



NYSE PILLAR - ARCA OPTIONS

Client Report Details



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NYSE CUSTOMER OUTPUTS

- NYSE Pillar reports will be available only via the NYSE Managed File Transfer (MFT) protocol
- Current UTP report subscriptions will not be migrated
 - › All firms must request NYSE Pillar reports
- Reports can be requested using the [NYSE Pillar Options MFT Request Form](#)
- Reports have versions available based on firm capacity
 - › Available versions: Entering Firm, Clearing Firm, Broker Firm or Market Maker
- UTP execution reports and Batch extract reports have been combined into a new, fee-based 'Executions' report in NYSE Pillar

NYSE PILLAR OPTIONS MFT REQUEST FORM

NYSE Pillar Options MFT Request Form for File Pick-up

Instructions			
<p>Please complete this form to receive data files via the NYSE Managed File Transfer (MFT) and return it to: NYSE-CustomerOutput@theice.com</p> <p>Process:</p> <ul style="list-style-type: none"> Information Security add IP address(es) to the allowed access list and creates login credentials Data Architects create requested file(s), creates automated job transfer, promotes to QA environment QA complete; internal approvals; files and jobs promoted to production Customer Output team will notify Member firm and supply access information Note for the naming conventions of the files: EF = Entering Firm CF = Clearing Firm BF = Broker Firm MM = Market Maker 			
Available Report Information			
Market/Product	Report Requested	File Naming Convention	Delivery Time
Arca Options Fee Liable Reports: \$0.002 per trade	<input type="checkbox"/> EF Executions CRD	ARCO_EXECUTION_EF_<CRD>_<MFTID>_YYYYMMDD_Vx.dat.gz	After 11 PM ET
	<input type="checkbox"/> EF Executions MPID	ARCO_EXECUTION_EF_<MPID>_<MFTID>_YYYYMMDD_Vx.dat.gz	After 11 PM ET
	<input type="checkbox"/> CF Executions CRD	ARCO_EXECUTION_CF_<CRD>_<MFTID>_YYYYMMDD_Vx.dat.gz	After 11 PM ET
	<input type="checkbox"/> CF Executions Clr #	ARCO_EXECUTION_CF_<Clearing#>_<MFTID>_YYYYMMDD_Vx.dat.gz	After 11 PM ET
	<input type="checkbox"/> MM Executions Firm CRD	ARCO_EXECUTION_MM_<CRD>_<MFTID>_YYYYMMDD_Vx.dat.gz	After 11 PM ET
	<input type="checkbox"/> MM Execution Indiv CRD	ARCO_EXECUTION_MM_<MMCRD>_<MFTID>_YYYYMMDD_Vx.dat.gz	After 11 PM ET
	<input type="checkbox"/> BF Execution CRD	ARCO_EXECUTION_BF_<CRD>_<MFTID>_YYYYMMDD_Vx.dat.gz	After 11 PM ET
	<input type="checkbox"/> BF Execution MPID	ARCO_EXECUTION_BF_<MPID>_<MFTID>_YYYYMMDD_Vx.dat.gz	After 11 PM ET

FREE NYSE MFT CUSTOMER OUTPUTS

- Reports available at **no cost** include:
 1. GTC
 2. Risk
 3. Tier Posting
 4. CAP
 5. MPID List
 6. Gateway Performance
 7. Market Maker suite of Daily, MTD and Symbol List

NYSE MFT

- NYSE MFT access requires IP address authorization
- Each firm has a single NYSE MFT directory
 - › Firms already receiving reports from NYSE Equity markets will have Options reports delivered to the same location, but in a different folder
- Report requests can take up to two weeks to complete
 - › Submit MFT request form as soon as possible to ensure a seamless transition
- MFT forms or questions can be directed to nyse-customeroutput@theice.com

CUSTOMER REPORT OVERVIEW

■ MFT Customer Output File Format

- › Files are comma delimited and do not include headers
 - Gateway Performance is an exception and includes headers
- › File name format
 - MIC = ARCO for Arca Options or AMXO for American Options
 - MFTID = Managed File Transfer ID of subscriber
 - Filter = EF (Entering Firm), CF (Clearing Firm), BF (Broker Firm) or MM (Market Maker)
 - Vx in file name provides version control assistance
 - New enhancements rolled out to MFT Customer output files will result in clients receiving both the current and new versions
 - After 30-day change notice, clients will only receive the latest file version

