NYSE Pre-Trade Risk Output
Interface Requirement Specification

NYSE Equities User Guide

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Document Version 2.5

Document Overview

Table of Contents –

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General Information

Introduction

This document outlines the message format for records applicable to the new Pre Trade Risk Outputs. The records applicable to Pre-trade Risk activity will be available on the new Pre Trade Risk Outputs only.

The Pre-Trade Risk Outputs with the events covered below are available across all equities markets.

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 sorted in time sequence per symbol.
   a. The Risk Output files will not provide a header or trailer record.
3. Standard timestamps will be reflected as YYYY-MM-DD hh:mm:ss.nnnnnnnn except where noted.
4. All Prices are support a display up to 8.8. There are no leading or trailing zeroes.
5. The output files are entitled according to the Convention below:
   a. Entering Firm Risk Output files: Risk outputs for entering firms are entitled by MPIDs
      i. The entering firm outputs can be entitled by a single MPID or all MPIDs for a single firm
   b. Clearing Firm Risk Output files: Risk outputs for clearing firms are entitled by Clearing Numbers.
      i. The clearing firm outputs can be entitled by a single clearing number or all Clearing Numbers for a single firm.
   c. Floor-Broker Firm Risk Output files: Risk outputs for floor-broker firms will be entitled by the floor-broker CRD.
      i. The floor broker firm outputs are entitled by only one CRD per output.
6. The Pre-trade Risk output files will follow the below file naming convention:
   a. When entitled by a Single MPID or Single Clearing number:
      i. <MIC>_PTR_<CF/EF>_<MPID or Clearing#><MFTID>_YYYYMMDD_V1.dat.gz
   b. When entitled by all MPID's or all Clearing #s or floor-broker firm CRD (of a single firm)
      i. <MIC>_PTR_<CF/BF/EF>_<CRD>_<MFTID>_YYYYMMDD_V1.dat.gz
7. The output files will support versioning and will be rolled out as version #1: V1
8. Output Files will be available by 2 a.m.

Contact Information

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

Pre-Trade Risk Output Records

This section defines the record formats for each event found in the new Pre-Trade Risk Output files.

RDS - Risk Daily Stats

This record provides the gross credit daily peak usage stats per Risk entity across the gross credit control types. The daily stats also provides the auction only order type composition at the time of the peak usage.

The Daily Risk entity level stats are only available for those risk entities that have had any activity (orders/executions) on the trade date.

Field #	Field Name	Description	Data-Type	Valid Values/Format
1	Event Type	Record Identifier	String (10)	RDS: Pre-Trade Risk Daily Stats by Risk Entity
2	Message Sequence #	Unique Message Sequence number for the Symbol used for sorting/sequencing	Integer (20)	
3	Source Exchange	Identifies the exchange of the event.	String (10)	XNYS - NYSE Equities XASE - NYSE American ARCX - NYSE ARCA XCIS - NYSE National XCHI - NYSE Texas
4	Trade Date	Trade Date of the event.	Integer (10)	YYYYMMDD
5	Event Timestamp	Timestamp at the end of day when the daily stats are computed and logged per Risk Entity.	Timestamp	This is the timestamp in Nano-seconds: YYYY-MM-DD hh:mm:ss.nnnnnnnnn
6	Risk Entity	Risk Entity for which the Daily Stats are logged on this event.	String (40)	The Risk Entity is setup by the Risk user and can be from a combination of MPID, SubID & Floor broker firm (if applicable). NGWy: MPID or MPID+SubID Legacy Gwy: MPID or MPID+Mnemonic FB Firm: FB Firm CRD +MPID+Mnemonic

