

NYSE Marker Maker Report Interface Requirement Specification

NYSE
NYSE American
NYSE National
NYSE ARCA
NYSE Texas

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General Information

Introduction

Market Maker Report (also known as MMR) output contains three report types: Daily, MTD and Active Symbol List which provides details information of all Market Maker statistics for by market maker type. The daily and month to date reports include volumes, rankings and percentage executed..

Equity Market Makers may opt for one or more of the following three report types:

1. **MM Daily Report** - daily statistical report of trades for the previous trading day. Market Makers can subscribe by Firm (CRD) but the statistical calculation is done on MPID+MMID level
2. **MM MTD Report** - daily report providing month to date totals for the trading month. Market Makers can subscribe by Firm (CRD) but the statistical calculation is done on MPID+MMID level
3. **Active Symbol List** - Daily report providing active symbol list designated for trading as a Market Maker for current business day. Report available for Firm CRD only.

Market Maker Report output is available for all market maker types on NYSE, NYSE Arca, NYSE National and NYSE American utilizing the same file format across all Equities Markets.

1.

2.

Naming Conventions and General File Formatting

4. Output files will be made available for secure pick-up via Managed File Transfer (MFT).
5. Output Files will be made available after ~ 11 p.m. daily.

All files will be comma delimited and will not be sorted.

Header records will not be provided.

For new reports, versioning will be supported. 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.

Markets	MM Type	Report Type	Report Name
NYSE Arca (ARCX)	MM	Daily	MMR_DLY_ARCX_<CRD#>_YYYYMMDD.csv
		MTD	MMR_MTD_ARCX_<CRD#>_YYYYMMDD.csv
		Active Symbol	MMR_ACTIVE_SYMBOLS_ARCX_<CRD#>_<YYYYMMDD>.csv
	LMM	Monthly Summary	MMRC_SUMM_<CRD#>_YYYYMMDD.csv
NYSE National (XCIS)	MM	Daily	MMR_DLY_XCIS_<CRD#>_YYYYMMDD.csv
		MTD	MMR_MTD_XCIS_<CRD#>_YYYYMMDD.csv
		Active Symbol	MMR_ACTIVE_SYMBOLS_XCIS_<CRD#>_<YYYYMMDD>.csv
NYSE American (NASE)	MM or eDMM	Daily	MMR_DLY_NASE_<CRD#>_YYYYMMDD.csv
		MTD	MMR_MTD_NASE_<CRD#>_YYYYMMDD.csv
		Active Symbol	MMR_ACTIVE_SYMBOLS_NASE_<CRD#>_<YYYYMMDD>.csv
NYSE (XNYS)	DMM	Daily	MMR_DLY_DMM_XNYS_116797_20211207.csv
		MTD	MMR_MTD_DMM_XNYS_116797_20211207.csv
	MM	Daily	XNYS_MMR_DLY_MM_<CRD#>_<MFTID>_YYYYYYMMDD_Vx.dat.gz
		MTD	XNYS_MMR_MTD_MM_<CRD#>_<MFTID>_YYYYYYMMDD_Vx.dat.gz
		Active Symbol	XNYS_MMR_ACTIVE_SYMBOLS_MM_<CRD#>_<MFTID>_YYYYYYMMDD_Vx.dat.gz
NYSE Texas	MM	Daily	MMR_DLY_XCHI_<CRD#>_YYYYMMDD.csv
		MTD	MMR_MTD_XCHI_<CRD#>_YYYYMMDD.csv
		Active Symbol	MMR_ACTIVE_SYMBOLS_XCHI_<CRD#>_<YYYYMMDD>.csv

Note: NYSE SLP and SLMM reports available by separate output.

