



NYSE American Options MTD CUBE Volume Summary Report Interface Requirement Specification

NYSE American Options

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Document Version 1.0

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Background

This document outlines the NYSE American Options MTD CUBE Volume Summary Report which contains daily and month to date information of exchange wide CUBE order stats at the Underlying Symbol level.

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. 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 output files will be sorted in the order of Underlying Symbols having the highest Daily Volume.
4. The MTD CUBE Volume Summary report is produced at the exchange level for all CUBE options activity. Each firm receives a copy of the same report with exchange-wide stats.
5. The MTD CUBE Volume Summary Report shall follow standard naming convention:
 - a. <MIC>_CUBE_VOL_SUMMARY_EF_ALL_<MFTID>_YYYYMMDD_Vx.dat.gz
 - i. AMXO_CUBE_VOL_SUMMARY_EF_ALL_<MFTID>_YYYYMMDD_Vx.dat.gz
6. The MTD CUBE Volume Summary Report will be produced daily and will be available by 11:00pm.
7. 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.
8. 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.

MTD CUBE Volume Summary Report Format

Report Record Format

The MTD CUBE Volume Summary Report is produced in the below format:

#	Field Name	Field Description	Format	Valid Value
01	Underlying Symbol	Underlying Symbol	Varchar (6)	Underlying Symbol
02	Daily CUBE Order Count	Total count of CUBE orders received on Trade Date for the Underlying Symbol.	Integer (10)	Calculated daily.
03	Daily CUBE Volume	Total volume of CUBE orders on Trade Date for the Underlying Symbol.	Integer (12)	Calculated daily.
04	Month to Date CUBE Order Count	MTD CUBE order count for the Underlying Symbol	Integer (10)	Calculated daily.
05	Month to Date CUBE Volume	MTD CUBE order volume for the Underlying Symbol.	Integer (12)	Calculated daily.

Appendices

Appendix A: MTD CUBE Volume Summary Report Sample Format

Underlying Symbol	Daily CUBE Order Count	Daily CUBE Volume	MTD CUBE Order Count	MTD CUBE Volume
SPY	87,095	576,734	497,370	3,476,853
QQQ	5,972	27,940	39,126	180,671
TSLA	5,164	17,940	33,994	114,342
AAPL	1,910	9,243	13,263	52,489
NVDA			2,226	7,545

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.

#	Output	Available Markets	Available Subscriptions	Contents
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.
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.

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

Date	Version Number	Change Summary
05/08/2023	1.0	Initial publication