Field #	Field Name	Description	Data-Type	Valid Values/Format
7	Risk Entity - MPID	This is the MPID on the Risk Entity	String (6)	This is as provided on the OnBehalfCompID/115/MPID field of the NGWYs or the MPID associated with the mnemonic for CCG activity.
8	Risk Entity - Risk SubID	This is the Risk SubID on the Risk Entity. (if applicable)	String (8)	This is as provided on the OnBehalfSubID/116/MPSubID field for NGWYs or the Mnemonic for CCG activity
9	Risk Entity - Floor Broker Firm	This is the CRD of the floor-broker firm. (NYSE only)	String (12)	The Floor Broker firm along with the firm MPID and SubID forms the full Risk Entity for Broker sessions
10	Clearing Number	This is the clearing number associated with this MPID/Mnemonic.	String (4)	
11	Risk/Control Type	Credit Control Type: This is the gross credit control type against which the peak usage is logged.	Integer (1)	3 - Gross Credit - Executed 4 - Gross Credit - Open 5 - Gross Credit: Open + Executed
12	Peak Usage (all order types)	Peak credit usage across all order types associated with the risk entity and the credit control type tracked on this event.	Decimal (22,0)	
13	Peak Usage Timestamp	Peak Usage timestamp (all order types): This is the timestamp associated with the peak usage tracked on this event (for the risk entity and the credit control type - all order types)	Timestamp	This is the timestamp in Nano-seconds: YYYY-MM-DD hh:mm:ss.nnnnnnnnn
14	Gross total: Auction only orders	Gross Total of Auction only orders at the time of the Peak Usage for the corresponding credit control logged on this event.	Decimal (22,0)	

RTB - Risk Thresholds and Breaches

This record provides the thresholds and breach alerts per Risk entity, credit control type and breach action whenever the configured limits have exceeded. This event also provides the gross total amount that resulted in exceeding the threshold/breach limits and also provides the auction only order type composition at the time of the event.

Field #	Field Name	Description	Format	Valid Values
1	Event Type	Record Identifier	String (10)	RTB: Pre-Trade Risk Daily Thresholds and Breaches
2	Message Sequence #	Unique Message Sequence number for the Symbol used for sorting/sequencing.	Integer (20)	
3	Source Exchange	Identifies the exchange of the event.	String (10)	XNYS - NYSE Equities XASE - NYSE American ARCX - NYSE ARCA XCIS - NYSE National XCHI - NYSE Texas
4	Trade Date	Trade Date of the event.	Integer (10)	YYYYMMDD
5	Event Timestamp	This is the timestamp the Risk Entity exceeded a threshold or breached a credit limit.	Timestamp	This is the timestamp in Nano-seconds: YYYY-MM-DD hh:mm:ss.nnnnnnnnn
6	Risk Entity	Risk Entity which has exceeded the threshold or breach limit.	String (40)	The Risk Entity is setup by the Risk user and can be from a combination of MPID, SubID & Floor broker firm (if applicable). NGWy: MPID or MPID+SubID or MPID + Symbol + SubID Legacy Gwy: MPID or MPID+Mnemonic FB Firm: FB Firm CRD +MPID+Mnemonic
7	Risk Entity - MPID	This is the MPID on the Risk Entity	String (6)	This is as provided on the OnBehalfCompID/115/MPID field of the NGWYs or the MPID associated with the mnemonic for CCG activity.
8	Risk Entity - Risk SubID	This is the Risk SubID on the Risk Entity. (if applicable)	String (8)	This is as provided on the OnBehalfSubID/116/MPSubID field for NGWYs or the Mnemonic for CCG activity

Field #	Field Name	Description	Format	Valid Values
9	Risk Entity - Floor Broker Firm	This is the CRD of the floor-broker firm. (NYSE only)	String (12)	The Floor Broker firm along with the firm MPID and SubID forms the full Risk Entity for Broker sessions
10	Clearing Number	This is the clearing number associated with this MPID/Mnemonic.	String (4)	
11	Risk Entity User/Owner	Owner (CRD) of the risk limits on the risk entity that has resulted in the threshold/breach.	Integer (10)	
12	Risk Entity User Type/Role	Role of the risk entity user whose limits have exceeded the threshold or breach limits.	String (1)	E - Entering firm C - Clearing firm F - Floor broker firm
13	Risk/Control Type	Credit Control Type: This is the credit control on the risk entity which has exceeded the threshold or breached the same for the below Breach Action.	Integer (1)	3 - Gross Credit - Executed 4 - Gross Credit - Open 5 - Gross Credit: Open + Executed
14	Breach Action	Breach Action: These are the Breach actions against the credit controls being tracked on this event, that have exceeded the thresholds or breached the same.	Integer (1)	1 - Notifications Only 2 - Cancel Non-Auction orders and Block Risk Entity. 3 - Block Risk Entity
15	Credit Limit	Configured Credit Limit for the Risk Entity for the Credit Control Type and Breach action (which has now exceeded the threshold/breached).	Decimal (22,0)	
16	Notification Type	This is the Notification type i.e. threshold % exceeded or breached on the Risk Entity for the Credit Control Type & Breach Action. This field supports the actual numeric value (percentage) of breach.	Integer (3)	This field logs the actual breach numeric (percentage) value. Threshold - exceeded 50% Threshold - exceeded 75% Threshold - exceeded 90% Breach - exceeded 100%