Contact Information

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

MMR Daily and MTD Report Format

The Market Maker Report shows metrics at the MMID Level as well as certain metrics at the Exchange Level and available daily and MTD

#	Field Name	Description	Format	Values
1	tdate	Trade Date	YYYYMMDD	20191011
2	symb	Symbol	String	AAAA
3	crd	Firm CRD Number	Integer	111111
4	firm_id	Firm MPID	String	ABCD
5	mmid	Firm Market Maker ID	String	ABCDLMM
6	mm_typ	Firm Market Maker Type	Integer	13 - NYSE ARCA MM 14 - NYSE ARCA LMM 23 - NYSE American eDMM 24 - NYSE American MM 25 - NYSE American SLMM 26 - NYSE American SLP 27 - XNYS Pillar MM 28 - XNYS Pillar SLMM 29 - XNYS Pillar SLP 30 - NYSE National MM 31 - NYSE National SLMM 32 - NYSE National SLP 33 - NYSE Pillar DMM 34 - NYSE Texas MM 35 - NYSE Texas LMM
7	previous_month_cadv	Previous Month Consolidated Average Volume	Integer	17446
8	previous_month_vwap	Previous Month Symbol VWAP	Float upto to 6 dp (decimal points)	49.3333
9	total_volume	MMID Total executed volume	Integer	1369
10	posted_volume	MMID Liquidity adding executed shares	Integer	1269
11	pct_posted_part	Percentage of total Liquidity Adding Exchange Volume where the MMID was Liquidity Adding	Float upto to 6 dp (decimal points)	0.6801
12	pct_posted_part_cadv	Percentage of todays CADV where the MMID was Liquidity Adding	Float upto to 6 dp (decimal points)	0.0926
13	pct_exchange_part	Percentage of Exchange Volume attributed to MMID	Float upto to 6 dp (decimal points)	0.336
14	pct_price_improved_shares	Percentage of executed shares that were Price Improved from all Liquidity Providing Shares executed	Float upto to 6 dp (decimal points)	0.394
15	ex_posted_vol	All Liquidity Adding Shares Executed on the Exchange	Integer	1866
16	buy_shares	MMID Executed Buy shares	Integer	769
17	pct_Buy	Percentage of All MMID Executed shares that were	Float upto to 6 dp (decimal points)	0.5617

#	Field Name	Description	Format	Values
		Buy		
18	sell_shares	MMID Executed Sell shares	Integer	500
19	pct_sell	Percentage of All MMID Executed shares that were Sell	Float upto to 6 dp (decimal points)	0.3652
20	sell_short_shares	MMID Executed Sell Short shares	Integer	100
21	sell_short_exempt_shares	MMID Executed Sell Short Exempt shares	Integer	6
22	pct_SSH_and_SSHE	Percentage of All MMID Executed shares that were Sell Short or Sell Short Exempt	Float upto to 6 dp (decimal points)	0.073
23	take_vol	MMID Executed volume that was Liquidity Taking	Integer	1000
24	routed_vol	MMID Executed Volume that was routed	Integer	500
25	mpl_take_vol	MMID Executed Volume that was MPL and Liquidity taking	Integer	300
26	mpl_provide_vol	MMID Executed Volume that was Liquidity Adding	Integer	400
27	closing_vol	MMID Executed volume in the Closing Auction	Integer	6
28	blended_vol	Future	Integer	n/a
29	ex_routed_vol	Exchange Total Volume executed away in the Symbol	Integer	100
30	pct_Ex_Routed_Vol	Exchange Routes volume as a percentage of all volume for the Exchange	Float upto to 6 dp (decimal points)	0.00555
31	cco_vol	Future	Integer	n/a
32	pct_mm_ex_Quoted_Vol	MMID Size compared to the Exchange BBO. Represented as a percentage	Float upto to 6 dp (decimal points)	0.963882
33	lit_posted_vol	MMID Executed volume that was Liquidity Adding and Displayed	Integer	1269
34	lit_posted_subdoll_vol	MMID Executed volume - where the symbol price was less than \$1.00- that was Liquidity Adding and Displayed	Integer	6
35	dark_posted_vol	MMID Executed volume that was Liquidity Adding and non-Displayed	Integer	6
36	dark_posted_subdoll_vol	MMID Executed volume - where the symbol price was less than \$1.00- that was Liquidity Adding and non- Displayed	Integer	6
37	mpl_provide_subdoll_vol	MMID Executed Volume that was MPL and Liquidity taking where the price was less than \$1.00	Integer	6

