

NYSE Options Firm Executive Summary Report Interface Requirements Specification

NYSE Options User Guide

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General Information

Introduction

The Options Firm Executive Volume Summary and Rank report will be made available for each Firm by CRD# and provides a rolling 13-month snapshot of executed trading volumes and rankings. Report will be made available for both ARCA and AMEX Options Markets on the first business day of the month and will be comprised of three separate reports that allows an OFP to opt-in to the level of summary details desired.

1. **Monthly Summary** - Provides a firm an overall summary of how they performed and ranked across the entire exchange. Details include firm level volume for month, firm overall ranking, and percentage of total executed volume for the Market.
2. **Monthly Summary by Trade Type** - Provides a firm a summary of how they performed by trade type. Each trade type summarizes a Firm's volume and ranking in that trade type.
3. **Monthly Summary by Participant Type** - Provides a firm a summary of how they performed for each trade type by CustorFirm participant type.

Naming Conventions and Formatting

- 1) Output files will be made available for secure pick-up via Managed File Transfer (MFT).
- 2) Output file will conform to the following standards:
 1. All files will be comma delimited.
 2. Headers will not be provided.
 3. Files will be compressed and delivered as .dat.gz
 4. File naming convention will support standard versioning controls.
- 3) Output files will be provided by CRD# only and follow standard naming convention:

Markets	Report Type	Report Name
ARCO	Monthly Summary	ARCO_EXEC_MTH_SUM_OVERALL_EF_<CRD>_<MFTID>_YYYYMM_Vx.dat.gz
	Monthly Summary by Type	ARCO_EXEC_MTH_SUM_TRADE_TYPE_EF_<CRD>_<MFTID>_YYYYMM_Vx.dat.gz
	Monthly Summary by Type & Participant Type	ARCO_EXEC_MTH_SUM_PARTICIPANT_TYPE_EF_<CRD>_<MFTID>_YYYYMM_Vx.dat.gz
AMXO	Monthly Summary	AMXO_EXEC_MTH_SUM_OVERALL_EF_<CRD>_<MFTID>_YYYYMM_Vx.dat.gz
	Monthly Summary by Type	AMXO_EXEC_MTH_SUM_TRADE_TYPE_EF_<CRD>_<MFTID>_YYYYMM_Vx.dat.gz
	Monthly Summary by Type & Participant Type	AMXO_EXEC_MTH_SUM_PARTICIPANT_TYPE_EF_<CRD>_<MFTID>_YYYYMM_Vx.dat.gz

- 4) As new enhancements are made to these outputs, customers may expect to receive both current and new versions in their MFT file folder. All new versions will be tagged with a version number which will then allow the customer to migrate to the new file format when ready. Advance notification of dates will be provided with a minimum of 30 day notice dependent upon size and scope of changes.
 5. After the migration timeframe has expired, customers will see only the latest version in their MFT folders.
- 5) Output Files will be available first business day of the following month by ~ 6 a.m.

Contact Information

Firms may request to subscribe to any of the outputs by contacting NYSE-CustomerOutput@theice.com.

Monthly Summary File

The Monthly Summary File will contain overall Firm volume and rank for last 13-month rolling period for the Options market subscribed.

1. Report will be sorted by Period with the most recent reporting period inserted at beginning.

#	Field	Description	Data Type	Valid Values
1	Month	Represents the Reporting Month.	Date	Format = YYYYMM New reporting month inserted at the end of the file while the oldest file automatically removed so that report contains rolling 13-month period.
2	Firm Rank	Represents the Ranking of the subscribed CRD (Firm) across the entire Market (ARCO or AMEX).	Integer	Represented as 1 to X and may be empty if no volume for a reporting cycle.
3	Firm Volume	Represent the Firm's executed volume across the entire Market (ARCO or AMEX). Includes all execution types and CustorFirm values.	Integer	
4	Firm % of Total Volume	Represents the Firm's percentage of executed volume across the entire Market (ARCO or AMEX).	Decimal (2,4)	
5	Exchange	MIC Code of Options Market being summarized.	Varchar (4)	ARCO AMXO
6	CRD#	CRD# of Client Volume being summarized.	Integer	

Monthly Executive Summary by Trade Type

The Monthly Executive Summary by Trade Type File will contain overall Firm volume and rank by Trade Type for last 13-month rolling period for the Options market subscribed.

