD.csv

*Example:* ISE\_PreferencingReportDaily\_ABC\_20120707.csv

GEMINI\_PreferencingReportDaily\_<Firm acronym or name>\_YYYYMMDD.csv

*Example:* GEMINI\_PreferencingReportDaily\_ABC\_20120707.csv

## 2.13 Market Maker Metrics

This report provides Market Makers their ranking for various metrics.

### 2.13.1 Description

This report is available between the fifth and eighth business day of the month to MM members.

A sample report and the user guide can be accessed as described in **Section 3: Sample Reports and User Guides** on **page 20**.

### 2.13.2 Location & Naming Convention

This report is emailed as an attachment only to Market Makers with the subject line **Monthly MM Metrics - <Firm Name>**.

*Example:* MM Metrics – FirmABC

The report attached to the email has the file name: **Monthly MM Metrics.xls**.

## 2.14 MM Quality of Market Report

The ISE MM Quality of Market Report, also known as the ISE NBBO Performance Metrics, provides the Market Maker's daily and MTD percentage of time at the National Best Bid or the Best Offer for the day.

### 2.14.1 Description

The data is broken down by 1st month expiration, 2nd month expiration, and all expiration months for Maker/Taker names. This email is sent out each trading day to MM members for the prior day's activity.

The user guide can be accessed as described in **Section 3: Sample Reports and User Guides** on **page 20**.

See Figure 1 below for sample excerpt.

These performance metrics measure the time you were quoting on the National Best Bid OR the National Best Offer for series with an NBBO quote of:  
1. \$0.03 and \$5.00, for stocks trading ≤ \$100.00  
2. \$0.10 and \$5.00, for stocks trading > \$100.00

MARKET MAKER QUALITY OF MARKET - DAILY							
Member Name		07-22-2010		Qualified Symbols: 12			
Symbol	Total Series	1st Expiration Month Daily	1st Expiration Month MTD	2nd Expiration Month Daily	2nd Expiration Month MTD	All Expiration Month Daily	All Expiration Month MTD
AA	81	79.13 %	79.57 %	79.89 %	80.15 %	83.78 %	85.30 %
AAPL	113	5.31 %	6.89 %	5.01 %	4.61 %	10.68 %	7.04 %
ABX	137	41.65 %	33.12 %	36.59 %	37.50 %	50.00 %	47.46 %
AIG	159	74.98 %	53.92 %	88.90 %	75.91 %	87.77 %	78.37 %
AMZN	109	36.67 %	24.55 %	86.22 %	55.59 %	81.81 %	59.63 %
AXP	118	64.71 %	57.90 %	81.66 %	75.39 %	80.78 %	78.76 %
BAC	144	88.05 %	82.83 %	90.21 %	83.02 %	88.79 %	82.33 %
BBY	153	3.95 %	15.62 %	3.77 %	20.86 %	6.21 %	23.03 %
BMJ	121	77.89 %	84.96 %	89.55 %	86.50 %	93.01 %	85.19 %
BP	188	27.42 %	27.65 %	50.38 %	39.62 %	56.28 %	52.20 %
C	87	94.08 %	81.20 %	97.57 %	93.32 %	90.39 %	89.97 %
CAT	95	32.75 %	47.94 %	37.70 %	44.73 %	36.38 %	42.24 %
CHK	96	65.54 %	67.38 %	71.91 %	75.86 %	75.91 %	79.04 %
COP	108	15.41 %	46.37 %	22.88 %	52.81 %	35.07 %	55.98 %
CSCO	93	95.16 %	88.59 %	95.64 %	88.28 %	94.21 %	85.12 %
DELL	110	74.03 %	74.77 %	77.66 %	82.50 %	81.89 %	86.62 %
DIA	516	80.17 %	58.91 %	91.81 %	82.76 %	93.74 %	85.27 %
DNDN	176	83.94 %	77.62 %	87.00 %	85.04 %	84.13 %	85.52 %
DRYS	74	75.66 %	76.40 %	83.95 %	76.65 %	85.37 %	79.39 %
EEM	223	33.11 %	42.25 %	32.56 %	39.74 %	54.20 %	54.61 %
EFA	227	41.47 %	48.90 %	35.56 %	39.64 %	49.48 %	47.83 %
EWZ	193	32.21 %	42.53 %	42.04 %	55.16 %	49.79 %	58.55 %
F	142	64.04 %	77.10 %	64.11 %	77.75 %	64.39 %	77.97 %
FAS	244	33.84 %	47.40 %	37.38 %	51.96 %	51.46 %	46.27 %
FAZ	198	30.63 %	33.48 %	32.93 %	32.59 %	20.28 %	27.08 %
FCX	113	30.17 %	28.90 %	55.81 %	55.23 %	33.91 %	48.22 %
FSLR	88	77.65 %	56.43 %	71.51 %	62.57 %	77.02 %	65.11 %
FXI	172	28.80 %	45.60 %	40.16 %	44.75 %	47.50 %	48.07 %

