

**Electronic Filing Platform (“EFP”)
Specification**

NYSE Crossing Session 2

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1. Document Change History

Date	Description	Version
May 31, 2022	<ul style="list-style-type: none">▪ Decommissioned reporting of CS2 baskets to NYSE American. NYSE American specific fields below are no longer applicable and basket will be rejected if defined:<ul style="list-style-type: none">- AmexIsCross- AmexValueUSD▪ Eliminated support for manual entry of basket information on the Electronic Filing Platform (“EFP”)▪ Updated criteria for eligible baskets (see Section 2.1)▪ Updated EFP SFTP and Webservice details (see Section 4.2)▪ Updated EFP Get Basket Information Request details (see Section 6.0)▪ Updated reject list (see Appendix A)	3.0
September 12, 2022	<ul style="list-style-type: none">▪ Added file upload via the EFP web application as option to submit CS2 baskets. (see Section 4.3)▪ For EFP Webservice, “Submission User” field is an optional field (see Section 5)	4.0

2. Introduction

2.1 About the Electronic Filing Platform

The Electronic Filing Platform (“EFP”) allows Member Firms to submit CrossingSession 2 (“CS2”) baskets to the NYSE using XML based file format.

General Requirements for Submission

- This service is available to Member Firms (“Firms”) of the NYSE.
- Firms may submit one or more baskets using a single file.
- Firms must submit their CS2 baskets on the same trade day (T+0) during the hours of operation, as described in Section 2.3. The submission date is assumed to be the trading date of the basket.

- For each basket,
 - the total value must be at least \$1,000,000
 - must have a minimum of 15 unique Tape A, B and C securities valid for the trade date

2.2 NYSE Contacts

For assistance with setting-up an account, general questions, or file submission, contact:

NYSE Support (Monday to Friday) at 212-896-2830 option 9, or support@nyse.com

2.3 Hours of Operation

During regular hours of trading, CS2 baskets may be submitted between 4:00PM-6:30PM ET and on early close, between 1:00PM to 1:30PM ET.

3. New Account Set-up

To request a new account set-up, contact the NYSE Support (see Section 2.2 above for contact details) and provide:

- Your preferred CS2 file submission method (see Section 4.0 for options).
- For SFTP submissions, identify the Firm's IP(s) to be used to upload CS2 files to enable firewall access.

4. Submission Options

The EFP provides 3 options to submit CS2 baskets, which are:

1. SFTP - data transfer using the EFP's secure SFTP service
2. Webservice - data transfer using EFP's secure webservice
3. Manual file upload - using EFP's web application

4.1 Submission via EFP SFTP

How to Connect

Use an FTP client that supports FTP-over-SFTP through ports 443 (https) and 22 (sftp) to the https/sftp site:

<https://mft.nyse.com> (159.125.78.80, 162.68.208.80) on 443/tcp for HTTPS access and 22/tcp for SFTP Access

If your access is not enabled:

1. Have your Network Team/IT Staff open up these destination ports for your user community and servers.
2. Use DNS access to enable failover as needed.

File Upload

See Section 5.0 Data Specifications and format for details.

There are two options to upload CS2 files:

1. Manual file upload via a web browser
 - Site: <https://mft.nyse.com>
2. SFTP file transmission
 - Site: mft.nyse.com , Port 22/tcp
 - EFP users can upload the following reports provided they currently enabled for it:
 /cs2/dropoff - cs2 file upload location

Note: A successful https/sftp submittal of a data file is not adequate proof of a successful CS2 submission. If SFTP is used to submit a file, the firm must proceed to the CS2 web application (<https://newefp.nyse.com/efpclient/#/login>) to confirm that the file was processed and all data was accepted.

