



NYSE Equities and Options - Start of Day Session Config Output Interface Requirement Specification

NYSE Equities User Guide
NYSE Options User Guide

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Background

This document outlines the NYSE Start of day Session Config Output which contains information of customer configured session level preferences applicable for the next trading day.

Naming Conventions and Formatting

1. Output file 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. Headers will not be provided.
 - c. Files will be compressed and delivered as .dat.gz
 - d. File naming convention will support standard versioning controls.
3. The Start of day Session Config Output includes customer configured session level preferences applicable for the next trading day for their own sessions.
4. The Start of day Session Config output shall follow standard naming convention:
 - a. <MIC>_Session_Defaults_SOD_EF_<CRD>_<MFTID>_YYYYMMDD_Vx.dat.gz
 - i. NYSE Equities: XNYS_Session_Defaults_SOD_EF_<CRD>_<MFTID>_YYYYMMDD_Vx.dat.gz
 - ii. NYSE ARCA: ARCX_Session_Defaults_SOD_EF_<CRD>_<MFTID>_YYYYMMDD_Vx.dat.gz
 - iii. NYSE American: XASE_Session_Defaults_SOD_EF_<CRD>_<MFTID>_YYYYMMDD_Vx.dat.gz
 - iv. NYSE National: XCIS_Session_Defaults_SOD_EF_<CRD>_<MFTID>_YYYYMMDD_Vx.dat.gz
 - v. NYSE Chicago: XCHI_Session_Defaults_SOD_EF_<CRD>_<MFTID>_YYYYMMDD_Vx.dat.gz
 - vi. ARCA Options: ARCO_Session_Defaults_SOD_EF_<CRD>_<MFTID>_YYYYMMDD_Vx.dat.gz
 - vii. AMEX Options: AMXO_Session_Defaults_SOD_EF_<CRD>_<MFTID>_YYYYMMDD_Vx.dat.gz*

Note: The AMEX Options file will be available after AMEX Options rollout on Pillar.

5. The Start of Day Session Config output will be produced daily and will be available by 02:00 AM at start of day.
6. 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.
 - a. 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.

Start of Day Session Config Output Format

Report Record Format

The Start of Day Session Config output is produced in the below format:

#	Field Name	Field Description	Format	Valid Value
1	Trade Date	Trade Date	Alphanumeric (8)	Format: YYYYMMDD
2	Source Exchange	Platform Code to identify the market.	Alphanumeric (10)	'XNYS' - NYSE 'ARCX' - NYSE ARCA 'XASE' - NYSE American 'XCIS' - NYSE National 'XCHI' - NYSE Chicago 'ARCO' - ARCA Options 'AMXO' - AMEX Options
3	SenderCompID	Customer SenderCompID	Alphanumeric (15)	
4	User ID	Unique Session UserID.	Numeric (10)	
5	User Type	Type of Native Gateway Session.	Alphanumeric (50)	bin bin_dmm dbk_gui fix fix_drc
6	CRD	Firm CRD	Numeric (15)	e.g.: 14020
7	Session Type	Customer Session Type.	Alphanumeric (50)	broker_only cust_equity_mm dmm dmm_gui floor_broker_oms risk svc_bureau
8	Cancel on Disconnect	Cancel on Disconnect Config.	Alphanumeric (50)	no_cod cxl_all cxl_all_no_auc

#	Field Name	Field Description	Format	Valid Value
09	Unsolicited Ack	Unsolicited Ack Config.	Alphanumeric (100)	Not Subscribed Subscribed for Reserve Order Only
10	Symbol Eligibility	Designates whether session is to allow all symbols or only test symbol.	Alphanumeric (50)	all_sym test_sym
11	Self-Trade Default	Self-Trade Default Configs.	Alphanumeric (50)	none cancel_oldest decrement cancel_newest cancel_both
12	BOLD	Bold type Default config.	Alphanumeric (100)	No Bold Designation BOLD - Expose order info only BOLD - Expose order info and Capacity only BOLD - Expose order info and Participant ID only BOLD - Expose order info, Capacity and Participant ID
13	Max Order Quantity	Session level Max Order Quantity	Numeric (10)	ARCX = 5,000,000 XNYS = 99,000,000 XASE = 25,000,000 XCIS = 5,000,000 XCHI = 25,000,000 AMXO = 999,999 ARCO = 999,999
14	Drop Copy Filter	Drop Copy filter config.	Alphanumeric (50)	none mpid sendercomp clearing_firm
15	Drop Copy Message Filter	Drop Copy message preference.	Alphanumeric (50)	none reports_only all
16	Status	Session Status	Alphanumeric (50)	Active Prospect
17	Risk User Type	Risk User Type	Alphanumeric (50)	Clearing Firm Entering Firm Floor Broker Firm