CUSTOMER REPORT OVERVIEW

1. GTC	Includes any GTC order still active at end of day. Includes single and multi-leg orders not yet cancelled overnight by the firm or as a result of a corporate action
2. Risk	Provides details of threshold/breach events, manual kill switch, reinstatement, reference data events
3. Tier Posting	Provides details of Customer and Market Maker Posting Tiers month-to-date eligible volumes against tier thresholds
4. CAP	Daily report which contains month-to-date information on how a Firm is tracking towards the monthly Cap
5. MPID List	List of firm MPIDs
6. Gateway Performance	Daily reports provides performance details for NYSE Pillar sessions
7. Market Maker Suite	Provides detailed information of all Market Maker statistics including daily and month-to-date volume, ranking and percentage executed
8. Execution [Fees apply]	Provides the latest state of all report allocations, including reversals executed at the NYSE or at an away market. Post trade corrections are included for the trading day in which the correction occurs

1. GTC REPORT

- Available to all Firms
- Summary of GTC orders that remain active at end of day
 - › Includes single and multi-leg orders not yet cancelled overnight by the firm or as a result of a corporate action
 - › Output contains 26 fields
 - › **File Name:** <MIC>_GTC_EF_<RptType>_<MFTID>_YYYYMMDD_Vx.dat.gz
 - MIC = ARCO or AMXO
 - RptType = Either CRD# or MPID
 - Vx = version control

2. RISK REPORT

- Available to all Firms
- Provides details of threshold/breach events, manual Kill Switch, reinstatement, reference data events
 - › Output types available:
 - Entering Firm: single MPID level or Firm CRD Level
 - Market Maker: single MMID level or Firm CRD Level
 - Clearing Firm: single Clearing Number only
 - › **File Name:** <MIC>_RISK_<Filter>_<RptType>_<MFTID>_YYYYMMDD_Vx.dat.gz
 - MIC = ARCO or AMXO
 - Filter = EF, CF or MM
 - Vx = version control

2. RISK REPORT [Continued]

■ Threshold and Breach Event

- › A record will be provided when a risk entity has breached any pre-set threshold
- › A single record will be provided for each individual risk entity within the system for each credit control type
- › Applicable to Entering Firm and Market Maker Output only

■ Manual Kill Switch and Reinstatement Event

- › Records will be provided when either:
 - A manual reinstatement approval is received, or
 - A kill switch option such as Block/Unblock Risk Entity, or
 - Cancel Auction Orders and Cancel Non-Auction orders is received from a Firm
- › Applicable to Entering Firm and Market Making Firm output only

■ Reinstatement Event

- › A record will be provided when a reinstatement of a risk entity following a credit breach has been approved/received
- › Applicable to Entering Firm and Market Making Firm output only

■ Reference Data Event

- › Logs start of day reference data as well as any updates made to risk settings intraday
- › Applicable to all output types (Entering Firm, Market Making firm and Clearing firm)

3. TIER REPORT (Market Makers)

- Available to MMs
- Report that provides a comparison of month-to-date Market Maker eligible volumes against thresholds for achieving monthly tiers for posting credits and take discounts
 - › After migration timeframe has expired, only the latest version will be available in MFT
 - › Files are available T+1 after 5:00 A.M. E.T.
 - › **File Name:** <Market>_<Output Name>_<Type>_<FilterType>_<MFTID>_YYYYMMDD_Vx.dat.gz
 - Market: ARCO
 - Output Name: MM_POSTING
 - Vx = version control

3. TIER REPORTS (Customers)

- Available to Customers
- Provides details of Customer Tiers month-to-date eligible volumes against tier thresholds
 - › Output files will be provided by CRD# only
 - › This single output covers the following 6 customer tier programs:
 - Cust & Pro Cust - Penny Posting Credit Tiers
 - Cust & Prof Incentive Program
 - Cust & Pro Cust - Non-Penny Posting Tiers
 - Non-Cust/Non-Penny Posting Credit Tiers
 - Firm/BD - Penny Posting Credit Tiers
 - Firm/BD - Incentive Program
- Files are available T+1 after 5:00 A.M. E.T.
 - › **File Name:** <Market>_<Output Name>_<Type>_<FilterType>_<MFTID>_YYYYMMDD_Vx.dat.gz
 - Example: ARCO_CUST_TIER_POSTING_EF_<CRD#>_<MFTID>_YYYYMMDD_Vx.dat.gz
 - › Vx = Version Control

4. CAP REPORT + 5. MPID LIST

■ CAP Report

- › Available to all firms
- › Daily report which contains month-to-date information on how a firm is tracking towards the monthly Cap
 - Files will be compressed and delivered as .dat.gz
 - Available T+1 after 5:00 A.M. E.T.
 - **File Name:** <Market>_<OutputName>_<Type>_<FilterType>_<MFTID>_YYYYMMDD_Vx.dat.gz
 - Example: ARCO_FIRM_CAP_EF_<CRD#>_<MFTID>_YYYYMMDD_Vx.dat.gz
 - Vx = Version Control

