



NYSE Options Unified Market Maker Output Interface Requirement Specification

NYSE Arca Options
NYSE American Options

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Version 1.2

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General Information

Background

This document outlines the available Unified Market Maker report options introduced with the Pillar Trading platform. This report provides details information of all Market Maker statistics including daily and month to date volume, ranking and percentage executed. This output is available for both Pillar Options Markets.

Customers may opt for one or more of the following four output types:

1. **Unified MM Daily Report** - daily statistical report of trades for the previous trading day. Market Makers can subscribe by either a single MMID or for entire Firm (CRD).
2. **Unified MM MTD Report** - daily report providing month to date totals for the trading month. Market Makers can subscribe by either a single MMID or for entire Firm (CRD).
3. **Unified MM QTD Report (AMXO Only)** - daily report providing quarter to date totals. Market Makers can subscribe by either a single MMID or for entire Firm (CRD).
4. **Options Active Symbol List** - daily report providing active symbol list designated for trading as a Market Maker for current business day. Report available for Firm CRD only.

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:
 - a. All files will be comma delimited.
 - b. Files will not be sorted.
 - c. Headers will not be provided.
 - d. Files will be compressed and delivered as .dat.gz
 - e. File naming convention will support standard versioning controls.
3. Output files can be made available at either the CRD# or MMID level and follow the below naming conventions:
 - a. Note: Active Symbol List is only made available at the CRD Level.

Market	Report Type	Report Name
ARCO	Daily	ARCO_MMR_DLY_MM_<CRD#>_<MFTID>_YYYYMMDD_Vx._dat.gz ARCO_MMR_DLY_MM_<MMID>_<MFTID>_YYYYMMDD_Vx._dat.gz
	Monthly	ARCO_MMR_MTD_MM_<CRD#>_<MFTID>_YYYYMMDD_Vx._dat.gz ARCO_MMR_MTD_MM_<MMID>_<MFTID>_YYYYMMDD_Vx._dat.gz
	Active Symbol List	ARCO_MMR_ACTIVE_SYMBOLS_MM_<CRD#>_<MFTID>_YYYYMMDD_Vx._dat.gz

AMXO	Daily	AMXO_MMR_DLY_MM_<CRD#>_<MFTID>_YYYYMMDD_Vx._dat.gz AMXO_MMR_DLY_MM_<MMID>_<MFTID>_YYYYMMDD_Vx._dat.gz
	Monthly	AMXO_MMR_MTD_MM_<CRD#>_<MFTID>_YYYYMMDD_Vx._dat.gz AMXO_MMR_MTD_MM_<MMID>_<MFTID>_YYYYMMDD_Vx._dat.gz
	Quarterly	AMXO_MMR_QTD_MM_<CRD#>_<MFTID>_YYYYMMDD_Vx._dat.gz AMXO_MMR_QTD_MM_<MMID>_<MFTID>_YYYYMMDD_Vx._dat.gz
	Active Symbol List	AMXO_MMR_ACTIVE_SYMBOLS_MM_<CRD#>_<MFTID>_YYYYMMDD_Vx._dat.gz

4. Daily, Monthly and Quarterly Output Files will be made available at start of day on T+1 after 7 a.m. Active Symbol List will be made available daily after 2 a.m. for current trading day symbol list.
5. 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.
6. After the migration timeframe has expired, customers will see only the latest version in their MFT folders.

[Contact Information](#)

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

Unified Marker Maker Report Format

Record Format

The same record format outlined below will be used for all reports: Daily, MTD and QTD (Amex Only).

#	Field Name	Field Description	Format	Valid Values
1	Trade Date	Trade Date	Date	YYYYMMDD
2	Underlying Symbol	Underlying Ticker Symbol of the Series in ARCA Comstock Symbology.	Varchar(6)	e.g., SPY
3	CRD	Firm's CRD	Varchar(32)	e.g., 123456
4	MPID	Firm Identifier or MPID	Varchar(32)	e.g., BHOT
5	Firm Name	Firm Name	Varchar(255)	
6	MMID	Market Maker ID	Varchar(32)	e.g., A01, J01A
7	MM Type	Firm Market Maker Type	Varchar(2)	<p>ARCA Options:</p> <p>7 - Arca Options MM</p> <p>8 - Arca Options LMM</p> <p>American Options:</p> <p>1 - Amex Options MM</p> <p>2 - Amex Options Specialist</p> <p>3 - Amex Options e-Specialist</p> <p>4 - Amex Options DOMM</p> <p>5 - Amex Options Specialist & DOMM</p> <p>6 - Amex Options e-Specialist & DOMM</p>
8	Consolidated Volume	Sum of all Customer, Firm, and Market Maker OCC volume.	Number(22,0)	