4.2 Submission via EFP Webservice

How to connect

Method	POST
URL	https://newefp.nyse.com/CS2Services/submissions/upload
Header	<p>Authorization: JWTBearer <loginToken. Must run POST from Section 6.1 Get User Information Service above></p> <p>LoginToken Example: eyJhbGciOiJIUzI1NiJ9.eyJqdGkiOiJFRlBTZXJ2aWNlIiwiaWF0IjoxNjQzMjExMjAxLCJp c3MiOiJFRlBTZXJ2aWN341d1dkjdVlIjoibWFsaTAwMSIsImV4cCI6MTY0MzI0NzIwMX0. MK1yRQj3jnIhmktGf9tuU6NmUGfKBK7UHKettp1l1qQ</p> <p>Content-Type: text/plain</p>
Body	See Appendix B for sample

File Upload

See Section 5.0 Data Specifications and format for details.

4.3 Submission via File Upload on EFP Web Application

How to Connect

The EFP Web Application site is <https://newefp.nyse.com/efpclient/#/login>

To enable access, contact the NYSE Support (see Section 2.2 above for contact details)

File Upload

See Section 5.0 Data Specifications and format for details.

5. Data Specifications

Field	Req'd	Description	Values
Credential (for EFP Webservice only)			
Submission User	N	UserID	
Submission Header			
ClearingFirm	Y	Clearing firm associated to the trade	Clearing Firm ID
Basket Header (for each basket)			
NYSEValueUSD	Y	Value must be sum of all crossed trade value for the NYSE basket	Numeric
BuyFirmGroupID	Y	MPID registered to active firm in CS2	Valid MPID
For each crossed trade			
BasketStock Exchange	Y	Designated reporting exchange for the crossed trade	N = NYSE
Symbol	Y	Firm reported traded symbol using either ARCA, SIP or Comstock symbology	
ShareNum	Y	Total shares crossed	Integer
isShort	N	Indicator if the Sell side is Sell Short	Y = Yes N = No
isShortExempt	N	Indicator if the Sell side is Sell Short Exempt	Y = Yes N = No
Price	Y	Price of the cross	Numeric
Time	Y	Represents the execution time in 24 hour format	HHMMSS.microseconds

5.1 XML Schema

```
<?xml version="1.0" encoding="UTF-8"?>
<xs:schema xmlns:xs="http://www.w3.org/2001/XMLSchema" elementFormDefault="qualified"
attributeFormDefault="unqualified">
  <xs:element name="submission">
    <xs:annotation>
      <xs:documentation>The root element</xs:documentation>
    </xs:annotation>
    <xs:complexType>
      <xs:sequence>
        <xs:element ref="submissionHeader"/>
        <xs:element ref="basket" maxOccurs="unbounded"/>
      </xs:sequence>
      <xs:attribute name="user" type="xs:string" use="optional">
        <xs:annotation>
          <xs:documentation>This attribute is filled in by the serverside
with the remote user id that was used for authorization.</xs:documentation>
        </xs:annotation>
      </xs:attribute>
    </xs:complexType>
  </xs:element>
  <xs:element name="basket">
    <xs:annotation>
      <xs:documentation>Basket root</xs:documentation>
    </xs:annotation>
    <xs:complexType>
      <xs:sequence>
        <xs:element ref="basketHeader"/>
        <xs:element ref="basketStock" maxOccurs="unbounded"/>
      </xs:sequence>
    </xs:complexType>
  </xs:element>
  <xs:element name="submissionHeader">
    <xs:annotation>
      <xs:documentation>Submission header</xs:documentation>
    </xs:annotation>
    <xs:complexType>
      <xs:all>
        <xs:element ref="clearingFirm"/>
      </xs:all>
    </xs:complexType>
  </xs:element>
  <xs:element name="basketHeader">
    <xs:annotation>
      <xs:documentation>Basket header</xs:documentation>
    </xs:annotation>
    <xs:complexType>
      <xs:all>
        <xs:element ref="nyseValueUsd"/>
        <xs:element ref="buyFirmGroupId"/>
      </xs:all>
    </xs:complexType>
  </xs:element>
  <xs:element name="basketStock">
    <xs:annotation>
      <xs:documentation>Basket detail</xs:documentation>
    </xs:annotation>
    <xs:complexType>
      <xs:attribute name="exchange" use="required">
        <xs:simpleType>
```



```

        <xs:restriction base="xs:string">
          <xs:enumeration value="N"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>

    <xs:attribute name="symbol" use="required">
      <xs:simpleType>
        <xs:restriction base="xs:string">
          <xs:maxLength value="10"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="shareNum" use="required">
      <xs:simpleType>
        <xs:restriction base="xs:in
          <xs:minInclusive value="0"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="isShort" use="required">
      <xs:simpleType>
        <xs:restriction base="xs:string">
          <xs:enumeration value="Y"/>
          <xs:enumeration value="N"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="isShortExempt" use="required">
      <xs:simpleType>
        <xs:restriction base="xs:string">
          <xs:enumeration value="Y"/>
          <xs:enumeration value="N"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="price" use="required">
      <xs:simpleType>
        <xs:restriction base="xs:decimal">
          <xs:fractionDigits value="4"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
    <xs:attribute name="time" use="required">
      <xs:simpleType>
        <xs:restriction base="xs:decimal">
          <xs:fractionDigits value="6"/>
        </xs:restriction>
      </xs:simpleType>
    </xs:attribute>
  </xs:complexType>
</xs:element>
<xs:element name="clearingFirm">
  <xs:annotation>
    <xs:documentation>Clearing Firm Number </xs:documentation>
  </xs:annotation>
  <xs:simpleType>
    <xs:restriction base="xs:short">
      <xs:totalDigits value="4"/>
    </xs:restriction>
  </xs:simpleType>