■ MPID List

- › Available to all firms
 - List of NYSE Arca Options firm names along with their MPID(s)

6. GATEWAY PERFORMANCE

- Available to all Firms
- Daily report provides performance details for NYSE Pillar sessions
 - › File includes header row
 - › Details include including gateway latency, packet numbers, quote numbers
 - › Includes new orders, Cancel orders and Replace orders
 - Does not include bulk cancels and takedowns
 - › Report will include realized latency
 - Throttled count is included but slowreader count is not
 - › Available after 11:00 P.M. E.T. for each trading day's activity (9:30 A.M. - 4:15 P.M. E.T.)
 - › **File Name:** <MIC>_GATEWAY_PERF_<EF>_<ReportType>_<MFTID>_YYYYMMDD_<Vx>.dat.gz
 - MIC = ARCO or AMXO
 - Report Type = CRD
 - Vx = Version Control

7. MARKET MAKER SUITE

- Available to MMs
- Provides detailed information of all Market Maker statistics including daily and month-to-date volume, ranking and percentage executed
 - › Available T+1 after 7:00 A.M. E.T.
 - › **File Name:** <MIC>_<ReportName>_<Filter>_<RptType>_<MFTID>_YYYYMMDD_Vx.dat.gz
 - <MIC> = ARCO or AMXO
 - Report Name = MMR_DLY | MMR_MTD | MMR_QTD | MMR_ACTIVE_SYMBOLS
 - Filter = MM
 - RptType = CRD# | MMID
 - Vx = Version Control

7. MARKET MAKER SUITE [Continued]

■ Four output types

- › **Daily Report:** Statistical report of trades from previous trading day - subscription available by single MMID or for entire firm CRD
- › **MTD Report:** Daily report providing month-to-date totals for current trading month - subscription available by single MMID or for entire firm CRD
- › **Options Active Symbol List:** Daily report providing active symbol list designated for trading as a Market Maker for current business day - subscription available only by CRD
- › **QTD Report:** Daily report providing quarter-to-date totals for current trading quarter - subscription available by single MMID or for entire firm CRD (**Amex Only**)

8. EXECUTION REPORT

- Available to Entering Firms, Clearing Firms, Broker Firms, Market Makers
- Provides the latest state of all report allocations, including reversals executed at the NYSE or at an away market. Post trade corrections are included for the trading day in which the correction occurs
 - › Intended for use as books and records
 - › 63 fields provide initiating and contra side details to identify all combinations of trading scenarios
 - › Fee-based: \$0.002 per trade
 - › File is available after 11:00 P.M. E.T. daily
 - › **File Name:** <MIC>_EXECUTION_<Filter>_<RptType>_<MFTID>_YYYYMMDD_Vx._<FileNumber>dat.gz
 - MIC = ARCO or AMXO
 - Filter = EF, CF or MM
 - RptType = CRD# or MPID
 - Vx = Version control
 - <FileNumber> = Files greater than 100K are automatically split into separate, numbered files (e.g. 300K would be files 1,2 & 3)

S3 Billing Files [Daily and Monthly]

- S3 Matching Technologies provides NYSE Options firms access to billing files via a secure S3 FTP site
 - › Firms currently subscribed have been notified of the change to the daily and monthly file schema
- No changes to IP addresses or credentials in use to access the server
- Clients will receive both their current files and new files with ‘_PILLAR_’ in the naming convention beginning during the migration month
 - › ‘_PILLAR_’ files will contain trades in underlying symbols migrated to NYSE Pillar and Legacy files will contain trades from UTP
 - › At the end of the migration month, clients who subscribe to monthly files will receive two files: a legacy UTP file and a ‘_PILLAR_’ file
 - › Finance will send two invoices - one for legacy trading under the current invoice symbol ID and the new Pillar invoice, identified by MPID
 - › The month following the migration, clients will only receive the files with ‘_PILLAR_’
- Inquiries can be directed to options.billing@theiece.com

RESOURCES + SUPPORT CONTACT

- Dedicated migration web site
 - › www.nyse.com/pillar-migration
- Relationship Management
 - › RMTeam@nyse.com | +1 855 898 9012
- NYSE Trading Operations
 - › Trading@nyse.com | +1 212 896 2830, Options, 1, 2
- Technology Member Services
 - › Tms@nyse.com | +1 212 896 2830, Options, 2, 2
- Client Relationship Services
 - › Crs@nyse.com