NYSE Options Execution Report Interface Requirement Specification

NYSE Arca Options
NYSE American Options

12/1/2023
Document Version 2.1

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General Information

Background

This document outlines the message format applicable for report executions that makes up the NYSE Options Execution Report Output product offering for use as books and records. This Execution Report Output is made up of the latest state of all report allocations, including reversals, 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.

Customers have a variety of options when subscribing to this output including:

1. **Entering Firm** - available by single MPID or by a Firm CRD number which will then consolidate all MPID’s for the Firm into a single output.
2. **Clearing Firm** - available by single Clearing number or by Clearing Firm CRD number which will then consolidate transactions across all Clearing numbers for that Clearing Firm.
3. **Broker MPID** - available for Broker Firms by MPID and includes all trades that contain a Floor Broker Badge for that MPID.
4. **Market Maker** - available by either single Market Maker (MM User CRD) or all Market Makers (MMID’s) for entire Firm.
5. **Directed Order Market Maker** - available by either a single Directed Order Market Maker MPID or by CRD which will then consolidate directed order transactions by all MPIDs of the firm into a single Directed order Market Maker output.

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. Output can be made available for each Options Market.
5. Output files are named according to the Convention below:
    a. <MIC>_EXECUTION_<Filter>_<RptType>_<MFTID>_YYYYYMMDD_Vx_<FileNumber>dat.gz
        i. Where MIC = ARCO for Arca and AMXO for Amex.
        ii. 4-character file number will always be provided starting at 0001. When record count exceeds 100k to 125k, file number will automatically be incremented by 1 (e.g., 0002, 0003) and be placed in MFT folder.
    b. Entering Firm by Firm (CRD):
        i. ARCO_EXECUTIONS_EF_<CRD>_<MFTID>_YYYYYMMDD_Vx.<0001>.dat.gz
    c. Entering Firm by MPID:
        i. ARCO_EXECUTIONS_EF_<MPID>_<MFTID>_YYYYMMDD_Vx.dat_.<0001>.dat.gz
    d. Clearing Firm by Firm (CRD):
        i. ARCO_EXECUTIONS_CF_<CRD>_<MFTID>_YYYYYMMDD_Vx..<0001>.dat.gz
    e. Clearing Firm by Clearing#:
        i. ARCO_EXECUTIONS_CF_<Clearing#>_<MFTID>_YYYYYMMDD_Vx_<0001>.dat.gz

   f. Market Maker Firm (CRD):
      i. ARCO_EXECUTION_MM_<CRD>_<MFTID>_YYYYYMMDD_Vx_<0001>.dat.gz
   g. Market Maker CRD(MMCRD):
      i. ARCO_EXECUTION_MM_<MM CRD>_<MFTID>_YYYYYMMDD_Vx_<0001>.dat.gz
   h. Broker MPID:
      i. ARCO_EXCEUTION_BF_<MPID>_<MFTID>_YYYYYMMDD_Vx_<0001>..dat.gz
   i. Directed Order Market Maker by MPID:
      i. AMXO_ EXECUTION _DO_<Directed Order MM MPID>_<MFTID>_YYYYYMMDD_Vx.<0001> dat.gz
   j. Directed Order Market Maker Firm (CRD):
      i. AMXO_ EXECUTION _DO_<CRD>_<MFTID>_YYYYYMMDD_Vx.<0001> 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. The maximum number of fields supported on the NYSE Execution Report Output is 65. ACL and RALC events will be normalized to support the max length and if not applicable will display as comma separated and may be ignored.
8. Output Files will be made available after 11 p.m. daily.

Contact Information

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

Execution Report Message Format

Report Record Format:

The same record format will be used for both reports and report corrections as detailed below.

No	Field Name	Field Descriptions	Format	Valid Values
1	Event Type	Record Identifier	String (10)	ALC = Allocation RALC = Reverse Allocation For Trade Date, customers will receive only ALC records with final state of the trade. If a previous trade is busted on subsequent trade day, customers will see an RALC record for the entire trade amount and can match to the prior day trade by using a combination of Original Trade Date and Deal #. If a previous trade is corrected on a subsequent trade day, Customers will receive a new ALC event record with updated trade details. Customers can match to prior day trade by using Original Trade Date and Original Reference Deal Number. For T + N (correction and bust) execution submitted to OCC as original trade, so side are flipped. Execution Report Output will be same as OCC report.
2	Event Timestamp	Trade Timestamp	YYYYMMDD HHMMSS.sssssssss	
3	Ref Exec Timestamp	Time of trade execution by the Matching Engine.	YYYYMMDD HHMMSS.sssssssss	
4	Original TradeDate	Original trade date for an execution	YYYYMMDD	This field provides the original trade date and is relevant for allocations and corrections done after the trade-date.
5	Source Exchange	MIC code to identify the market.	String (24)	ARCO =ARCA Options AMXO = AMEX Options
6	CSG Clearance Seq Number	Unique identifier assigned by Exchange and passed on to the OCC.	Integer(38)	
7	Root Symbol	OSI Root symbol.	String(6)	
8	Underlying Symbol	Underlying Ticker Symbol of the Series in ARCA ComStock Symbology.	String(8)	
9	Client Order ID	Order ID assigned by the firm	Integer(32)	
10	Pub Order ID	Exchange assigned unique Order ID	Integer(38)	
11	Parent (Original)	Exchange assigned unique	Integer(38)	