#	Field Name	Description	Format	Values
38	ex_volume	Total exchange executed volume that was published on the Consolidated Tapes	Integer	2037
39	consolidated_Vol	Total executed volume of all exchanges and Finra that was published on the Consolidated Tapes	Integer	13705
40	ex_mkt_share	The Exchange Market Share	Float upto to 6 dp (decimal points)	0.15
41	ex_Time_Set_nbbo	The percentage of time the Exchange set the NBBO	Float upto to 6 dp (decimal points)	73.00389
41	ex_pct_time_nbbo	The percentage of the Core Trading day where the Exchange was equal to the NBBO	Float upto to 6 dp (decimal points)	0.730039
42	pct_time_larger_nbbo	The percentage of the Core trading day where the Exchange BBO Size is larger than other exchanges BBO at the NBBO price	Float upto to 6 dp (decimal points)	0.393482
43	auction_qty_open	MMID executed volume in the Opening and Re-opening auction	Integer	300
44	pct_open_auction	MMID Executed Volume participation percentage in the Opening and Re-opening Auction	Float upto to 6 dp (decimal points)	0.5
45	auction_qty_close	MMID executed volume in the Closing Auction	Integer	400
46	pct_close_auction	MMID Executed Volume participation percentage in the Closing Auction	Float upto to 6 dp (decimal points)	0.5
47	cls_price	The Closing Price	Float upto to 6 dp (decimal points)	41.4567
48	spread_cents	The Exchange Average Spread for Core Trading hours in the symbol. Represented in Cents	Float upto to 6 dp (decimal points)	0.0107172
49	spread_bps	The Exchange Average Spread for Core Trading hours in the symbol. Represented in Basis Points	Float upto to 6 dp (decimal points)	3.139036
50	tw_shares_at_bid	<u>A representation of the MMID quoted bid size at National Best Bid. As if the MMID had equaled the NBB price for the entire Core Trading Day [1]</u>	Float upto to 6 dp (decimal points)	211.9473
51	pct_insd_bid	The percentage of the Core Trading day where the MMID equals the NBB price	Float upto to 6 dp (decimal points)	0.424492
52	tw_shares_at_ask	A representation of the MMID quoted Ask size at National Best Offer. As if the MMID had equaled the NBO price for the entire Core Trading Day	Float upto to 6 dp (decimal points)	452.2098

#	Field Name	Description	Format	Values
53	size_at_nbbo	MMID Average size when equaling the price of the NBBO	Float upto to 6 dp (decimal points)	332.0785
54	pct_insd_ask	The percentage of time during the Core Trading Day that the MMID was at the Offer	Float upto to 6 dp (decimal points)	0.90447
55	pct_time_at_nbbo	The percentage of time during the Core Trading Day that the MMID was at the NBBO	Float upto to 6 dp (decimal points)	0.6645
56	pct_8pct_insd_bid	The percentage of the Core trading day where the MMID Best Bid- for at least 100 shares- was at or within 8% of the National Best Bid	Integer	1
57	pct_8pct_insd_ask	The percentage of the Core trading day where the MMID Best Offer- for at least 100 shares- was at or within 8% of the National Best Offer	Integer	1
58	tw_shares_3mpv_away_bid	A representation of the MMID quoted bid size within 3 MPV of the National Best Bid	Float upto to 6 dp (decimal points)	368.8467
59	tw_shares_3mpv_away_ask	A representation of the MMID quoted ask size within 3 MPV of the National Best Offer	Float upto to 6 dp (decimal points)	484.8471
60	tw_shares_3pct_away_bid	A representation of the MMID quoted bid size within 3 percent of the National Best Bid	Float upto to 6 dp (decimal points)	1576.318
61	tw_shares_3pct_away_ask	A representation of the MMID quoted ask size within 3 percent of the National Best Offer	Float upto to 6 dp (decimal points)	1561.059
62	tw_shares_8pct_away_bid	A representation of the MMID quoted bid size within 8 percent of the National Best Bid.	Float upto to 6 dp (decimal points)	1576.318
63	tw_shares_8pct_away_ask	A representation of the MMID quoted ask size within 8 percent of the National Best Offer.	Float upto to 6 dp (decimal points)	1561.059
64	pct_3pct_1000_bid	The Percentage of the Core Trading day where the MMID Bid was at least 1000 shares and was priced at or within 3% of the National Best Bid	Float upto to 6 dp (decimal points)	0.974549
65	pct_3pct_1000_ask	The Percentage of the Core Trading day where the MMID Offer was at least 1000 shares and was priced at or within 3% of the National Best Offer	Float upto to 6 dp (decimal points)	0.974543