1. Report will be sorted by Period and Trade Type.

#	Field	Description	Data Type	Calculation
1	Month	Represents the Reporting Month.	Date	Format = YYYYMM New reporting month inserted at the end of the file while the oldest file automatically removed so that report contains rolling 13-month period.

#	Field	Description	Data Type	Calculation
2	Trade Type	Represents the Trade Type of the Volume being summarized.	VarChar	Valid Values: Complex Manual Open Posting QCC Routed Take Customer Cross** Simple Cube Initiating (AMEX Only) Complex Cube Initiating (AMEX Only) ** Will only be populated with the AMEX Option Platform migration to Pillar.
3	Rank	Represents the Firm's Ranking for each Trade Type.	Integer	Represented as 1 to X and may be empty if no volume for a reporting cycle.
4	Volume	Represents the Firms total volume for the Trade Type Category.	Integer	If no volume for a reporting cycle, volume will display as zero.
5	Exchange	MIC Code of Options Market being summarized.	Varchar (4)	ARCO AMXO
6	CRD#	CRD# of Client Volume being summarized.	Integer	

Monthly Summary by Participant Type

The Monthly Summary by Participant Type File will contain overall Firm volume and rank for last 13-month rolling period for the Options market subscribed for each defined Trade Type and CustorFirm value combination.

1. Report will be sorted by Period, Trade Type and Participant Type.

#	Field	Description	Data Type	Valid Values
1	Period	Represents the Reporting Month.	Date (Format = YYYYMM)	New reporting month inserted at the top of the file while the oldest file automatically removed so that report contains rolling 13-month period.
2	Trade Type	Represents the Execution Type of the Volume being summarized.	Varchar	Valid Values: Complex Manual Open Posting QCC Routed Take Customer Cross** Simple Cube Initiating (AMEX Only) Complex Cube Initiating (AMEX Only)

#	Field	Description	Data Type	Valid Values
3	Participant Type	Represents the Participant or CustorFirm Type of the Volume being summarized.	Varchar	Valid Values: Away MM Broker Dealer Customer Firm Market Maker Prof Customer ** Will only be populated with the AMEX Option Platform migration to Pillar.
4	Rank	Represents the Firm's Ranking for each Trade Type.	Integer	Represented as 1 to X and may be empty if no volume for a reporting cycle.
5	Volume	Represents the Firms total volume for the Trade Type Category.	Integer	If no volume for a reporting cycle, volume will display as zero.
6	Exchange	MIC Code of Options Market being summarized.	Varchar (4)	ARCO AMXO
7	CRD#	CRD# of Client Volume being summarized.	Integer	

Appendix A: Available Options Output Summary

#	Output	Available Markets	Available Subscriptions	Contents
1	NYSE Options Execution Report Output	NYSE Arca Options NYSE American Options	Outputs will be made available for one or more MPID's for Entering Firms, one or more clearing numbers for Clearing Firms, by Broker Firm MPID or by MMID for Market Making Firms.	This execution report output summarizes all report allocations, including reversals and corrections, executed at the NYSE or at an away market. Any corrected trades performed on a T+N basis will be included for the trading day in which the correction occurred.
2	NYSE Options GTC Order Report Output	NYSE Arca Options NYSE American Options	Outputs will be made available for one or more MPID's for Entering Firms only.	This order output includes all GTC orders at the end of the day that will carry over to the next day trading. This file will not include GTC orders expiring on account of Series expiration at the end of the trading day. Note: This file is produced before the nightly corporate action process and therefore may include GTC orders that are set to be canceled overnight on account of a corporate action.
3	NYSE Options Risk Report Output	NYSE Arca Options NYSE American Options	Outputs will be made available for one or more MPID's for Entering Firms, one or more clearing numbers for Clearing Firms, or by MMID for Market Making Firms.	This output includes information on risk controls including firm defined pre-set risk thresholds, breaches and any associated actions taken to resolve such as blocking of new orders, or order cancelations.
4	NYSE Options Gateway Metric Report	NYSE Arca Options NYSE American Options	Outputs will be made available for Entering Firms at Firm CRD level only.	This output summarizes daily Options Gateway performance at end of day.

