NYSE Options Execution Report
Interface Requirement Specification

NYSE Arca Options
NYSE American Options

3/29/2022
Document Version 1.3

Table of Contents

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.

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>_YYYYMMDD_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
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

No	Field Name	Field Descriptions	Format	Valid Values
				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 will populate in case of ALC and RALC message on subsequent trade day.
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)	

No	Field Name	Field Descriptions	Format	Valid Values
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) Pub Order ID Order	Exchange assigned unique Order ID assigned to the first or original Order in a Cancel/Replace chain of events	Integer(38)	
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
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)	

No	Field Name	Field Descriptions	Format	Valid Values
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 Instructions	Extended execution instructions provided on the order.	String (1)	Applicable to Single-Leg: 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

No	Field Name	Field Descriptions	Format	Valid Values
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)	For complete list of valid values, refer to Appendix A.

No	Field Name	Field Descriptions	Format	Valid Values
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
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)	
46	Contra CMTA	Contra party clearing number of CMTA.	String (5)	
47	Contra SenderSubID	Contra Party MMID or Away MMID	String (4)	
48	Contra Broker OMS ID	Contra Party Entering Floor Broker MPID	String (5)	

No	Field Name	Field Descriptions	Format	Valid Values
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
50	Contra Clearing Number	Contra OCC clearing number .	String (5)	
51	Contra OpenClose	Indicates status of Contra Client's position in the Option	String (1)	O = Open C = Close
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 6 = Facilitation CUBE 7 = AON CUBE (Solicitation) 11 = Customer to Customer Cross
53	Contra Exposed/Covered	Identifies the Exposed and Covered Side of each order in the Cross	String (1)	E = Exposed C = Covered
54	TimeInForce	TimeInForce on the Contra Order.	String (1)	0 = Day 1 = GTC 2 = At the Opening 3 = IOC 4 = FOK 5 = GTX
55	Contra Liquidity Indicator	This 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)	For complete list of valid values, refer to Appendix A.
56	National Best Bid Price	National best bid price at the time of the trade	Decimal (22,8)	
57	National Best Bid Size	National best bid size at the time of the trade	Integer (8)	

No	Field Name	Field Descriptions	Format	Valid Values
58	National Best Offer Price	National best bid offer price at the time of the trade	Decimal (22,8)	
59	National Best Offer size	National best bid offer size at the time of the trade	Integer (8)	
60	Best Bid Price	Exchange best bid price at the time of the trade	Decimal (22,8)	
61	Best Bid Size	Exchange best bid size at the time of the trade	Integer (8)	
62	Best Offer Price	Exchange best bid offer price at the time of the trade	Decimal (22,8)	
63	Best Offer Size	Exchange best bid offer size at the time of the trade	Integer (8)	
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 to differentiate Complex series vs. Outright events.	String(4)	OPT - Outright Option MLEG - Complex Option

Appendices

Appendix A: Pillar Liquidity Table

This value represents the conditions under which an order was executed and whether it added or removed liquidity from the Exchange order book. Billing rates are determined in part by this value.

Definition	Liquidity Indicator	Arca EQ	NYSE	American	National	Chicago	Arca	American
Executions on Orders Traded Locally – Adding Liquidity (Non-Auction)								
Add Regular Limit Order	A	•	•	•	•	•	•	•
Add Regular Lead/Specialist Market Maker Quote (5 Lot Guarantee)	AL						•	•
Add Sub Dollar Execution	AZ	•	•	•	•	•		
Add MPL Order	AML	•	•	•	•	•		
Add MPL Sub Dollar Execution	AMZ	•	•	•	•	•		
Add Non-Displayed Order	AND	•	•	•	•	•	•	•
Add Non-Displayed Sub Dollar Execution	ANZ	•	•	•	•	•		
Add Non-routable Limit Order – Working at different price than display price at time of execution	AB	•	•	•	•	•	•	•
Add Tracking Order	AT	•		•	•	•		
Add Limit Order Setting New NBBO with Priority – Subdollar	ASPZ		•					
Add Limit Order Joining NBBO with Priority – Subdollar	AJPZ		•					
Add Limit Order Setting New NBBO with Priority	ASP		•				•	•
Add Lead Lead/Specialist Market Maker Quote Setting New NBBO with Priority (5 Lot Guarantee)	ASPL		•				•	•
Add Limit Order Joining NBBO with Priority	AJP		•				•	•
Add Lead Lead/Specialist Market Maker Quote Joining NBBO with Priority (5 Lot Guarantee)	AJPL						•	•
Add Limit Order Setting New BBO	ASB	•	•	•	•	•	•	•
Add Lead Lead/Specialist Market Maker Quote Setting New BBO (5 Lot Guarantee)	ASBL						•	•
Add Retail Provider (TargetSubID/57 = RET)	ARE	•	•					
Add Retail Provider Sub Dollar (TargetSubID/57 = RET)	AREZ	•	•					
Add Retail Provider RPI Order	ARP	•	•					
Add MPL Retail Provider	ARM	•						
Add Discretionary Peg Order – at prices between the same side PBBO and midpoint	ADB			•				
Add Discretionary Peg Order – at the midpoint	ADM			•				
Add Discretionary Peg Order – at the same side PBBO or below same side PBBO	ADZ			•				
Add d-Order when Providing Discretion	ADR		•					
Add Capital Commitment Order (NYSE DMM only)	AC		•					
Add Complex Order Auction	ACOA						•	•

