



International Securities Exchange.

T7™

PrecISE User Report

Version: 1.1

Date: April 25, 2013

Abstract

This document describes the Precise User 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 PrecISE User Report ISE makes 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 Precise User Report files via FTP.

1.2 What's New in This Document

The most recent changes to this document:

- Created the initial version of this document.

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 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.

2.1 Report Naming Convention

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, dat

3. Receiving the PrecISE User Report

The PrecISE User 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 activity for a particular day, the report will be blank except for headers/footers.

4.1 PrecISE User 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 – PrecISE User Report Field Descriptions

Field	Description	Data Format
Acronym	Business Unit acronym	6-letter
User ID	PrecISE user login ID. Example: John Smith can be jsmith.	Text
User Name	Full name of PrecISE user.	Text
Last Login Date Since MM/DD/YYYY	Last login date since the displayed date. The displayed date will be: <ul style="list-style-type: none"> the previous business day if the report is generated SOD the current business day if the report is generated EOD 	MM/DD/YYYY
Access	Indicates if the user has trading or view-only entitlements.	Text
Sponsored Customer	Indicator if the user is a sponsored customer. Valid values: <ul style="list-style-type: none"> Yes No 	Text
Subscribes to Market Data	Indicator if the user subscribes to market data. Valid values: <ul style="list-style-type: none"> Yes No 	Text
Password Expiration Date	Date when password expires.	MM/DD/YYYY
PrecISE Version Number	The PrecISE version current used by the user	Text
Installation Type	Method that the user updates their PrecISE version. Valid values: <ul style="list-style-type: none"> Stand-alone Smart-updater Unknown 	Text
Max Order Qty	User's setting for their max order quantity	Integer
Max Day Qty	User's setting for their max day quantity	Integer
Max Order Notional Value	User's setting for their max order notional value (NV). $NV = Qty \times Premium\ Price \times Contract\ Size$ <p>Note:</p> <ul style="list-style-type: none"> NV for each leg is aggregated to get the NV of the spread order. Contract Size = number of underlying shares 	Integer

Field	Description	Data Format
Max Day Notional Value	<p>User's setting for their max day notional value (NV).</p> <p><u>For Single Legs:</u> $NV = [(order\ price \times open\ order\ qty) + (average\ trade\ price \times traded\ qty)] \times contract\ size$</p> <p><u>For Spread Orders :</u> $NV\ for\ each\ leg = (open\ qty + traded\ qty) \times market\ price \times contract\ size$</p> <p>Note:</p> <ul style="list-style-type: none"> NV for each leg is aggregated to get the NV of the spread order. Market price will always be used for each leg, even if there is a limit price for a leg. 	Integer
Reject Pre-Open	<p>User's indicator whether or not to reject pre-open orders. Valid values are:</p> <ul style="list-style-type: none"> Yes No 	Text
Restricted List	User's list of restricted symbols that they will not be able to trade with.	Text, symbols separated by comma
Admin	User who last updated the risk setting(s).	Text
Acronym	Business Unit acronym	6-letter