#	Output	Available Markets	Available Subscriptions	Contents
5	NYSE Options Unified Market Maker Report	NYSE Arca Options NYSE American Options	Outputs will be made available for either a single MMID or Market Maker Firm CRD level.	This output provides Market Makers with a daily, month to date or quarterly view (NYSE American Options only) of Market Maker performance. As part of this output, Market Makers may also subscribe to a daily list of all active symbols currently subscribed to as a Market Maker.
6	ARCA Options Customer Posting Tier Report	NYSE Arca Options	Outputs will be made available for Entering Firms at Firm CRD level only.	This output provides a daily summary of month to date customer volumes in order for a Firm to track/measure how they are performing in order to meet the customer billing tiering programs.
7	ARCA Options Market Maker Posting Tier Report	NYSE Arca Options	Outputs will be made available for Market Maker level at Firm CRD level only.	This output provides a daily summary of month-to-date Market Maker eligible volumes against Market Maker thresholds for achieving monthly tiers for posting credits and take discounts.
8	ARCA Options Customer CAP Report	NYSE Arca Options	Outputs will be made available for Entering Firms at Firm CRD level only.	This output is generated daily and provides customers with month to date information on how a Firm is tracking towards their cap per month on combined Firm Proprietary Fees and Broker Dealer Fees.
9	NYSE Options Firm Executive Volume Summary Report	NYSE Arca Options NYSE American Options	Outputs will be made available for at Firm CRD level only.	This output is produced monthly, on the first business day of the month, and provides a volume summary over a rolling 13-month time window. Customers have 3 different summary reports that can be subscribed to with varying levels of summary data.
10	NYSE Options Market Maker Rank Report	NYSE Arca Options NYSE American Options	Outputs will be made available for at MM Firm CRD level only.	This output is generated daily and provides month to date (ARCA) or quarter to date (AMEX) information and allows MM Firm to evaluate their performance against their peers by Symbol daily.
11	AMEX Options Customer Posting Tier Report	NYSE American Options	Outputs will be made available for Firms at Firm CRD level only.	This output provides a daily summary of month to date customer volumes in order for a Firm to track/measure how they are performing in order to meet the customer billing tiering programs.

#	Output	Available Markets	Available Subscriptions	Contents
12	AMEX Options Market Maker Posting Tier Report (Sliding Scale)	NYSE American Options	Outputs will be made available for Market Maker level at Firm CRD level only.	This output provides a daily summary of month-to-date Market Maker eligible volumes against Market Maker thresholds for achieving monthly tiers Sliding Scale program.
13	AMEX Options Customer CAP Report	NYSE American Options	Outputs will be made available for Firms at Firm CRD level only.	This output is generated daily and provides customers with month to date information on how a Firm is tracking towards their cap per month on combined Firm Proprietary Fees and Broker Dealer Fees.
14	NYSE American Options MTD CUBE Volume Summary Report	NYSE American Options	Outputs will be made available for any firm and provides exchange wide stats.	This output is generated daily and provides daily and month to date exchange wide CUBE order stats and volumes at the Underlying Symbol level.
15	NYSE Options Electronic and Outcry Volume Report	NYSE Arca Options NYSE American Options	Outputs will be made available for any firm and provides exchange wide stats.	This output is generated daily and provides daily and month to date exchange wide electronic and outcry trade stats and volumes at the Underlying Symbol level.
16	NYSE Options Complex Volume Summary Report	NYSE Arca Options NYSE American Options	Outputs will be made available for any firm and provides exchange wide stats.	This output is generated daily and provides daily exchange wide Complex volumes, Orders and Series stats at the Underlying Symbol level.
17	NYSE Start of day Session Config Output.	All Equities & Options Markets	Available at CRD level only.	Contains Start of day session level preferences/defaults configured by the customers for their sessions.