Definition	Liquidity Indicator	Arca EQ	NYSE	American	National	Chicago	Arca	American
Executions on Orders Traded Locally – Removing Liquidity (Non-Auction)								
Remove Regular Limit or Market	R	•	•	•	•	•	•	•
Remove Sub Dollar	RZ	•	•	•	•	•		
Remove Regular Limit IOC	RI	•	•	•	•	•	•	•
Remove Sub Dollar IOC	RIZ	•	•	•	•	•		
Remove MPL Order	RML	•	•	•	•	•		
Remove Sub Dollar MPL Order	RMZ	•	•	•	•	•		
Remove when executing at prices better than the contra-side NBBO - for orders qualifying as R, RI or RND	RBN	•	•	•	•	•		
Remove when executing at prices better than the contra-side NBBO Sub Dollar - for orders qualifying as RZ, RIZ or RNZ	RBNZ	•	•	•	•	•		
Remove Non-Displayed Order	RND	•	•	•	•	•	•	•
Remove Non-Displayed Sub Dollar Execution	RNZ	•	•	•	•	•		
Remove Retail Taker Order (Retail Order Type 1, Type 2)	RRT	•	•					
Remove MPL Retail Taker (TargetSubID/57 = RET)	RRM	•	•					
Remove Discretionary Peg Order – on arrival/re-sweeping at prices other than midpoint	RDB			•				
Remove Discretionary Peg Order – on arrival/re-sweeping at the midpoint	RDM			•				
Remove Discretionary Peg Order – on arrival/re-sweeping at same side PBBO or below same side PBBO	RDZ			•				
Remove d-Order on Arrival/Repricing or Providing Discretion as Aggressor	RDA		•					
Initiating Complex Order Auction	RCOA						•	•
Executions in Opening/Re-Opening Auctions								
Market Day and MOO	OM	•	•	•			•	•
Market Day and MOO - Sub Dollar	OMZ	•	•	•				
Limit orders and additional manual PRIN interest (Equities = NYSE DMM only)	OL	•	•	•			•	•
Limit orders and additional manual PRIN interest (NYSE DMM only) - Sub Dollar	OLZ	•	•	•				
LOO and Opening D-Order (NYSE only)	O	•	•	•			•	•
LOO and Opening D-Order (NYSE only) - Sub Dollar	OZ	•	•	•				
Imbalance Offset	OIO	•		•			•	•
Sub-Dollar Imbalance Offset	OIOZ	•		•				
Executions in Closing Auctions								
Market Day and MOC	CM	•	•	•				
Market Day and MOC - Sub Dollar	CMZ	•	•	•				
Limit and Additional manual PRIN interest (NYSE DMM only)	CL	•	•	•				
Limit and Additional manual PRIN interest (NYSE DMM only) - Sub Dollar	CLZ	•	•	•				
Limit on Close orders	C	•	•	•				
Limit on Close orders - Sub Dollar	CZ	•	•	•				
Imbalance Offset on Close	CIO		•					
Imbalance Offset on Close - Sub Dollar	CIOZ		•					

