



NYSE Options GTC Order Report Interface Requirement Specification

NYSE Arca Options
NYSE American Options

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General Information

Background

This document outlines the GTC Order message format applicable to the GTC order report for NYSE Arca and NYSE American Options markets. This GTC Order Output will include any GTC order that was active at the end of the day and not yet canceled overnight on account of corporate actions or firm-initiated changes such as MPID, MMID or session deactivations. This output will also not include GTC orders that have expired because of Series expiration. For Complex GTC orders, information presented in this output will be at a complex level only and will not include individual leg details.

Naming Conventions and Formatting

1. Output files will be made available for secure pick-up via Managed File Transfer (MFT).
2. All files will be comma delimited and will not be sorted.
3. Header records will not be provided.
4. Separate outputs are available for each Options Market by Firm. Firms may subscribe to receive individual output for each MPID or to receive a consolidated output for all MPID's across the entire Firm (CRD).
5. Output files are named according to the Convention below:
 - a. <MIC>_GTC_EF_<RptType>_<MFTID>_YYYYMMDD_Vx. dat.gz
 - i. Where MIC = ARCO for Arca and AMXO for Amex.
 - ii. Where <RptType> equals an individual MPID or the Firms CRD# depending upon subscription.
 - b. Example:
 - i. MPID: ARCO_GTC_EF_ABCD_<MFTID>_YYYYMMDD_Vx.dat.gz
 - ii. CRD: ARCO_GTC_EF_12345_<MFTID>_YYYYMMDD_Vx.dat.gz
6. As new enhancements are made to these outputs, customers may expect to receive both current and new versions in their MFT 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.
 - a. After the migration timeframe has expired, customers will see only the latest version in their folders.
7. Output Files will be made available after 6 p.m. daily.

Contact Information

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

GTC Report Message Format

The following section lays out the report format for each open GTC Order carried overnight.

#	Fields name	Definition	Format	Value
1	Original date and Time	Date and time the GTC order was sent to the Exchange.	YYYYMMDD-HHMMSS.ssssssss	
2	Source Exchange	MIC code to identify the market logging event.	String(10)	ARCO - ARCA Options AMXO - AMEX Options
3	Underlying Symbol	Underlying Ticker Symbol of the Series in ARCA ComStock Symbology.	String(6)	
4	Firm Identifier	Firm Identifier or Market Participant ID (MPID) of the order.	String(4)	
5	Root Symbol	Root symbol	String(6)	
6	Series name	OSI series name	String(24)	
7	Series ID	This ID matches the XDP ID also used by Binary Customer.	Integer(10)	
8	SenderCompID	Customer session connection identifier	String(16)	
9	Parent (Original) Pub Order ID Order	System Assigned unique Order ID assigned to the First or Original Order in a Cancel/Replace chain of events	Integer(20)	

#	Fields name	Definition	Format	Value
10	Pub order ID	System Assigned unique Order ID	Integer(20)	
11	ClientID	Order ID assigned by the firm	Integer(20)	
12	Side	Side provided on the Order	String(1)	1 = Buy 2 = Sell
13	Order Type	Order Type provided by Customer	String(1)	Type of Order 1 = Market 2 = Limit 3 = Stop 4 = Stop Limit
14	PutCall	Indicates whether an option contract is a put or call	String(1)	C = Call P = Put Will not be populated for Complex Orders.
15	Expiration Date	Series Expiration Date	YYYYMMDD	YYYYMMDD Will not be populated for Complex Orders.
16	StrikePrice	The strike price of the option.	Decimal(22,8)	Format: \$\$\$\$d Will not be populated for Complex Orders.
17	Limit Price	Limit Price on the order	Decimal(22,8)	
18	Order Quantity	Number of contracts ordered.	Integer(20)	
19	Order Leaves Qty	Open Leaves Quantity remaining at end of day.	Integer(20)	
20	OpenClose	Indicates status of Client's position in the Option	String(1)	O = Open C = Close

#	Fields name	Definition	Format	Value
21	Security Type	Identifies type of Options	String(4)	OPT = Single leg Option MLEG = Complex Option
22	Stop Price	Trigger price for Stop or Stop limit order	Decimal (22,8)	Will not be populated for Complex Orders.
23	Stop election indicator	Indicates if the Stop Order was elected prior to carryover.	Integer(1)	0 = False 1 = True Will not be populated for Complex Orders.
24	CustomerOrFirm	Capacity of the order	String(1)	0 = Customer 1 = Firm 2 = Broker Dealer 3 = Market maker 4 = Away Market Maker 8 = Professional Customer
25	Clearing Number	OCC clearing number for the firm through which the trade clears.	String(5)	
26	CMTA	Clearing number of CMTA.	String(5)	

Appendices

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: Document Version History

Date	Version Number	Change Summary
12/1/2023	1.2	Updated Copyright Information
8/31/2023	1.1	Updated Appendix A
9/16/2021	1.0	Initial Draft