Appendix B: Sample Executive Summary File

Period	Firm Rank	Firm Volume	Firm % of Total Volume	Exchange	CRD#
202209	6	7211641	3.84	ARCO	990102334
202208	6	7166559	3.77	ARCO	990102334
202207	5	7178432	3.75	ARCO	990102334
202206	6	8206182	3.52	ARCO	990102334
202205	6	6835637	3.26	ARCO	990102334
202204	7	7373810	3.36	ARCO	990102334
202203	8	6594011	3.12	ARCO	990102334
202202	8	7038674	2.93	ARCO	990102334
202201	9	5224751	2.76	ARCO	990102334
202112	8	6035702	2.88	ARCO	990102334
202111	8	4747680	2.62	ARCO	990102334
202110	8	3820996	2.47	ARCO	990102334
202109	9	5380897	2.80	ARCO	990102334

Appendix C: Sample Executive Summary File by Trade Type

Period	Trade Type	Rank	Volume	Exchange	CRD#
202209	Complex	18	70051	ARCO	990102334
202209	Manual	1	3803235	ARCO	990102334
202209	Open	16	155	ARCO	990102334
202209	Posting	6	2397192	ARCO	990102334
202209	QCC	1	140950	ARCO	990102334
202209	Routed	5	62885	ARCO	990102334
202209	Take	12	737173	ARCO	990102334
202208	Complex	13	104605	ARCO	990102334
202208	Manual	1	3083739	ARCO	990102334
202208	Open	14	313	ARCO	990102334
202208	Posting	6	2749162	ARCO	990102334
202208	QCC	1	415868	ARCO	990102334
202208	Routed	5	62531	ARCO	990102334
202208	Take	12	750341	ARCO	990102334

Appendix D: Sample Executive Summary File by Participant Type

Please note this sample is for illustrative purposes only and does not depict all columns included in the Output file.

Period	Trade Type	Participant Type	Rank	Volume	Exchange	CRD#
202208	Complex	Away MM	0	0	ARCO	990102334
202208	Complex	Broker Dealer	6	100	ARCO	990102334
202208	Complex	Customer	12	64631	ARCO	990102334
202208	Complex	Firm	12	2594	ARCO	990102334
202208	Complex	Market Maker	13	6	ARCO	990102334
202208	Complex	Prof Customer	5	2720	ARCO	990102334
202208	Manual	Away MM	11	715	ARCO	990102334
202208	Manual	Broker Dealer	10	1100	ARCO	990102334
202208	Manual	Customer	1	2651371	ARCO	990102334
202208	Manual	Firm	1	0	ARCO	990102334
202208	Manual	Market Maker	0	219491	ARCO	990102334
202208	Manual	Prof Customer	1	0	ARCO	990102334
202207	Complex	Away MM	0	100	ARCO	990102334
202207	Complex	Broker Dealer	6	64631	ARCO	990102334
202207	Complex	Customer	12	2594	ARCO	990102334
202207	Complex	Firm	12	6	ARCO	990102334
202207	Complex	Market Maker	13	2720	ARCO	990102334
202207	Complex	Prof Customer	5	715	ARCO	990102334
202207	Manual	Away MM	11	1100	ARCO	990102334
202207	Manual	Broker Dealer	10	2651371	ARCO	990102334
202207	Manual	Customer	1	0	ARCO	990102334
202207	Manual	Firm	1	219491	ARCO	990102334
202207	Manual	Market Maker	0	0	ARCO	990102334
202207	Manual	Prof Customer	1	100	ARCO	990102334

Appendix E: Document Version History

Date	Version Number	Change Summary
12/1/2023	1.2	Updated Copyright Information
2/6/2023	1.1	Updated to include new Customer Cross category in Monthly Summary by Trade Type and Monthly Summary by Participant Type outputs.
1/5/2023	1.0	Initial Publication.