Definition	Liquidity Indicator	Arca EQ	NYSE	American	National	Chicago	Arca	American
D-Order Executed in the Close when received prior to 25 minutes before the close	CED		•					
D-Order Executed in the Close when received prior to 25 minutes before the close - Sub Dollar	CEDZ		•					
D-Order Executed when received in between 25 minutes and 3 minutes before the close	CMD		•					
D-Order Executed when received in between 25 minutes and 3 minutes before the close - Sub Dollar	CMDZ		•					
D-Order Executed in the Close when received after 3 minutes before the close	CLD		•					
D-Order Executed in the Close when received after 3 minutes before the close - Sub Dollar	CLDZ		•					
Executions on Routed Orders - Equities								
Routed – NYSE Execution	XN	•		•	•	•		
Routed – NYSE American Execution	XA	•	•		•	•		
Routed – NYSE Arca Equities Execution	XP		•	•	•	•		
Routed – NYSE National Execution	XC	•	•	•		•		
Routed - NYSE Chicago Execution	XM	•	•	•	•			
Routed to NYSE Opening/Reopening Auction	XNO	•		•	•	•		
Routed to NYSE American Opening/Reopening Auction	XAO	•	•		•	•		
Routed to NYSE Arca Equities Opening/Reopening Execution	XPO		•	•	•	•		
Routed – Away Market Execution, Non- NYSE Group	X	•		•	•	•		
Routed – NYSE Sub Dollar Execution	XNZ	•		•	•	•		
Routed – NYSE American Sub Dollar Execution	XAZ	•	•		•	•		
Routed – NYSE Arca Equities Sub Dollar Execution	XPZ		•	•	•	•		
Routed – NYSE National Sub Dollar Execution	XCZ	•	•	•		•		
Routed - NYSE Chicago Sub Dollar Execution	XMZ	•	•	•	•			
Routed – Away Market Sub Dollar Execution, Non- NYSE Group	XZ	•		•	•	•		
Routed – NASDAQ Execution	XQ		•					
Routed – BATZ	XZ		•					
Routed – NASDAQ BX	XB		•					
Routed – FINRA ADF	XD		•					
Routed – EDGA	XJ		•					
Routed – EDGX	XK		•					
Routed – NASDAQ PSX	XX		•					
Routed – BATY	XY		•					
Routed – IEX	XV		•					
Routed – LTSE	XL		•					
Routed – MEMX	XU		•					
Routed – MIAX	XH		•					
Routed – NASDAQ Sub Dollar	XQZ		•					
Routed – BATZ Sub Dollar	XZZ		•					
Routed – NASDAQ BX Sub Dollar	XBZ		•					

Definition	Liquidity Indicator	Arca EQ	NYSE	American	National	Chicago	Arca	American
Routed – FINRA ADF Sub Dollar	XDZ		•					
Routed – EDGA Sub Dollar	XJZ		•					
Routed – EDGX Sub Dollar	XKZ		•					
Routed – NASDAQ PHLX Sub Dollar	XXZ		•					
Routed – BATY Sub Dollar	XYZ		•					
Routed – IEX Sub Dollar	XVZ		•					
Routed – LTSE Sub Dollar	XLZ		•					
Routed – MEMX Sub Dollar	XUZ		•					
Routed – MIAX Sub Dollar	XHZ		•					
Executions on Routed Orders - Options								
Routed - NYSE American Options Execution	XOA						•	
Routed - NYSE Arca Options Execution	XOP							•
Routed - BOX	XOB						•	•
Routed - CBOE	XOC						•	•
Routed - MIAX Emerald	XOD						•	•
Routed - CBOE EDGX	XOE						•	•
Routed - NASDAQ GEMX	XOH						•	•
Routed - NASDAQ ISE	XOI						•	•
Routed - NASDAQ MRX	XOJ						•	•
Routed - MIAX	XOM						•	•
Routed - NASDAQ	XOQ						•	•
Routed - MIAX Pearl	XOR						•	•
Routed - NASDAQ BX	XOT						•	•
Routed - CBOE C2	XOW						•	•
Routed - NASDAQ PHLX	XOX						•	•
Routed - CBOE BZX	XOZ						•	•
Primary Only to NYSE								
Primary Only Executed in Opening/Reopening	XNO	•		•	•	•		
Primary Only Adding Liquidity	XNA	•		•	•	•		
Primary Only Removing Liquidity	XN	•		•	•	•		
Primary Only Routed from Primary	XNW	•		•	•	•		
Primary Only MOC/LOC	XNC	•		•	•	•		
945/355 Executed on Primary	XNT	•		•	•	•		
945/355 Executed on Primary Retail	XNRT	•						
Primary Only Sub Dollar	XNZ	•		•	•	•		
Primary Only to NYSE American								
Primary Only Executed in Opening/Reopening	XAO	•	•		•	•		
Primary Only Adding Liquidity	XAA	•	•		•	•		
Primary Only Removing Liquidity	XA	•	•		•	•		

