

NYSE American Options Pillar Migration

October 7, 2023 Customer Test Script

Test Details

NYSE Pillar Production [Options](#) sessions and functional certification is required to participate in the test. Participants are strongly encouraged to test anticipated day-to-day functionality to ensure a successful transition to NYSE Amex Options Pillar in October 2023.

- Connection to NYSE Pillar is **only** available using NYSE Pillar Binary Gateway and/or NYSE Pillar FIX Gateway Production sessions.
- Symbols available for the test can be found [here](#). Only symbols on the ‘**Weekend Test Prod Symbols**’ tab should be used to test and will have market data published.
 - Concentration on orders will be for **GOOG, IBM, ROKU, TSLA, WFC**
 - Requests for order submission on a specific underlying can be made on the [Customer Bridge Hotline](#).
 - **Please Note:** Resting order flow is not guaranteed executions.
 - **Test Symbols** are not available during weekend tests and can only be used for weekday Production testing.
- Outbound proprietary market data will be provided on all production channels of NYSE Pillar Feeds ([Top](#), [Deep](#) and [Complex](#)).
 - IP Addresses can be found [here](#) (‘new Amex Pillar Options’ tab).
- Outbound market data will be provided via Production OPRA.
- Linkage routing to other exchanges will be supported by NYSE Amex Options Pillar.
- **CAT Submissions:** FINRA CAT will perform inter-venue linkage and provide feedback. Industry members will submit events to the Industry Test (“CT”) environment. Submissions are due October 10, 2023 (8:00 AM ET) and no later than October 13, 2023 (8:00 AM ET).
 - Event date October 7, 2023, should be used and will be converted by the Exchange to FINRA CAT Assigned Trade Date of October 9, 2023. No action is required by Participants to make changes to the event date. For additional assistance, please contact FINRA CAT’s helpdesk by phone at 888-696-3348 or email at help@finracat.com.
- **OCC Reporting:** The Exchange will transmit the trade clearing records from the test to the OCC’s test environment.
 - OCC will process trades through the OCC test environment with a trade date of Monday, October 9, 2023. Clearing outputs will be available for clearing firms

via the OCC's Encore Alt Environment (EXT4) by Tuesday, October 10, 2023. Clearing firms that would like to receive test output from OCC should contact their OCC Member Services representative. The [request form](#) can be found on the OCC website www.theocc.com.

- For functional differences between current UTP technology and NYSE Pillar for options [click here](#).

Test Timeline

- **8:00 AM ET**
 - Connectivity for testing begins.
 - Orders and quotes may be entered; Interest received will be part of Opening Auctions and Core Trading.
 - Market Data publishing begins.
- **9:30 AM ET**
 - Opening auctions begin for all NYSE Amex Option symbols.
- **9:30 - 11:00 AM ET**
 - Core Trading session begins: Participants can send orders and quotes.
- **11:00 AM ET**
 - [Failure Recovery Scenario #1](#): User Partition-Gateway Restart begins.
- **11:15 AM ET**
 - [Failure Recovery Scenario #2](#): Symbol Partition Restart begins.
- **11:30 AM ET**
 - [Failure Recovery Scenario #3](#): Session Cold Restart begins.
- **2:00 PM ET**
 - Core Trading testing ends
- **2:15 PM ET**
 - Late Close for ETF testing ends

Failure Recovery Scenario Details

Participants are reminded to review the NYSE Pillar gateway 'Failure Recovery' section related to intraday session restart provided in NYSE Pillar gateway specifications: [NYSE Pillar Binary Gateway Specification - Options Migration](#) [Page 5], [NYSE Pillar FIX Gateway Specification - Options Migration](#) [Page 5].

- **Scenario #1: User Partition - Gateway Restart (Begins 11:00 AM ET)**
Impacted Symbols: All 'Weekend Test Prod. Symbols' (listed [Here](#)) For Participants on the affected gateway.
 - All open orders, including GTC orders, will be cancelled.
 - New orders will be rejected with Reason Code 'R076: System not available.'

- **Scenario #2: Symbol Partition Restart (Begins 11:15 AM ET)**
Impacted Symbols: NYSE Amex Options [symbols on TXN02](#)
 - All open orders will be canceled with Reason Code 'R126: Cancelled by exchange'.
 - New orders sent during the Restart will be rejected with reject Reason Code 'R139: Symbol Suspended'.
 - Orders sent after Restart is complete but before new order acceptance is enabled will be rejected with Reason Code 'R076: System not available'.

- **Scenario #3: Session Cold Restart (Begins 11:30 AM ET)**
Impacted Symbols: All 'Weekend Test Prod. Symbols' (listed [Here](#))
 - All open orders will be canceled with Reason Code 'R126: Cancelled by exchange'.
 - New orders sent during the Restart will be rejected with reject Reason Code 'R139: Symbol Suspended'.
 - Orders sent after Restart is complete but before new order acceptance is enabled will be rejected with Reason Code 'R076: System not available'.

Client Reports & Trade Ops Portal (TOP)

Client Reports

Participants that have established a Managed File Transfer (MFT) account will receive NYSE Options Executions and NYSE Options Risk Report outputs as part of the test. There will be no charge for test reports.

For report specifications, please visit <https://www.nyse.com/markets/options/reports>.

NYSE Pillar TOP

TOP replaces UTP client portals GEMS and CMT and offers the ability to access all NYSE Pillar exchanges from one single portal and login. TOP offers the ability to perform a variety of tasks including: **i)** view executed trade details; **ii)** review inventory of Pillar order entry and drop copy sessions; **iii)** configure Pre-Trade and Activity-Based Risk Controls; **iv)** allocate Open Outcry trades; **v)** apply post-trade clearing changes. To request access to TOP for the Production test please contact crs@nyse.com; to request access in Pillar Certification contact tms@nyse.com.

NYSE Support Contact Information

- **Customer Bridge** Hotline will be open for the duration of the test.
 - Zoom Dial-In: +1 646 876 9923
 - Meeting ID: 979 4482 0797
 - Passcode: 935098
 - [Join Zoom Meeting](#)
- **Trade Desk:** E-mail - tradingox@nyse.com | Hotline: +1-212-896-2830 Opt 1, 2
- **Connectivity:** E-mail - connectivity@nyse.com | Hotline: +1-212-896-2830 Opt 2, 1
- **Proprietary Market Data:** E-mail - Marketdatahelp@nyse.com
- **Technology Member Services (TMS):** E-mail: tms@nyse.com
- **NYSE Pillar Options Migration website:** www.nyse.com/pillar-migration