



International Securities Exchange.

T7TM

Cancel Billing Report

Version: 1.1

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Abstract

This document describes the Cancel Billing Report ISE makes available to members.

This version is applicable for Member Simulation.

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1. About This Document

This document:

- Describes the Cancel Billing 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 Cancel Billing Report files via FTP.

1.2 What's New in This Document

The most recent changes to this document:

- Created the initial report guide

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

2.1 Report Naming Convention

The naming convention uses the new business unit name (up to 6-letter acronym), and “ISE” appended to the front of the file name.

ISE_<Report ID_<production/test qualifier>_<member_ID>_<date>.<ext>

Example: CancelBilling_MTD_ABCDEF_20100419.csv

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

3. Receiving the Cancel Billing Report

The Cancel Billing 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

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 Daily Cancel Billing Report record

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

Table 1 – Daily Cancel Billing Report record for comma-delimited files

Field name	Description	Data Format
Firm	The ISE acronym of the firm entering the order.	6-alphanumeric acronym
Cl_Account		
Traded	Provides the total number of orders with eligible trades.	Numerical value; integer
Cancelled	Provides the total number of eligible cancelled orders.	Numerical value; integer
Billable	Provides the total number of billable cancellations.	Numerical value; integer