No	Field Name	Field Descriptions	Format	Valid Values
	Pub Order ID Order	Order ID assigned to the first or original Order in a Cancel/Replace chain of events		
12	Expiration Date	Series Expiration Date	YYYYMMDD	
13	Put Call	Indicates whether an option contract is a put or call. .	String(1)	1= Call 0= Put
14	Strike Price	Strike price of the option.	Decimal (22,8)	
15	Side	Side provided on the order	String(1)	1 = Buy 2 = Sell
16	Order Type	Order Type provided on the order	String(1)	1 = Market 2 = Limit 3 = Stop 4 = Stop Limit 9 = Auto Match
17	Deal Number	Unique Deal Number assigned to the execution by the matching engine.	Integer(38)	
18	Parent Deal ID	Parent Deal ID retained through the lifecycle of the trade.	Integer(20)	
19	Original Ref Deal ID	Trade ID assigned by the exchange that can be used to identify all transactions relating to an original order (Universal Trade Id)	Integer(20)	
20	SenderSubID	MMID or Away MMID identified on the Order.	String(32)	
21	LinkID	Unique ID of the single leg or complex Order or Cancel/Replace request, as assigned by the firm. This field is to be used to link FLEX and/or Cabinet orders to other standard, FLEX and/or Cabinet orders. The ID should be the same for all orders and legs of the package.	Integer(20)	
22	Order Firm Identifier	Firm Identifier or MPID on the trade.	String (4)	
23	Broker OMS ID	Entering Floor Broker MPID	String (4)	
24	Market Maker Quote	Quote Type/Interest Type from the order.	String (1)	1 = Options Market Maker Quote (MMQ)
25	Order Qty	Number of contracts ordered.	Integer (38)	
26	Exec Quantity	Execution quantity	Integer (38)	
27	Action Flag	Flag which indicate the state of the allocation	String (1)	Blank = New Trade B = Bust R = Readd
28	Execution Price	Price the trade executed at.	Decimal (22,8)	
29	Execution Instructions	Execution instructions provided on the order.	String (1)	f = ISO G = All or None N = Non-displayed (Retail Price Improvement and Limit Non-Displayed orders)
30	Extended Exec	Extended execution	String (1)	Applicable to Single-Leg:

No	Field Name	Field Descriptions	Format	Valid Values
	Instructions	instructions provided on the order.		8 = Imbalance Offset N = Add Liquidity Only (Non-Taking ALO) Applicable to Complex Only: C = Complex Order Auction Applicable to Floor Trades: O = Open Outcry B = Clear the Book
31	Routing Instructions	Routing instructions provided on the order.	String (1)	Applicable to Single-Leg: N = Non-Routable R = Routable 8 = Minimum Fill (must be entered with Min Qty tag populated with a non-zero value) Applicable to Complex Only: C = Complex Book Only (non-legging Complex Order)
32	OpenClose	Indicates status of Client's position in the Option	String (1)	C = Close O = Open
33	Spread Amount	Identifies whether the series in the underlying symbol trades in penny, penny/nickel or nickel/dime.	String (1)	0 = Penny 1 = Penny/Nickel 5 = Nickel/Dime
34	CustomerOrFirm	Capacity of the order.	String (1)	0 = Customer 1 = Firm 2 = Broker Dealer 3 = Market maker 4 = Away Market Maker 8 = Professional Customer
35	Clearing Number	OCC clearing number.	String (5)	
36	Directed Order MMID	Options Market Maker MPID for Directed MM Order (Amex Only)	String (5)	
37	CMTA	Clearing number of CMTA.	String (5)	
38	Optional Data	Optional data provided on order.	String (16)	
39	Liquidity Indicator	This value represents the conditions under which an order was executed and whether it added or removed liquidity from the Exchange order book. Used for determining Billing Rates.	String (5)	
40	Auction Type	Indicates if trade was done as part of an auction.	String (1)	1 = No Auction 2 = Core Auction 4 = Reopening Auction
41	SpecialOrdType	Further defines the type of cross on incoming order.	Integer(2)	ARCA and AMEX 9 = Cabinet 10 = QCC AMEX only 5 =Price Improvement CUBE 6 = Facilitation CUBE 7 = AON CUBE (Solicitation) 11 = Customer to Customer Cross