```

```

</xs:element>
<xs:element name="nyseValueUsd">
  <xs:annotation>
    <xs:documentation>NYSE Stock Dollar Value of the Basket</xs:documentation>
  </xs:annotation>
  <xs:simpleType>
    <xs:restriction base="xs:Long">
      <xs:minInclusive value="0"/>
    </xs:restriction>
  </xs:simpleType>
</xs:element>
</xs:annotation>
<xs:simpleType>
  <xs:restriction base="xs:Long">
    <xs:minInclusive value="0"/>
  </xs:restriction>
</xs:simpleType>
</xs:element>

<xs:element name="buyFirmGroupId">
  <xs:annotation>
    <xs:documentation>Buying firm identifier </xs:documentation>
  </xs:annotation>
  <xs:simpleType>
    <xs:restriction base="xs:string">
      <xs:minLength value="1"/>
    </xs:restriction>
  </xs:simpleType>
</xs:element>
</xs:schema>

```

6. Submitted Basket Information Requests

Information about the Firm's historical basket submissions are available through the EFP rest service API.

6.1 Get User Information Service

Method	POST
URL	https://newefp.nyse.com/EFPServices/rest/users
Header	Authorization: Basic [convertIntoBase64(<efp userId>:<efp password>)] <i>Example: Basic bWFsaTAwMTpUZXRNOTGFjMSMj</i> Content-Type: text/plain
Body	<efp userId>

Output:

Output format: Json string

loginToken can be used for subsequent submission and other service call.

Sample 1: User exists

```
{
  "efpPartners": {
    "bpKey": 140011111,
    "bpLinkey": 1234,
    "bpCompanyName": "Company Name LLC",
    "bpType": 1,
    "lstUpdate": 1457946159000,
    "source": "MS",
    "statusCD": "PRO",
    "deptCD": null
  },
  "efpGroupMembers": null,
  "shortName": "userId001",
  "fullName": "Peter Parker",
  "lstUpdate": 1651584315000,
  "email": "peter.parker@theice.com",
  "jobTitle": "Tech Lead",
  "officePhone": "212-333-2222",
  "loginToken": "eyJhbGciOiJIUzI1NiJ9.eyJqdGkiOiJFRlBTZXJ2aWNlIiwiaWF0IjoxNjUxMzUyMzAzLjJpc3MiOiJFRlBTZXJ2aWNlIiwic3ViIjoLiLLbrsrwMSIsImV4cCI6MTY1MTc5MjM3Mz0yFp9D2ia2_L - V2moC7rgVy3y7S9VXQ6EawIVfMRHYqE",
  "createDateTime": null,
  "active": "Y",
  "accountLocked": "N",
  "loginMissCount": 0,
  "lastLoginDate": 1651762119000,
  "passwordReset": "N",
  "accountStatus": null
}
```



```

"message": "Submissions fetched successfully",
"result": [
  {
    "nyseDollars": 706463399,
    "nyseShares": 11134792,
    "nyseStocks": 140,
    "amexDollars": 248648594,
    "amexShares": 2152930,
    "amexStocks": 77,
    "tradeDate": "03/22/2021",
    "basketId": "1095121",
    "submissionId": "ABCDWS1095120",
    "firmGroupID": "ABCD",
    "clearingFirm": "552",
    "buyCM": "ABCD",
    "sellCM": "ABCD",
    "accepted": "Y",
    "rejectedReason": null,
    "shortFlag": "N",
    "crossFlag": "Y"
  }
],
"userId": "userid001"
}

