

NYSE Options Market Maker Rank Report Interface Requirements Specification

NYSE Options User Guide

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Version 2.1

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General Information

Introduction

The Options Market Maker Rank report will be made available daily MTD for ARCA Options and MTD & QTD for AMEX Options and allows each Market Making Firm to evaluate their performance against their peers by Symbol. The report will include all symbols traded on the NYSE ARCA or NYSE AMEX Options Trading Platforms respectively, even if the subscribing Firm is not a registered Market Maker for a symbol and even if the Symbols MM Volume is zero. In addition, this report provides the Average National Daily Customer Contract Volumes and the symbols associated Rights Fee Tier that Market Makers can use to estimate Rights Fee charges per symbol.

The report will be made available by CRD# and will include data back to the 1st of the month/quarter of the reporting period. Requests for any previous reporting periods prior to activation will not be supported.

Naming Conventions and Formatting

- 1) Output files will be made available for secure pick-up via Managed File Transfer (MFT).
- 2) Output file will conform to the following standards:
 1. All files will be comma delimited.
 2. Headers will not be provided.
 3. Files will be compressed and delivered as .dat.gz
 4. File naming convention will support standard versioning controls.
- 3) Output files will be provided by CRD# only and follow standard naming convention:

Markets	Report Type	Report Name
ARCO	MTD	ARCO_MTD_MM_RANK_MM_<CRD>_<MFTID>_YYYYMMDD_Vx.dat.gz
AMXO	MTD	AMXO_MTD_MM_RANK_MM_<CRD>_<MFTID>_YYYYMMDD_Vx.dat.gz
AMXO	QTD	AMXO_QTD_MM_RANK_MM_<CRD>_<MFTID>_YYYYMMDD_Vx.dat.gz

- 4) As new enhancements are made to these outputs, customers may expect to receive both current and new versions in their MFT file 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.
 5. After the migration timeframe has expired, customers will see only the latest version in their MFT folders.
- 5) Output Files will be available by ~ 6 a.m on T+1.

Contact Information

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

Report Format

1) Report Output will be sorted daily by National Symbol Ranking.

#	Field	Description	Data Type	Values/Comments
1	Trade Date	Represents the Trading Date of the file.	Date	Format = YYYYMMDD Since generated on T+1, date will always be previous Trade Date.
2	Firm Name	Subscribing Firm	VarChar (255)	Firm Name will only be displayed for the subscribing CRD#, else will be left blank.
3	Symbol (Underlying)	Represents the Underlying Symbol of the Options being traded for the ARCA or AMEX Options Market.	VarChar (24)	Report will include all active symbols trading on either ARCA or AMEX Options Trading Platforms for each reporting period even if Firm subscribed is not registered as a MM in a Symbol or Symbols MM Volume = 0.
4	MM Volume	Represents the Sum of all Market Maker volume month-to-date for each Market Maker Firm, Options Exchange and Underlying Symbol including both simple and complex executed volume.	Integer (38)	If a Firm has no overall MM Volume for a Symbol, row will not be included in the report or rank calculation. If Symbol's MM Volume = 0, Report will continue to display the Symbol with MM Volume field = null.
5	MM Rank	Represents the overall MM Ranking by Volume across all reporting categories.	Integer (3)	Rank will be continuous with no gaps (1, 2, 3, 4). If Symbol's MM Volume = 0, Report will continue to display row with MM Rank field = null.
6	Max MM Rank Count	Represents the total count of Market Maker Firms registered to that Underlying Symbol.	Integer (3)	Each Symbol can have its own number of MM's trading (Unique per symbol). If Symbol's MM Volume = 0, Report will continue to display row with Max MM Rank Count field = null.
7	MM Posting Volume	Represents the Total Posting Volume (including Bold volume) by Market Maker Firm, Exchange and Symbol for Simple or Single Leg orders only.	Integer (38)	Zero is valid value representing that a Firm has overall volume but no posting volume. Will also be excluding from any Posting Rank.