Field #	Field Name	Description	Format	Valid Values
17	Gross Total	This is the gross total amount ($ value) calculated in Pillar which has resulted in exceeding the threshold/breach limits for the corresponding Gross credit risk control type.	Decimal (22,0)	
18	Gross total: Auction only orders	Gross Total of Auction only orders at the time of exceeding the threshold or breach limit for the Gross credit control tracked on this RTB event.	Decimal (22,0)	
19	Notified Risk User Entity	Risk user (CRD) receiving the threshold/breach message (and can be different from the Risk Entity user who is the owner of the limit that has exceeded threshold/breach limit).	Integer (10)	
20	User Type/Role	Identifies the type of user receiving the threshold/breach message:	String (1)	E - Entering firm C - Clearing firm F - Floor broker firm

RMAN - Risk Manual Kill-Switch and Reinstatement

This record provides all manual actions on a Risk entity (by a Risk user from the UI) such as all individual Kill Switch options invoked from the UI and all the reinstatement approvals by individual risk users/firms after a risk entity had previously breached.

Field #	Field Name	Description	Format	Valid Values
1	Event Type	Record Identifier	String (10)	RMAN: Pre-Trade Risk Daily Manual Kill Switch and Reinstatement States
2	Message Sequence #	Unique Message Sequence number for the Symbol used for sorting/sequencing.	Integer (20)	
3	Source Exchange	Identifies the exchange of the event.	String (10)	XNYS - NYSE Equities XASE - NYSE American ARCX - NYSE ARCA XCIS - NYSE National XCHI - NYSE Texas
4	Trade Date	Trade Date of the event.	Integer (10)	YYYYMMDD
5	Event Timestamp	This is the timestamp the Risk User selected any of the Kill Switch or reinstatement options manually from the UI and the same was received by the matching engine.	Timestamp	This is the timestamp in Nano-seconds: YYYY-MM-DD hh:mm:ss.nnnnnnnnn
6	Risk Entity	Risk Entity on which the manual kill switch or reinstatement option has been selected by the Risk User.	String (40)	The Risk Entity is setup by the Risk user and can be from a combination of MPID, SubID & Floor broker firm (if applicable). NGWy: MPID or MPID+SubID or MPID + Symbol + SubID Legacy Gwy: MPID or MPID+Mnemonic FB Firm: FB Firm CRD +MPID+Mnemonic
7	Risk Entity - MPID	This is the MPID on the Risk Entity	String (6)	This is as provided on the OnBehalfCompID/115/MPID field of the NGWYs or the MPID associated with the mnemonic for CCG activity.

Field #	Field Name	Description	Format	Valid Values
8	Risk Entity - Risk SubID	This is the Risk SubID on the Risk Entity. (if applicable)	String (8)	This is as provided on the OnBehalfSubID/116/MPSubID field for NGWYs or the Mnemonic for CCG activity
9	Risk Entity - Floor Broker Firm	This is the CRD of the floor-broker firm. (NYSE only)	String (12)	The Floor Broker firm along with the firm MPID and SubID forms the full Risk Entity for Broker sessions
10	Clearing Number	This is the clearing number associated with this MPID/Mnemonic.	String (4)	
11	Kill Switch/Reinstatement Command	The logs all manual kill switch or reinstatement commands selected by the Risk User on the UI. The reinstatement 'approval' is logged for all 3 possible approvals: Entering Firm approval Floor-broker firm approval (if applicable) Clearing Firm approval (if previously opted in)	String (1)	B - Block Risk Entity U - Un-Block Risk Entity N - Cancel Non-Auction orders A - Cancel Auction orders R - Risk user reinstatement approval
12	Risk User	CRD of the TDM/TOP user who initiated the Kill Switch or reinstatement command: This provides the CRD of the firm associated with initiating the kill switch or reinstatement.	Integer (10)	
13	User Type/Role	Identifies the type of user performing the manual action:	String (1)	E - Entering firm C - Clearing firm F - Floor broker firm

