T7™
Execution History Report

Version: 2.4
Date: April 25, 2013

Abstract

This document describes the Execution History Reports (EHR) that ISE can make available to members.

This version is applicable for Member Simulation.

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1. About This Document

This document:

- Describes the Execution History Report (EHR) (previously known as the r-report or r-file) 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 Execution History Report via FTP.

1.2 What's New in This Document

The most recent changes to this document:

- 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.

The Execution History Report (EHR) allows ISE members to view their daily trade records and the trades' clearing information for any necessary trade reconciliation. This report is a subset of the OCC 410 Matched Trade Record (Trade History Record/t-files).

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

Note: If there is no trading activity for the day, a blank report will be generated with the headers and footers.

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_EHR_0_1_Prod_ABCDEF_20100419.txt

- **<Report ID>** = Abbreviated Report Names. **EHR** – Execution 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 Execution History Report

The Execution History Report (EHR) 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

ISE provides a daily report to their members of all their trades with the clearing ID. This report is used by members to reconcile trade information from their side.

4.1 Initial Header

Table 1 – Initial Header (Line 1)

Values	Description	Display Format
(1-108)	Literal Word: "DATE TIME B/S O/C TYPE QTY SYM EXP C/P STRIKE PREM EXEC CMTA SUB C/PTY C/CLR"	""DATE TIME B/S O/C TYPE QTY SYM EXP C/P STRIKE PREM EXEC CMTA SUB C/PTY C/CLR"

4.2 Transaction Data

The data is formatted in the following manner. Each line is ordered alphabetically by SYM value, and follows the format below.

Table 2 – Transaction Data (Line 2-Line X)

Field	Char Values	Description	Display Format
Date	(1-10)	Date of trade	MM/DD/YYYY
Time	(12-26)	Time of trade, up to micro seconds	HH.MM.SS.ffffff
B/S	(28-30)	Buy/Sell side	Three letter acronym (BOT = Bought, SLD = Sold)
O/C	(32-36)	Open/Close Position	"OPEN " or "CLOSE"
Type	(38-41)	Order type. Valid values: Cust or Firm	2 or 4-character acronym
Qty	(43-49)	Executed quantity	Numerical value (7 character allocation)
Sym	(51-55)	Symbol	1-5 Character Options Symbol (1-3 Options Root Symbol - pre OSI
Exp	(57-62)	Expiration date	YYMMDD
C/P	(67)	Call/Put Indicator	One letter acronym: C – for Call P – for Put
Strike	(69-77) + (79-80)	Strike price	Numeric value that combines OSI's strike dollar + strike decimal (up to four decimal places)
Prem	(82-88)	Premium price	Numerical value w/ two decimal places
Exec	(92-95)	Executing broker	4-letter acronym. The Executing Broker field for Click trades will remain with the Click executing broker value. The Click executing broker value will not be mapped to the equivalent Optimise executing broker. Optimise trades will continue to have the Optimise executing broker value.

Field	Char Values	Description	Display Format
CMTA	(97-101)	Alternative clearing account (if value = 0, use the default clearing account)	Numerical value
Sub	(103-106)	Sub category (sub account)	0-4 character acronym
C/PTY	(108-111)	Counter party broker	4-letter acronym
C/CLR	(113-117)	Counter party default clearing account	Numerical value

There is a two-line break between the last line of transaction data, and the beginning of subtotal data.

4.3   End of Report

The following information is provided at the end of the report:

4.3.1   Sub-totals

Trade and contract sub-totals for each listed Symbol.

Table 3 – End of Report (Line 1 SUB-TOTALS)

Values	Description	Display Format
(1-10)	Literal Word: SUB-TOTALS	"SUB-TOTALS"

Table 4 – End of Report (Line 2 SYMBOL TRADES CONTRACTS)

Values	Description	Display Format
(1-23)	Literal Word: SYMBOL TRADES CONTRACTS	" SYMBOL TRADES CONTRACTS"

Table 5 – End of Report (Line[s] 3-x)

Values	Description	Display Format
(1-6)	Symbol	3-6 Character Symbol Acronym
(8-13)	Total Number of Trades for SYM	Numerical value
(15-20)	Total Number of Contracts for SYM	Numerical value

There is then a one-line break between the sub-total and the total tables.

4.3.2   Totals

The total numeric value of the trades and contracts for the specified date range.

Table 6 – End of Report (Line 1 TOTALS)

Values	Description	Display Format
(1-6)	Literal Word: TOTALS	"TOTALS"

Table 7 – End of Report (Line 2 Trades)

Values	Description	Display Format
(1-7)	Literal Word: Trades	"Trades:"
(9-?)	Total Number of Trades for all SYMs	Numerical value

Table 8 – End of Report (Line 3: Contracts)

Values	Description	Display Format
(1-10)	Literal Word: Contracts	"Contracts:"
(12-?)	Total Number of Contracts for all Symbols	Numerical value