Definition	Liquidity Indicator	Arca EQ	NYSE	American	National	Chicago	Arca	American
Primary Only Routed from Primary	XAW	•	•		•	•		
Primary Only MOC/LOC	XAC	•	•		•	•		
945/355 Executed on Primary	XAT	•			•	•		
945/355 Executed on Primary Retail	XART	•						
Primary Only Sub Dollar	XAZ	•	•		•	•		
Primary Only to NYSE Arca Equities								
Primary Only Executed in Opening/Reopening	XPO		•	•	•	•		
Primary Only Adding Liquidity	XPA		•	•	•	•		
Primary Only Removing Liquidity	XP		•	•	•	•		
Primary Only Routed from Primary	XPW		•	•	•	•		
Primary Only MOC/LOC	XPC		•	•	•	•		
945/355 Executed on Primary	XPT			•	•	•		
Primary Only Sub Dollar	XPZ		•	•	•	•		
Primary Only to Away Market, Non- NYSE Group								
Primary Only Adding/Removing Liquidity	XDA	•		•	•	•		
945/355 Executed on Primary	XDT	•		•	•	•		
945/355 Executed on Primary Retail	XDRT	•						
Primary Only Sub Dollar	XDZ	•		•	•	•		
Primary Only to NASDAQ								
Primary Only Adding/Removing Liquidity	XQA		•					
945/355 executed on Primary	XQT							
945/355 executed on Primary - Retail	XQRT							
Primary Only Sub Dollar	XQZD		•					
Primary Only to BATZ								
Primary Only Adding/Removing Liquidity	XZA		•					
945/355 executed on Primary	XZT							
945/355 executed on Primary - Retail	XZRT							
Primary Only Sub Dollar	XZZD		•					
Primary Only to IEX								
Primary Only Adding/Removing Liquidity	XVA		•					
945/355 executed on Primary	XVT							
945/355 executed on Primary - Retail	XVRT							
Primary Only Sub Dollar	XVZD		•					
Primary Only to LTSE								
Primary Only Adding/Removing Liquidity	XLA		•					
945/355 executed on Primary	XLT							
945/355 executed on Primary - Retail	XLRT							

Definition	Liquidity Indicator	Arca EQ	NYSE	American	National	Chicago	Arca	American
Primary Only Sub Dollar	XLZD		•					
Cross Order Execution								
Limit IOC Cross (Cross Execution only)	Z	•		•	•	•		
Participated in NYSE Floor Broker Cross Execution	ZB		•					
Participated in NYSE Floor Broker Cross Execution Sub Dollar	ZBZ		•					
Limit QCT Cross	ZT					•		
Limit QCT Cross Sub Dollar	ZTZ					•		
Customer to Customer Cross	ZC							•
Qualified Contingent Cross (QCC)	ZQ						•	•
CUBE PI Initiating	ZPI							•
CUBE PI Response	ZPR							•
CUBE PI Contra	ZPC							•
CUBE Facilitation Initiating	ZFI							•
CUBE Facilitation Response	ZFR							•
CUBE Facilitation Contra	ZFC							•
AON CUBE Initiating	ZSI							•
AON CUBE Response	ZSR							•
AON CUBE Contra	ZSC							•
Outcry Single Leg	ZOS						•	•
Outcry Complex	ZOC						•	•
BOLD								
BOLD Add	BA							•
BOLD Remove	BR							•
Executions on Orders Traded Locally								
Taker	1		•					
Provider	2		•					
Blended	3		•					
Market on Close and Market Orders Executed in Close	4		•					
Opening/Provider	5		•					
Closing customer execution, or dQuote executed in Close if received between 3:35 – 3:57 pm* *For days on which the market closes early, this time will be adjusted accordingly (between 25 and three minutes before the close)	6		•					
Limit on Close	7		•					
RLP - Retail Order Provider	8		•					
RLP - Retail Order Taker	9		•					
RLP - Retail Taker MPL	10		•					
Taker MPL	11		•					
Provider MPL	12		•					

Definition	Liquidity Indicator	Arca EQ	NYSE	American	National	Chicago	Arca	American
RET – Retail Firm Provider	13		•					
RET – Retail Firm MPL Taker	14		•					
Closing Offset	15		•					
Closing early D-Quote (received prior to 3:35 PM)* *For days on which the market closes early, this times will be adjusted accordingly (25 minutes before the close)	16		•					
Closing late D-Quote (received after 3:57 pm)* *For days on which the market closes early, this times will be adjusted accordingly (three minutes before the close)	17		•					
Participated in NYSE Floor Broker Cross execution	18		•					
Billed to Algorithm Provider	ALGO		•					
Routed - IOI/Ping	XI		•					
Routed - IOI/Ping Sub Dollar	XIZ		•					

Appendix B: Available Options Output Summary

Output	Available Markets	Available Subscriptions	Contents
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.
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
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.
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.
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.
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.
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.
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

Output	Available Markets	Available Subscriptions	Contents
			combined Firm Proprietary Fees and Broker Dealer Fees.

Appendix C: Document Version History

Date	Version Number	Change Summary
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