RRI - Risk Reinstatement Activity

This record provides the details of the reinstatement of a Risk Entity (by the matching engine) that was previously breached after all the user approvals for reinstatement were received.

Field #	Field Name	Description	Format	Valid Values
1	Event Type	Record Identifier	String (10)	RRI: Pre-Trade Risk Daily Reinstatement Activity
2	Message Sequence #	Unique Message Sequence number for the Symbol used for sorting/sequencing	Integer (20)	
3	Source Exchange	Identifies the exchange of the event.	String (10)	XNYS - NYSE Equities XASE - NYSE American ARCX - NYSE ARCA XCIS - NYSE National XCHI - NYSE Texas
4	Trade Date	Trade Date of the event.	Integer (10)	YYYYMMDD
5	Event Timestamp	This is the matching engine timestamp when the Risk entity was reinstated after all the firm/user approvals.	Timestamp	This is the timestamp in Nano-seconds: YYYY-MM-DD hh:mm:ss.nnnnnnnnn
6	Risk Entity	Risk Entity being reinstated after all the firm approvals from a previously in a breached state.	String (40)	The Risk Entity is setup by the Risk user and can be from a combination of MPID, SubID & Floor broker firm (if applicable). NGWy: MPID or MPID+SubID or MPID + Symbol + SubID Legacy Gwy: MPID or MPID+Mnemonic FB Firm: FB Firm CRD +MPID+Mnemonic
7	Risk Entity - MPID	This is the MPID on the Risk Entity	String (6)	This is as provided on the OnBehalfCompID/115/MPID field of the NGWYs or the MPID associated with the mnemonic for CCG activity.
8	Risk Entity - Risk SubID	This is the Risk SubID on the Risk Entity. (if applicable)	String (8)	This is as provided on the OnBehalfSubID/116/MPSubID field for NGWYs or the Mnemonic for CCG activity

Field #	Field Name	Description	Format	Valid Values
9	Risk Entity - Floor Broker Firm	This is the CRD of the floor-broker firm. (NYSE only)	String (12)	The Floor Broker firm along with the firm MPID and SubID forms the full Risk Entity for Broker sessions
10	Clearing Number	This is the clearing number associated with this MPID/Mnemonic.	String (4)	

RREF - Risk Reference Data

This record provides the risk limits setup by the firms at start of day and any additional intra-day updates made by the firms per Risk Entity across all risk controls, breach actions, entitlements and permissions.

Field #	Field Name	Description	Format	Valid Values
1	Event Type	Record Identifier	String (10)	RREF: Pre-Trade Risk Reference Data
2	Message Sequence #	Unique Message Sequence number for the Symbol used for sorting/sequencing	Integer (20)	
3	Source Exchange	Identifies the exchange of the event.	String (10)	XNYS - NYSE Equities XASE - NYSE American ARCX - NYSE ARCA XCIS - NYSE National XCHI - NYSE Texas
4	Trade Date	Trade Date of the event.	Integer (10)	YYYYMMDD
5	Event Timestamp	This is the timestamp of the reference data update. At the start of day this is when the configs are loaded to the matching engine. For intra-day updates, this is the timestamp when matching engine has successfully pulled in the user updates.	Timestamp	This is the timestamp in Nano-seconds: YYYY-MM-DD hh:mm:ss.nnnnnnnnn
6	Risk Entity	This is the Risk Entity setup by the Risk User from a combination of MPID, SubID and Broker-CRD.	String (40)	The Risk Entity is setup by the Risk user and can be from a combination of MPID, SubID & Floor broker firm (if applicable). NGWy: MPID or MPID+SubID or MPID + Symbol + SubID Legacy Gwy: MPID or MPID+Mnemonic FB Firm: FB Firm CRD +MPID+Mnemonic