```

Sample 2: No submission on the given trade date

```

{
  "status": 200,
  "message": "No submission for given trade date",
  "result": [],
  "userId": "userid001"
}

```

Sample 3: Invalid date format entered

```

{
  "status": 400,
  "message": "Internal server error. Please, reach out to Administrator",
  "result": null,
  "userId": null
}

```

Output Json Field's Data Type:

Fields	Data Type
nyseDollars	Number
nyseShares	Number
nyseStocks	Number
amexDollars	Number
amexShares	Number
amexStocks	Number
tradeDate	String: MM/dd/yyyy
basketID	String
submissionId	String
firmGroupID	String
clearingFirm	String
buyCM	String
sellCM	String
accepted	String
rejectedReason	String
shortFlag	String
crossFlag	String

6.3 Get CS2 basket by basket Id

Method	GET
URL	https://newefp.nyse.com/CS2Services/submissions/basket/<basketID>
Header	<p>Authorization: JWTBearer <loginToken. Must run POST from Section 6.1 Get User Information Service above></p> <p>LoginToken Example: eyJhbGciOiJIUzI1NiJ9.eyJqdGkiOiJFRlBTZXJ2aWN1IiwiaWF0IjoxNjQzMjExMjAxLCJpc3MiOiJFRlBTZXJ2aWN341dldkjdViIjoibWFSaTAwMSIsImV4cCI6MTY0MzI0ZiIwMX0.MK1yRQj3jnIhmktGf9tuU6NmuGFkBK7UHKettp111qQ</p> <p>Content-Type: text/plain</p>

Input Parameters:

Basket ID: Appended to the end of the URL, for example:
<https://newefp.nyse.com/CS2Services/submissions/basket/1092617>.

Output:

Output format: Json string

Sample 1: Baskets exists for the given basketId

```
{
  "status": 200,
  "message": "Basket fetched successfully.",
  "result": [
    {
      "basketId": "1092617",
      "basketStockId": "1092618",
      "numOfShares": "26280",
      "shortFlag": "Y",
      "symbol": "JCP"
    },
    {
      "basketId": "1092617",
      "basketStockId": "1092619",
      "numOfShares": "8317",
      "shortFlag": "N",
      "symbol": "RDC"
    },
    {
      "basketId": "1092617",
      "basketStockId": "1092620",
      "numOfShares": "3780",
      "shortFlag": "Y",
      "symbol": "DDD"
    }
  ]
}
```

```
] ,  
  "userId": "userid001"  
}
```

Sample 2: Basket doesn't exist for the given basketId

```
{  
  "status": 200,  
  "message": "No basket for given basket id",  
  "result": [],  
  "userId": "userid001"  
}
```

Sample 3: Invalid basketId value entered

```
{  
  "status": 400,  
  "message": "Internal server error. Please, reach out to Administrator",  
  "result": null,  
  "userId": null  
}
```

Output Json Field's Data Type:

Fields	Data Type
basketId	String
basketStockId	String
numOfShares	Number
shortFlag	String
symbol	String