#	Field Name	Field Description	Format	Valid Value
				Market Maker Options Firm
18	Order Capacity	Session level Order Capacity Default parameter. Applicable to Equities Markets only.	Alphanumeric (50)	none Agency Principal Riskless Principal
19	Is DMA flag	Indicates whether the Session has been designated a DMA (Direct Market Access) Session. This flag allows a SubID to be designated on a Customer Session.	Numeric (1)	1 – True 0 – False
20	STP ClientID Flag	Flag that identifies if a Default ClientID is setup.	Numeric (1)	1 – True 0 – False
21	ClientID	This field identifies a Firm's MPID to ClientID relationship used for Self-Trade Prevention purposes and can be tied to one or more MPID's across multiple Firms for Native Gateway Platform only.	Alphanumeric (8)	

Appendices

Appendix A: Available Options Outputs 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: Available Equities Outputs Summary

#	Output	Available Markets	Available Subscriptions	Contents
1	NYSE Firm	NYSE Only	Available by one or more MPID's or Mnemonics	Contains all Order and Report activity, including Cancel and Cancel/Replacement activity in a single output.
2	NYSE Agency	NYSE Only	Available by one or more available Booth Agencies for a given Firm.	Contains all Order and Report activity, including Cancel and Cancel/Replacement activity for the designated Booth Agency(ies).
3	NYSE Broker Badge	NYSE Only	Available by one or more available Broker Badge Numbers for a given Firm.	Contains all Order and Report activity, including Cancel and Cancel/Replacement activity for the designated Broker Badge(s).
4	NYSE DMM	NYSE Only	Available the Firms Designated DMM MPID.	Contains all Order and Report activity, including Cancel and Cancel/Replacement activity for the designated DMM MPID.
5	NYSE Broker Risk	NYSE Floor Broker Only	Available for one or more available Broker Badge Numbers for a given Firm.	Contains all Order and Report activity, including Cancel and Cancel/Replacement activity for the designated Broker Badge(s).
6	NYSE Chicago Firm/OMS ID	NYSE Chicago Only	Available for one or more MPID's or Broker OMS ID's.	Contains all Order and Report activity, including Cancel and Cancel/Replacement activity in a single output.
7	Pre-Trade Risk Output	All Markets	Available by one or more MPID's, Clearing Numbers or Broker Firm	Contains all Risk Messages including Daily Stats, Risk Threshold & Breaches, Manual actions, Reinstatements and Referential Data.
8	NYSE Order and Cancel Confirmation Output	NYSE Arca, NYSE American & NYSE National	Available one or more Firm MPID's.	Contains Orders and Order Replacement messages sent to the Trading Engine and their subsequent Cancel Confirmation messages.
9	NYSE Execution Report Output	All Markets	Available one or more Firm MPID's or Clearing Numbers.	Contains Execution Report and Report correction data only. For XNYS, also contains execution reports and report corrections from Broker Systems.
10	NYSE Chicago Broker Trade Detail Report	NYSE Chicago	Available by one or more MPID's, Clearing Numbers or Broker Firm	Daily report that includes trade details and detail summary that is totaled for entire calendar month for Broker assisted executions only.
11	NYSE Market Maker Report (MMR)	NYSE, NYSE Arca, NYSE American & NYSE National	Available at CRD level only.	Market Maker output provides details information of all Market Maker statistics for a market maker type including daily and month to date volume, ranking and percentage executed.

#	Output	Available Markets	Available Subscriptions	Contents
12	NYSE SLP/SLMM Market Maker reports	NYSE only	Available at CRD level only.	NYSE SLP/SLMM output contains four report types: Daily Trading, Daily Quoting, Daily Active Symbol and MTD Quoting & Trading details. A single output consolidates all NYSE SLP/SLMM statistics into a single report by Firm.
13	NYSE Start of day Session Config Output.	All 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
05/10/2023	1.0	Initial publication