Field #	Field Name	Description	Format	Valid Values
7	Risk Entity - MPID	This is the MPID on the Risk Entity	String (6)	This is as provided on the OnBehalfCompID/115/MPID field of the NGWYs or the MPID associated with the mnemonic for CCG activity.
8	Risk Entity - Risk SubID	This is the Risk SubID on the Risk Entity. (if applicable)	String (8)	This is as provided on the OnBehalfSubID/116/MPSubID field for NGWYs or the Mnemonic for CCG activity
9	Risk Entity - Floor Broker Firm	This is the CRD of the floor-broker firm. (NYSE only)	String (12)	The Floor Broker firm along with the firm MPID and SubID forms the full Risk Entity for Broker sessions
10	Clearing Number	This is the clearing number associated with this MPID/Mnemonic.	String (4)	
11	Risk User (Owner)	This provides the risk user on the risk entity i.e. owner of the below risk controls on this risk entity. Note: When the entering firm for example provisions a clearing firm, this will be logged as a clearing firm being the Risk user being setup for this Risk entity. RREF will NOT log that the entering firm gave the permissions to the clearing firm.	Integer (10)	
12	User Type/Role	Identifies the user type associated with the Risk User-Owner	String (1)	E - Entering firm C - Clearing firm F - Floor broker firm

Field #	Field Name	Description	Format	Valid Values
13	Risk Type	Risk Type configured by the Risk User.	Integer (1)	1 - Single Order Max Quantity 2 - Single Order Max Notional 3 - Gross Credit - Executed 4 - Gross Credit - Open 5 - Gross Credit: Open + Executed 6 - Maximum Duplicative Orders ~~12 - Reject ISO~~ 13 - Reject Market Day 14 - Reject MOO & MOC 17 - Reject Early Trading Session designation 18 - Reject Late Trading Session designation 19 - Reject Restricted Symbol 20 - Reject Sell Short for Symbol 21 - Reject Sell Short Exempt for Symbol 22 - Single Order Maximum Quantity as Percentage of Symbol ADV 23 - Limit Order Price Protection Equities - Custom Limits 24 - Limit Order Price Protection Equities - Early/Late Trading Multiplier 25 - Limit Order Price Protection Equities - Closing Only Multiplier 26 - Limit Order Price Protection Options - Single Leg Custom Limits

Field #	Field Name	Description	Format	Valid Values
				27 - Limit Order Price Protection Options - Complex Custom Limits 28 - Require Locate Broker on Sell Short and Sell Short Exempt orders 29 - Order Rate Threshold - Max Orders across All Symbols 30 - Reject ISO IOC 31 - Reject ISO Day
14	Breach Action	Breach action type against which the risk controls are setup	Integer (1)	1 - Notifications Only 2 - Cancel Non-Auction orders and Block Risk Entity 3 - Block Risk Entity
15	Risk Limit (High)	Risk Limit configured for this risk entity, risk type and breach action.	Decimal (22,2)	'-1' - Intra-day removals of credit controls or default limits if not previously set are defaulted to this value. De-activations of the MPID (Risk entity) will retain the limits for the rest of the day. Risk Limit (High) includes the Percentage limits setup for Single order max quantity as Percentage of ADV (Risk Control Type 22).
16	Risk Limit (Low)	Risk Limit (Low) configured for this risk entity, risk type and breach action. For 'Single Order Max Quantity as Percentage of ADV' risk control (Risk Type = 22), customers have the option to specify a minimum ADV for which to apply this risk check. For symbols with ADV below the minimum value, all orders will be accepted regardless of their quantity.	Decimal (22,0)	