#	Field Name	Field Description	Format	Valid Values
9	Customer and Firm Volume	Sum of all Customer and Firm OCC volume.	Number(22,0)	
10	Customer Volume	Sum of all Customer OCC volume.	Number(22,0)	
11	Exchange Volume	Sum of Customer and Firm volume on either NYSE Arca Options or NYSE American Options Exchange.	Number(22,0)	
12	Exchange Customer Volume	Sum of Customer volume on either NYSE Arca Options or NYSE American Options Exchange.	Number(22,0)	
13	Total Volume	Total MMID volume for either NYSE Arca Options or NYSE American Options Exchange.	Number(22,0)	
14	Volume Part. %	MMID Total Volume / Customer Volume represented as a percentage.	Number(7,6)	0.186707
15	Posted Volume	MMID adding liquidity volume.	Number(22,0)	
16	Posted Part. %	MMID posted volume / Sum of Posted volume across all MM's represented as a percentage.	Number(7,6)	
17	Posted Part. % of Customer volume	MMID Posted volume / Customer Volume presented as a percentage.	Number(7,6)	
18	Exchange Part. %	MMID Total Volume / Exchange Volume represented as a percentage.	Number(7,6)	
19	Take Volume	MMID taking liquidity volume.	Number(7,6)	
20	MM % Join NBB	The percentage of time where the MMID equaled the NBB price.	Number(7,6)	
21	MM % Join NBO	The percentage of time where the MMID equaled the NBO price.	Number(7,6)	

#	Field Name	Field Description	Format	Valid Values
22	MM % Time Join NBBO	The percentage of time where the MMID equaled the NBBO.	Number(7,6)	
23	MM % Set NBB	The percentage of time where the MMID set the NBB price.	Number(7,6)	
24	MM % Set NBO	The percentage of time where the MMID set the NBO price.	Number(7,6)	
25	MM % Time Set NBBO	The percentage of time where the MMID set the NBBO price.	Number(7,6)	
26	MM Trades	Count of all Market Maker trades for the MMID.	Number(7,6)	
27	Trade Touch Rate	MMID MM Trades / Count of all Market Maker trades for entire NYSE Arca Options or NYSE American Options Exchange represented as a percentage.	Number(7,6)	
28	Volume Touch Rate	MMID Total Volume / Sum of all market makers' volume for entire NYSE Arca Options or NYSE American Options Exchange represented as a percentage.	Number(7,6)	
29	Average MM % Time Join NBB	The percentage of time where any market maker equaled the NBB price.	Number(7,6)	
30	Average MM % Time Set NBB	The percentage of time where any market maker set the NBB price.	Number(7,6)	
31	Average MM % Time Join NBO	The percentage of time where any market maker equaled the NBO price.	Number(7,6)	
32	Average MM % Time Set NBO	The percentage of time where any market maker set the NBO price	Number(7,6)	
33	Average MM Trades	Count of all MM trades for entire exchange / number of MMIDs trading for the day.	Number(20,6)	
34	Average MM Volume	Sum of all Market Makers Total Volume / number of MMIDs for the trading day.	Number(20,6)	
35	Average Trade Touch Rate	Average MM trades / count of all MM trades for entire NYSE Arca Options or NYSE American Options Exchange.	Number(20,6)	

#	Field Name	Field Description	Format	Valid Values
36	Average Volume Touch Rate	Average MM Volume / all MM Volume for entire NYSE Arca Options or NYSE American Options Exchange.	Number(20,6)	

Active Symbol List

Report provides daily list of symbols subscribed to as a Market Maker and designates what type of Market Maker in each active symbol.

Record Format

S#	Fields Name	Field Description	Format	Valid Values
1	Trade Date	Trade Date	Date	YYYYMMDD
2	Underlying Symbol	Underlying Ticker Symbol of the Series in ARCA Comstock Symbology.	Varchar(6)	e.g., SPY
3	CRD	Firm's CRD	Varchar(32)	e.g., 123456
4	MPID	Firm Identifier or MPID	Varchar(32)	e.g., BHOT
5	Firm Name	Firm Name	Varchar(255)	
6	MMID	Market Maker ID	Varchar(32)	e.g A01, J01A
7	MM Type	Firm Market Maker Type	Varchar(2)	<p>ARCA Options:</p> <p>7 - Arca Options MM</p> <p>8 - Arca Options LMM</p> <p>American Options:</p> <p>1 - Amex Options MM</p> <p>2 - Amex Options Specialist</p> <p>3 - Amex Options e-Specialist</p> <p>4 - Amex Options DOMM</p> <p>5 - Amex Options Specialist & DOMM</p>

				6 - Amex Options e-Specialist & DOMM
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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
11/2/2023	1.1	Clarification on report subscription naming conventions in support of AMXO Pillar.
10/18/2021	1.0	Initial Draft