#	Field Name	Description	Format	Values
66	pct_3pct_2500_bid	The Percentage of the Core Trading day where the MMID Bid was at least 2500 shares and was priced at or within 3% of the National Best Bid	Float upto to 6 dp (decimal points)	0.000231
67	pct_3pct_2500_ask	The Percentage of the Core Trading day where the MMID Offer was at least 2500 shares and was priced at or within 3% of the National Best Offer	Float upto to 6 dp (decimal points)	0.000231
68	pct_3pct_5000_bid	The Percentage of the Core Trading day where the MMID Bid was at least 5000 shares and was priced at or within 3% of the National Best Bid	Float upto to 6 dp (decimal points)	0.000231
69	pct_3pct_5000_ask	The Percentage of the Core Trading day where the MMID Offer was at least 5000 shares and was priced at or within 3% of the National Best Offer	Float upto to 6 dp (decimal points)	0.000231
70	pct_8pct_1000_bid	The Percentage of the Core Trading day where the MMID Bid was at least 1000 shares and was priced at or within 8% of the National Best Bid	Float upto to 6 dp (decimal points)	0.974549
71	pct_8pct_1000_ask	The Percentage of the Core Trading day where the MMID Offer was at least 1000 shares and was priced at or within 8% of the National Best Offer	Float upto to 6 dp (decimal points)	0.974543
72	pct_8pct_2500_bid	The Percentage of the Core Trading day where the MMID Bid was at least 1000 shares and was priced at or within 8% of the National Best Bid	Float upto to 6 dp (decimal points)	0.000231
73	pct_8pct_2500_ask	The Percentage of the Core Trading day where the MMID Offer was at least 1000 shares and was priced at or within 8% of the National Best Offer	Float upto to 6 dp (decimal points)	0.000231
74	pct_8pct_5000_bid	The Percentage of the Core Trading day where the MMID Bid was at least 1000 shares and was priced at or within 8% of the National Best Bid	Float upto to 6 dp (decimal points)	0.000231
75	pct_8pct_5000_ask	The Percentage of the Core Trading day where the MMID Offer was at least 1000 shares and was priced at or within 8% of the National Best Offer	Float upto to 6 dp (decimal points)	0.000231

Active Symbol List Report Message Format

Daily report providing active symbols designated for trading as a Market Maker for current business day.

#	Field	Description	Format	Value
1	Trade_Date	Trade date	YYYYMMDD	20221105
2	Symbol	Symbol	String	A
3	CRD	Firm CRD Number	Integer	116797
4	MPID	Firm MPID	String	CDRG
5	MMID	Firm MMID	String	ELMM
6	mm_type	Firm Market MakerType	String	NYSE ARCA MM NYSE ARCA LMM NYSE American eDMM NYSE American MM XNYS-Pillar MM XNYS-Pillar SLMM XNYS-Pillar SLP Pillar DMM XCIS-Pillar MM NYSE XCHI-Pillar MM XCHI - Pillar LMM

Appendices

Appendix A: NYSE Available Outputs

#	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	Available for one or more available Broker Badge	Contains all Order and Report activity, including Cancel and

#	Output	Available Markets	Available Subscriptions	Contents
		Only	Numbers for a given Firm.	Cancel/Replacement activity for the designated Broker Badge(s).
6	NYSE Texas Firm & IB (OMS ID)	NYSE Texas 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 Texas Broker Trade Detail Report	NYSE Texas Only	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
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.
14	NYSE DMM Aggressing Trades Output	NYSE Only	Available for the Firms Designated DMM MPID.	Contains all DMM Aggressing Trades i.e., those DMM fills that fail the differentially priced trades check for the designated DMM MPID.

Appendix B: Document Version History

Date	Version Number	Change Summary
3/28/2025	1.1	Updated in anticipation of NYSE Texas.
3/10/2022	1.0	<p>Updated IRS format to include introduction of MMR report for NYSE MM program.</p> <p>Updates include:</p> <ul style="list-style-type: none">- NYSE MM MMR report (Introduce new report with new naming convention & version control).- Added Daily Active Symbol list file format.