**Figure 1: Sample MM Quality of Market Report**



### 2.14.2 Location & Naming Convention

This report is emailed only to Market Makers with the subject line **Daily ISE MM NBBO Performance Metrics**.

## 2.15 PFOF Report

This report includes customer volume and Payment for Order Flow (PFOF) rates applied to MM pool.

### 2.15.1 Description

The report is available after 12 noon and includes trade data from the prior day's trading session.

A sample report and the user guide can be accessed as described in **Section 3: Sample Reports and User Guides** on page 20.

### 2.15.2 Location & Naming Convention

The PFOF report will be automatically generated and posted to a member's FTP server. Files are named as follows:

ISE\_<Report ID>\_<member role>\_<member\_ID>\_<date>.<ext>

*Example:* ISE\_PFOF\_PMM\_Bin\_4\_20120201.csv

- <Report ID> = Abbreviated Report Names
- <member role> = PMM or EAM
- <member\_ID> = ISE member, "BIN" or 6-alphanumeric business unit
- <date> = business date for the report in the format YYYYMMDD
- <ext> = current available extensions: csv, txt, and dat

## 2.16 EAM Preferencing Report

The EAM Preferencing Report provides customer volume and PFOF rates generated by EAM order flow.

### 2.16.1 Description

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

A sample report and the user guide can be accessed as described in **Section 3: Sample Reports and User Guides** on page 20.

### 2.16.2 Location & Naming Convention

The Preferencing report will be automatically generated and posted to a member's FTP server. Files are named as follows:

ISE\_PreferencingReportDaily\_<member\_ID>\_<date>.<ext>

*Example:* ISE\_PreferencingReportDaily\_ABC\_20120306.csv

GEMINI\_PreferencingReportDaily\_<member\_ID>\_<date>.<ext>

*Example:* GEMINI\_PreferencingReportDaily\_ABC\_20120306.csv

- <Report ID> = Abbreviated Report Names
- <member\_ID> = ISE member, "BIN" or 6-alphanumeric business unit
- <date> = business date for the report in the format YYYYMMDD
- <ext> = current available extensions: csv, txt, and dat

## 2.17 PrecISE User Report

This report provides a list of PrecISE users, login details, and current risk limits.

### 2.17.1 Description

The PrecISE User Report provides each PrecISE user the following information:

- User name/ID and their Business Unit
- Login and access information
- Risk limit settings

The report is available at 16:30 EST each trading day to EAM members.

A sample report and the user guide can be accessed as described in **Section 3: Sample Reports and User Guides** on **page 20**.

### 2.17.2 Location & Naming Convention

The PrecISE User report will be automatically generated and posted to a member's FTP server. Files are named as follows:

PrecISE\_User\_Report\_\_<3-letter Firm acronym>\_<YYYYMMDDHHMMSS>.<ext>

*Example:* PrecISE\_User\_Report\_\_GEB\_20120328163014.csv

- <Report ID> = Abbreviated Report Names
- <3-letter Firm acronym> = ISE member 3-letter firm acronym
- <YYYYMMDDHHMMSS> = the date and time of the report generation
- <ext> = current available extensions: csv, txt, and dat

## 2.18 PrecISE Order History Report

This report captures the parent-child orders and routing destinations for all member orders and executions for the day, excluding quotes.

### 2.18.1 Description

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

A sample report and the user guide can be accessed as described in **Section 3: Sample Reports and User Guides** on **page 20**.