No	Field Name	Field Descriptions	Format	Valid Values
42	Exposed/Covered	Identifies the Exposed and Covered Side of each order in the Cross	String (1)	E = Exposed C = Covered
43	Account	Optional customer data.	String (16)	
44	TimeInForce	TimeInForce on the Order.	String (1)	0 = Day 1 = GTC 2 = At the Opening 3 = IOC 4 = FOK 5 = GTX
45	Contra Order Firm Identifier	Contra firm id on the trade	String (4)	Directed Order MM Output: <blank> if the Directed order market maker is not the contra on the trade.
46	Contra CMTA	Contra party clearing number of CMTA.	String (5)	Directed Order MM Output: <blank> if the Directed order market maker is not the contra on the trade.
47	Contra SenderSubID	Contra Party MMID or Away MMID	String (4)	Directed Order MM Output: <blank> if the Directed order market maker is not the contra on the trade.
48	Contra Broker OMS ID	Contra Party Entering Floor Broker MPID	String (5)	Directed Order MM Output: <blank> if the Directed order market maker is not the contra on the trade.
49	Contra Order CustomerOrFirm	Contra party capacity of the order	String (1)	0 = Customer 1 = Firm 2 = Broker Dealer 3 = Market maker 4 = Away Market Maker 8 = Professional customer Directed Order MM Output: <blank> if the Directed order market maker is not the contra on the trade.
50	Contra Clearing Number	Contra OCC clearing number.	String (5)	Directed Order MM Output: <blank> if the Directed order market maker is not the contra on the trade.
51	Contra OpenClose	Indicates status of Contra Client's position in the Option	String (1)	O = Open C = Close Directed Order MM Output: <blank> if the Directed order market maker is not the contra on the trade.
52	Contra SpecialOrdType	Identifies the Special-order type on contra side	String (1)	ARCA and AMEX 9 = Cabinet 10 = QCC AMEX only 5 =Price Improvement CUBE 7 = AON CUBE (Solicitation) 11 = Customer to Customer Cross Directed Order MM Output: <blank> if the Directed order market maker is not the contra on the trade.

No	Field Name	Field Descriptions	Format	Valid Values
53	Contra Exposed/Covered	Identifies the Exposed and Covered Side of each order in the Cross	String (1)	E = Exposed C = Covered Directed Order MM Output: <blank> if the Directed order market maker is not the contra on the trade.
54	Contra TimeInForce	TimeInForce on the Contra Order.	String (1)	0 = Day 1 = GTC 2 = At the Opening 3 = IOC 4 = FOK 5 = GTX Directed Order MM Output: <blank> if the Directed order market maker is not the contra on the trade.
55	Contra Liquidity Indicator	These values represent a condition under which an order was executed and whether it added or removed liquidity from Exchange order book. Used for determining billing rate.	String (1)	Directed Order MM Output: <blank> if the Directed order market maker is not the contra on the trade.
56	OnBehalfOfSubID	SubID sent on an order-by-order basis.	String (4)	
57	Attributed Quote (BOLD Instructions)	Bold Instructions sent on an order-by-order basis, or the default BOLD instructions configured by the customer.	String (1)	4 = BOLD - Expose order info only 5 = BOLD - Expose order info and Capacity only 6 = BOLD - Expose order info and Participant ID only 7 = BOLD - Expose order info, Capacity and Participant ID 8 = Do not BOLD
58	ClientID	Default Client ID configured by the customer.	String (4)	
59	Reserved for future use	Reserved for future use	Null	
60	Reserved for future use	Reserved for future use	Null	
61	Reserved for future use	Reserved for future use	Null	
62	Reserved for future use	Reserved for future use	Null	
63	Reserved for future use	Reserved for future use	Null	
64	Security type	Security Type to differentiate Complex series vs. Outright events.	String(4)	OPT - Outright Option MLEG - Complex Option
65	Contra Security type	Security Type on the contra-side to differentiate Complex series vs. Outright events.	String(4)	OPT - Outright Option MLEG - Complex Option Directed Order MM Output: <blank> if the Directed order market maker is not the contra on the trade.

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.

#	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

#	Output	Available Markets	Available Subscriptions	Contents
				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.
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.

#	Output	Available Markets	Available Subscriptions	Contents
17	NYSE Start of day Session Config Output.	NYSE Arca Options NYSE American Options	Outputs will be made available at Firm CRD level only.	This output is generated daily at start of day and provides the session level preferences configured by customers for their sessions.

Appendix B: Document Version History

Date	Version Number	Change Summary
12/1/2023	2.1	Update Copyright information.
05/18/2023	2.0	Directed Order Market Maker executions output introduction on AMEX Options. Introduction of 3 new fields on all filter types/entitlements of the options executions output using the Reserved fields (market data fields that were descoped in the previous version).
02/17/2023	1.4	Market data fields (NBBO and ARCA BBO) #56 - #63 on this report will no longer be supported and shall be marked as reserved for future use.
3/29/2022	1.3	Added Buy and Sell Security Type fields at the end of the Execution report output. Updated New Logo.
2/22/2022	1.2	Updated Format/ datatype for fields: CSG Clearance Seq Number (6), Client Order ID (9), Pub Order ID(10) Updated Valid Values for fields: Market Maker Quote (24), Action Flag (27), Auction Type (40) Updated file naming convention: 4-character file number will always be provided starting at 0001
11/18/2021	1.1	EF output update for MPID entitlement “Put call” field will have value 0 and 1 instead of P and C
7/15/2021	1.0	Initial publication