Field #	Field Name	Description	Format	Valid Values
17	Notify All	Notification for All Risk Controls	String (1)	N = receive notifications for the Risk Entity based on the Risk User's own configured risk controls only Y = receive notifications for the Risk Entity based on ALL risk controls configured for the Risk Entity, across ALL Risk Users
18	Reinstate All	Reinstatement Approval for All Risk Controls	String (1)	N = require the Risk User's reinstatement approval for the Risk Entity following breach of the Risk User's own configured risk controls only Y = require the Risk User's reinstatement approval for the Risk Entity following breach of ANY risk controls configured for the Risk Entity, across ALL Risk Users
19	Reinstate Auto	For Future use	String (1)	Defaulted to N for this phase of the rollout.
20	View All	View All Risk Controls - part of consent to clearing firm.	String (1)	N = ability to view the Risk User's own configured risk controls for the Risk Entity, only Y = ability to view ALL risk controls configured for the Risk Entity, across ALL Risk Users
21	Permission	Permission to Set Risk Controls - part of consent to clearing firm; drives UI entitlements only	String (1)	N = Risk User may NOT configure their own risk controls for the Risk Entity Y = Risk User may configure their own risk controls for the Risk Entity
22	Email	This is the email-id setup for pre-trade Risk activity notification.	String (200)	

Field #	Field Name	Description	Format	Valid Values
23	Symbol	Symbol on the Risk Entity. Symbol based Risk entity is introduced as part of Phase-3 for single order risk checks.	String (8)	
24	Time Window	Duplicative Order Checks (Risk Control Type 6): The Duplicative order time window applicable for Max. Duplicative orders will be available on this field. Order Rate Threshold (Risk Control Type 29): The rolling time window, the size of which is configured by the Risk User. Both accepted and rejected orders are counted for this risk check (Application Layer Reject only; Session Layer Rejects not counted).	Number(22,0)	Maximum Duplicative Orders (if turned on): Min:500,000 micro-seconds Max: 10,000,000 micro-seconds Order Rate Threshold: Min: 500,000 micro-seconds Max: 30,000,000 micro-seconds
25	RiskRangeID	Quantity or price range to which the risk limit is applied	Number (2)	Valid Values: 0-10 Please refer to Appendix-A: Valid range of RiskRangeIDs by Risk Control type in the below section. <blank> when: - Min ADV is set for Single order Max Qty as percentage of ADV - Activation of Limit order price protection risk controls after price limits have been accepted.
26	Percentage Risk Limit (High)	Percentage limits setup for risk limits such as: - Limit Order Price Protection	Number (10)	Format: Number (10,0)
27	Percentage Risk Limit (Low)	Reserved for future use	Number (10)	Format: Number (10,0)
28	Risk Activation Flag	Indicates risk control activation status	Number (1)	N = Risk Control turned off Y = Risk Control turned on

Field #	Field Name	Description	Format	Valid Values
29	Multiplier	Client configurable Multipliers across RiskRangeIDs on applicable risk checks.	Number (2)	Valid Values: 0-10 Early/Late trading: min=1 and max=2 Closing: min=1 and max=10

Appendices

Appendix-A: RiskRangeIDs - Valid Values by Risk Control Type

Single Order Maximum Quantity as Percentage of ADV

Equities Markets:

1 = Below or Equal to 10,000 shares

2 = Above 10,000 shares and Below or Equal to 100,000 shares

3= Above 100,000 shares and Below or Equal to 1,000,000 shares

4 = Above 1,000,000 shares

<blank> on Min ADV configured for Single order Max quantity as percentage of ADV

Limit Order Price Protection - Custom Limits

Equities Markets:

1 = Below or Equal to $25.00

2 = Above $25.00 and Below or Equal to $50.00

3 = Above $50.00

** RiskRangeID = <blank> on the customer request to activate user configured Limit Order Price protection limits. This indicates that all price protection limits for the risk control type previously configured by the customer are now activated/live in Pillar.

For all other RiskControlTypes: Not applicable and should be set to 0 and will be ignored if populated with any other value.

Appendix-B: 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 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 Texas Firm/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	NYSE Texas	Available by one or more MPID's, Clearing Numbers	Daily report that includes trade details and detail summary that is totaled for

#	Output	Available Markets	Available Subscriptions	Contents
	Detail Report		or Broker Firm	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