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# **NYSE AMEX Options Firm Fee CAP & Incremental Service Charge Interface Requirement Specification**

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NYSE American Options

11/21/2023

Document Version 1.2

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## Background

This document outlines the NYSE American Options Firm CAP report generated daily which contains month to date information on how a Firm is tracking towards the monthly cap on Firm Manual transactions. Once a Firm has reached the Firm Fee Cap, an incremental service charge per contract for Firm Manual and QCC transactions will apply.

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### 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 will be provided by CRD# only and follow standard naming convention:
  - a. AMXO\_FIRM\_CAP\_EF\_<CRD#>\_<MFTID>\_YYYYMMDD\_Vx.dat.gz
4. Output file will be made available by ~ 11 p.m. daily.
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.

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### Contact Information

Firms may request to subscribe to any of the outputs by contacting [NYSE-CustomerOutput@theice.com](mailto:NYSE-CustomerOutput@theice.com).

**Customer CAP Report Layout**

Report Layout will include:

<b>Tier Type</b>	<b>Firm Volume</b>	<b>Capped</b>
<p><b>Manual Trades</b> MTD Volume of all Open Outcry trades with Firm capacity type (excluding Strategy Trades).</p>	Sum of all Open Outcry trades with Capacity of Firm.	Not applicable (Blank)
<p><b>Facilitation Trades</b> MTD Volume of all Open Outcry trades where one side of the trade contains Customer, and the Opposite or Conta side of the trade contains Firm (excluding Strategy Trades).</p>	Sum of all facilitation trades with capacity of Firm on either side.	Not applicable (Blank)
<p><b>QCC Trades</b> MTD Volume of all QCC trades with Firm capacity type (excluding Strategy Trades)</p>	Sum of all QCC trades with Capacity of Firm.	Not applicable (Blank)
<p><b>Total Volume</b></p>	Sum of <b>all</b> Firm Manual, Facilitation and QCC Volume MTD	Not applicable (Blank)
<p><b>Total Uncapped Charge (MTD)</b></p>	Represents Total <b>Uncapped</b> Sum of all charges (excluding incremental service fees) represented as a dollar amount.	Blank (if Fee Cap not met) else fixed capped dollar amount based on latest Fee Schedule.
<p><b>Projected Incremental Charge Above Fee CAP</b></p>	Represents the projected charge a Firm will incur at the end of the month for any incremental charges above the Firm Fee CAP.  Value display will be \$0.00 if Firm Fee CAP has not been achieved.	Not applicable (Blank)

**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 History](#)

Date	Version Number	Change Summary
11/21/23	1.2	Revised Fee Cap language to reference latest AMXO Options Fee schedule for latest capped dollar amount and incremental service fee rates.
9/21/2023	1.1	Updated delivery SLA to be same day ~ 11 p.m.
6/15/2023	1.0	Initial Draft