

**NYSE American Options Market Maker
Sliding Scale Program
Interface Requirement Specification**

NYSE American Options

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Document Version 1.2

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Background

This document outlines NYSE American Options Market Making Posting Tier report that provides month-to-date Market Maker performance for the Sliding Scale program as per the current NYSE American Options fee schedule.

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_MM_TIER_POSTING_EF_<CRD#>_<MFTID>_YYYYMMDD_Vx.dat.gz
4. Output file will be made available at start day on T+1 after 6 a.m.
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.

Market Maker Posting Tier Report Format

Report Record Format Layout

Report will contain both detail and Summary Programs utilizing the same record layout.

Detail section of the report will contain a row for each incentive program and tier type.

Summary section will consolidate detail programs and incentives to reflect the current max incentive achieved month to date.

#	Field Name	Field Description	Format	Valid Value
1	Trade Date	Trading Date	Date	Represented as: YYYYMMDD
2	Program Name	Market Maker Incentive Program or Summary Row Name	Varchar (400)	<p>Market Maker Detail Product Codes: MM_SS_NONTAKE_PP MM_SS_NONTAKE_NONPP MM_SS_TAKE_PP MM_SS_TAKE_NONPP</p> <p>Market Maker Summary Product Codes MM_SS_NT_PP_SUMMARY MM_SS_NT_NONPP_SUMMARY MM_SS_TAKE_PP_SUMMARY MM_SS_TAKE_NONPP_SUMMARY</p>
3	Tier Name	Identifies the Tier based Fee schedule.	Varchar (40)	TIER_1 TIER_2 TIER_3 TIER_4
4	Tier Rate	Applicable rate for each program and tier type.	Decimal (21,3)	<p>Dollar amount (including up to two decimals). Format = \$00000.00 (including \$). Credits will be depicted in parenthesis. Fee's will not.</p> <p>For Detail Rows, will include applicable program rate dependent upon Firm Pre-Payer Flag.</p> <p>For Summary Rows, will be calculated Blended Rate achieved across all applicable Tiers. Blended Rate will be rounded to 5 decimal positions using standard rounding rules.</p>
5	Threshold	Calculated threshold volume to meet each Program and Tier type.	Integer	Calculated daily. Rounded to nearest whole number.
6	Volume	Market Maker Trading Volume	Integer	<p>Calculated daily and rounded to nearest whole number.</p> <p>For Detail Rows, represents Client Trading Volume used to determine if a Tier has been achieved.</p>

#	Field Name	Field Description	Format	Valid Value
				For Summary Rows , represents actual Eligible Volume calculated for Billing.
7	Industry Volume	TCADV of Customer Options average daily volume.	Integer	Calculated daily and only populated in Summary Rows . Rounded to nearest whole number. Note: Values will be the same for every Summary Row Program Type.

Appendices

Appendix A: Market Maker Posting Tier Report Sample Output

Trade Date	Program Name	Tier Name	Tier Rate (Detail Row) vs. Blended Rate (Summary Row)	Req Threshold Volume	Client Threshold Volume (Detail) or Client Eligible Volume (Summary)	Industry Volume (Total TCADV)
	DETAIL ROWS					
20220830	MM_SS_NONTAKE_PP	TIER_1	\$0.25/\$0.21	0	211640	Null
20220830	MM_SS_NONTAKE_PP	TIER_2	\$0.22/\$0.18	76989	211640	Null
20220830	MM_SS_NONTAKE_PP	TIER_3	\$0.12/\$0.09	215570	211640	Null
20220830	MM_SS_NONTAKE_PP	TIER_4	\$0.09/\$0.06	461935	211640	Null
20220830	MM_SS_NONTAKE_NONPP	TIER_1	\$0.25/\$0.21	0	211640	Null
20220830	MM_SS_NONTAKE_NONPP	TIER_2	\$0.22/\$0.18	76989 ²	211640	Null
20220830	MM_SS_NONTAKE_NONPP	TIER_3	\$0.12/\$0.09	215570	211640	Null
20220830	MM_SS_NONTAKE_NONPP	TIER_4	\$0.09/\$0.06	461935	211640	Null
20220830	MM_SS_TAKE_PP	TIER_1	\$0.25/\$0.24	0	211640	Null
20220830	MM_SS_TAKE_PP	TIER_2	\$0.24/\$0.22	76989	211640	Null
20220830	MM_SS_TAKE_PP	TIER_3	\$0.17/\$0.13	215570	211640	Null
20220830	MM_SS_TAKE_PP	TIER_4	\$0.14/\$0.10	461935	211640	Null
20220830	MM_SS_TAKE_NONPP	TIER_1	\$0.25/\$0.24	0	211640	Null
20220830	MM_SS_TAKE_NONPP	TIER_2	\$0.24/\$0.22	76989	211640	Null
20220830	MM_SS_TAKE_NONPP	TIER_3	\$0.17/\$0.13	215570	211640	Null
20220830	MM_SS_TAKE_NONPP	TIER_4	\$0.14/\$0.10	461935	211640	Null
	SUMMARY ROWS					
20220830	MM_SS_NT_PP_SUMMARY	Null	\$0.19456	Null	111234	798632122
20220830	MM_SS_NT_NONPP_SUMMARY	Null	\$0.19456	Null	236868	798632122

Trade Date	Program Name	Tier Name	Tier Rate (Detail Row) vs. Blended Rate (Summary Row)	Req Threshold Volume	Client Threshold Volume (Detail) or Client Eligible Volume (Summary)	Industry Volume (Total TCADV)
20220830	MM_SS_TAKE_PP_SUMMARY	Null	\$0.23789	Null	118856	798632122
20220830	MM_SS_TAKE_NONPP_SUMMARY	Null	\$0.23789	Null	654425	798632122

Appendix B: 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.

#	Output	Available Markets	Available Subscriptions	Contents
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.
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.

#	Output	Available Markets	Available Subscriptions	Contents
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.
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 C: Document Version History

Date	Version Number	Change Summary
12/1/2023	1.2	Updated Copyright Information
10/4/2023	1.1	Blended Rate updated to be shown out to 5 decimals.
6/20/2023	1.0	Initial Draft