## 2.18.2 Location & Naming Convention

The PrecISE Order History report will be automatically generated and posted to a member's FTP server. Files are named as follows:

ISE\_PrecISE\_Order\_History\_Report\_<Business Unit>\_YYYYMMDD.<ext>

*Example:* ISE\_PrecISE\_Order\_History\_Report\_ABCDEF\_20120927.csv

- <Report ID> = Abbreviated Report Names
- <3-letter Firm acronym> = ISE member 3-letter firm acronym
- <YYYYMMDD> = the date of the report generation
- <ext> = current available extensions: csv, txt, and dat

## 2.19 Spread Price Improvement Report

This report provides members the data from our Combo Auction with price improvement information.

### 2.19.1 Description

This report is available after each trading day to EAM and MM members.

A sample report and the user guide can be accessed as described in **Section 3: Sample Reports and User Guides** on **page 20**.

### 2.19.2 Location & Naming Convention

Once requested by a member, the Spread Price Improvement Report will be automatically generated and posted to a member's FTP server. Files are named as follows:

ISE\_SpreadPriceImprovement\_<3-letter acronym>\_YYYYMMDD.csv

*Example:* ISE\_SpreadPriceImprovement\_ABC\_20120623.csv

GEMINI\_SpreadPriceImprovement\_<3-letter acronym>\_YYYYMMDD.csv

*Example:* GEMINI\_SpreadPriceImprovement\_ABC\_20120623.csv

## 2.20 Daily Series File

This report provides members the daily list of series traded at the ISE.

### 2.20.1 Description

This report is available before the market opens to MM and EAM members. See figure below for sample excerpt.

The user guide can be accessed as described in **Section 3: Sample Reports and User Guides** on **page 20**.

**Table 3: Sample Series File**

Symbol	Series	Market Code	Expiration	Strike Price	Multiplier	C/P
BKX	BKX0SEP35.0C-30	1	20100716	35	100	C
BKX	BKX0SEP37.5C-30	1	20100716	37.5	100	C
BKX	BKX0SEP40.0C-30	1	20100716	40	100	C

### 2.20.2 Location & Naming Convention

The series file will be automatically generated and posted to a member's FTP server. Files are named as follows:

ISE\_series\_YYYYMMDD.csv

Gemini\_series\_YYYYMMDD.csv

## 2.21 Valid <content qualifier> values for History Reports

The following are valid values for <content qualifier> for 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 = Give-up 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 txxxxxemdd.dat
- m = Merge File - contains 410 format trades for clearing two or more accounts. This replaces old format txxxxxmmmdd.dat

These <content qualifier> values are used in these reports:

- **Section 2.2: Open Order Report (OOR)** on page 7.
- **Section 2.5: Order History Report (OHR)** on page 9.
- **Section 2.6: Combo Order History Report (COHR)** on page 10.
- **Section 2.9: Trade History Report (THR/OCC 410 Matched Trade Record)** on page 12.
- **Section 2.10: Execution History Report (EHR)** on page 12.

### 3. Sample Reports and User Guides

User Guides and report samples can be found in the ISE Member Site. If you do not have a login for the Member Site, you will need to request a login from the Technology Member Services team at [tms@ise.com](mailto:tms@ise.com) or call (212) 897-0244.

To find sample reports and user guides on the Member Site, follow these steps:

1. Login to <https://www.members.ise.com>.
2. Click the Documents link on the top navigation bar. The Documents page will appear.
3. Select "Member Report Guides" from the Category dropdown list. Click the Filter button to the right of the category list. A list of sample reports and user guides will appear.

## 4. FIX Real Time Reports

FIX Real time reports are supported by the ISE Technology Member Services (TMS) department (tms@ise.com). These reports include data such as:

**Table 4: FIX Real Time Reports**

Report	Short Description
Order Drop Copy	Sends member reports for order state changes such as order creation, modification, or deletion in addition to reporting trades.
AMR Order Drop Copy	Provides order drop copy service for Away Market Routing trades generated from the PrecISE trading terminal.
Trade Drop Copy	A Drop Copy connection sends execution messages to the firm when trades are generated at ISE.

The *ISE FIX Order Routing (IORS) Manual* provides detailed information about the real time reports. It is available in <https://members.ise.com> and managed by TMS.

## 5. More Information

Additional information about ISE's T7™ can be obtained on ISE's member website at <https://members.ise.com>. For example, the website will contain the following information:

- Technical, functional and further documents about the T7™
- Information about specific training sessions for market participants
- Information updates about the member simulation phases
- FAQs