Appendix A: Rejects

Reject Type	Error Message Sample
Missing BuyFirmClearingID	[Error] line:'10', col:'43', message:'cvc-minLength-valid: Value '' with length = '0' is not facet-valid with respect to minLength '1' for type null'.'
Invalid BuyFirmClearingID	[Error] Invalid or Non Existent Nyse Buy Clearing Member
Invalid isShort	[Error] line:'18', col:'131', message:'cvc-enumeration-valid: Value 'L' is not facet-valid with respect to enumeration '[Y, N]'. It must be a value from the enumeration.'
Missing or Invalid ShareNum	[Error] line:'9', col:'39', message:'cvc-datatype-valid.1.2.1: '' is not a valid value for 'integer'.'
Number of Unique Securities Less than 15	[Error] No of Nyse stocks is: 14. Must be 15 or more.
Missing or Invalid NYSEValueUSD	[Error] line:'12', col:'126', message:'cvc-datatype-valid.1.2.1: '' is not a valid value for 'decimal'.'
Total Stock Dollar Value less than 1,000,000	[Error] Total Stock Dollar Value less than 1000000
Missing ClearingFirm	[Error] line:'3', col:'36', message:'cvc-datatype-valid.1.2.1: '' is not a valid value for 'integer'.'
Execution Time outside of allowable range.	[Error] Execution not submitted in CS2 Execution Time Description:
Invalid BasketStockExchange	[Error] line:'12', col:'133', message:'cvc-enumeration-valid: Value 'WWW' is not facet-valid with respect to enumeration '[N, A]'. It must be a value from the enumeration.'
Invalid tag received (e.g., AmexIsCross, AmexValueUSD)	[Error] line:'7', col:'41', message. Unknown tag received <tag name>
Missing symbol	[Error] line:'12', col:'118', message:'cvc-complex-type.4: Attribute 'symbol' must appear on element 'basketStock'.'
Invalid symbol	[Error] line:'7', col:'41', message. <symbol> is not a valid symbol
Invalid IsShortExempt	[Error] line:'12', col:'133', message:'cvc-enumeration-valid: Value 'LGN' is not facet-valid with respect to enumeration '[Y, N]'. It must be a value from the enumeration.'
Missing or Invalid price	[Error] line:'12', col:'126', message:'cvc-datatype-valid.1.2.1: '' is not a valid value for 'decimal'.'

Appendix B: CS2 data sample file

```
<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<submission user="userid001"> - used for webservice only
<submission>
  <submissionHeader>
    <clearingFirm>ABC </clearingFirm>
  </submissionHeader>
  <basket>
    <basketHeader>
      <nyseValueUsd>4000000</nyseValueUsd>
      <buyFirmGroupId>ABCD</buyFirmGroupId>
    </basketHeader>
    <basketStock exchange="N" symbol="ITW" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.426000"/>
    <basketStock exchange="N" symbol="GLW" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.429000"/>
    <basketStock exchange="N" symbol="APH" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.431000"/>
    <basketStock exchange="N" symbol="PEAK" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.435000"/>
    <basketStock exchange="N" symbol="CAG" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.439000"/>
    <basketStock exchange="N" symbol="IT" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.443000"/>
    <basketStock exchange="N" symbol="INVH" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.447000"/>
    <basketStock exchange="N" symbol="ALLY" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.454000"/>
    <basketStock exchange="N" symbol="DLR" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.456000"/>
    <basketStock exchange="N" symbol="AMP" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.467000"/>
    <basketStock exchange="N" symbol="LUMN" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.475000"/>
    <basketStock exchange="N" symbol="MGM" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.478000"/>
    <basketStock exchange="N" symbol="PSA" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.481000"/>
    <basketStock exchange="N" symbol="AVB" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.483000"/>
    <basketStock exchange="N" symbol="TEL" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.490000"/>
  </basket>
</submission>
</submission>
```

```
<basketStock exchange="N" symbol="TDY" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.493000"/>
<basketStock exchange="N" symbol="SJM" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.507000"/>
<basketStock exchange="N" symbol="WU" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.515000"/>
<basketStock exchange="N" symbol="WRK" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.522000"/>
<basketStock exchange="N" symbol="EMN" shareNum="10000" isShort="N" isShortExempt="N"
price="20.00" time="160440.545000"/>

</basket>
</submission>
```