#	Field	Description	Data Type	Values/Comments
				If Symbol's MM Volume = 0, Report will continue to display row with MM Posting Volume field = null.
8	MM Posting Rank	Rank of market maker by posting volume	Integer (3)	Rank will be continuous with no gaps (1, 2, 3, 4). If either Firm has zero Posting Volume or if the Symbol's MM Volume = 0, Report will continue to display row with MM Posting Rank field = null.
9	Is_LMM_SPEC	Represents if any one of the MM Firms MMID's is set as Lead Market Maker or Specialist.	VarChar (1)	Value = Blank or Y Note: "Y" will only be displayed for the subscribing CRD# if applicable, else will be left blank. Designation may change each day depending upon symbol subscription. If Symbol's MM Volume = 0, Report will continue to display row with Is_LMM_SPEC field = null.
10	National Symbol Rank	Represents the Symbols overall volume ranking based on National Customer ADV .	Integer (3)	National Symbol Rank may not be contiguous if not trading on either ARCO or AMXO platforms. If Symbol's MM Volume = 0, Report will continue to calculate and display the Symbols overall National Symbol Ranking based on National Customer ADV.
11	National Customer ADV	Represents the calculated MTD OCC Customer Average Daily Volume for each Symbol across all Options Markets.	Decimal (22,2)	If Symbol's MM Volume = 0, Report will continue to calculate the National Customer ADV and display in the report.
12	Exchange ADV Sides	Represents the calculated Average Daily number of Sides for each NYSE Options Market.	Decimal (22,2)	If Symbol's MM Volume = 0, Report will not be required to calculate Exchange ADV sides and will display field = null.
13	Exchange Cust ADV	Average daily Customer Volume for each NYSE Options Market.	Decimal (22,2)	If Symbol's MM Volume = 0, Report will not be required to calculate Exchange Cust ADV and will display field = null.
14	Rights Fee Tier Amount	Represents the projected Right Fee Amount before e any calculated discounts based on OCC Customer Industry Volume (or National Customer ADV).	Decimal (22,2)	Populated based on most recent ARCA/AMEX Fee schedule. Report Output will contain \$. e.g., \$3000.00.

#	Field	Description	Data Type	Values/Comments
				If Symbol's MM Volume = 0, Report will not be required to calculate projected Rights fees and will display field = null.

Appendix A: Available Options Output Summary

#	Output	Available Markets	Available Subscriptions	Contents
1	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.
2	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.
3	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.
4	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.
5	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.

#	Output	Available Markets	Available Subscriptions	Contents
6	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 for a Firm to track/measure how they are performing in order to meet the customer billing tiering programs.
7	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.
8	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 combined Firm Proprietary Fees and Broker Dealer Fees.
9	NYSE Options Firm Executive Volume Summary Report	NYSE Arca Options NYSE American Options	Outputs will be made available for at Firm CRD level only.	This output is produced monthly, on the first business day of the month, and provides a volume summary over a rolling 13-month time window. Customers have 3 different summary reports that can be subscribed to with varying levels of summary data.
10	NYSE Options Market Maker Rank Report	NYSE Arca Options NYSE American Options	Outputs will be made available for at MM Firm CRD level only.	This output is generated daily and provides month to date (ARCA/AMEX) or quarter to date (AMEX only) information and allows MM Firm to evaluate their performance against their peers by Symbol daily.
11	AMEX Options Customer Posting Tier Report	NYSE American Options	Outputs will be made available for Firms at Firm CRD level only.	This output provides a daily summary of month to date customer volumes for a Firm to track/measure how they are performing to meet the customer billing tiering programs.
12	AMEX Options Market Maker Posting Tier Report (Sliding Scale)	NYSE American 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 Sliding Scale program.
13	AMEX Options Customer CAP Report	NYSE American Options	Outputs will be made available for 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 combined Firm Proprietary Fees and Broker Dealer Fees.
14	NYSE American Options MTD CUBE Volume Summary Report	NYSE American Options	Outputs will be made available for any firm and provides exchange wide stats.	This output is generated daily and provides daily and month to date exchange wide CUBE order stats and volumes at the Underlying Symbol level.

#	Output	Available Markets	Available Subscriptions	Contents
15	NYSE Options Electronic and Outcry Volume Report	NYSE Arca Options NYSE American Options	Outputs will be made available for any firm and provides exchange wide stats.	This output is generated daily and provides daily and month to date exchange wide electronic and outcry trade stats and volumes at the Underlying Symbol level.
16	NYSE Options Complex Volume Summary Report	NYSE American Options	Outputs will be made available for any firm and provides exchange wide stats.	This output is generated daily and provides daily exchange wide Complex volumes, Orders and Series stats at the Underlying Symbol level.
17	NYSE Start of day Session Config Output.	All Equities & Options Markets	Available at CRD level only.	Contains Start of day session level preferences/defaults configured by the customers for their sessions.
18	Options MPID Report	NYSE Arca Options NYSE American Options	Exchange/Platform Level (Same report is made available to each subscriber).	Contains a list of all active Options Trading Participants and their MPID's for each Options platform.

Appendix B: Sample Executive Summary File

Trade date	Firm Name	Underlying MM Symbol	MM Volume	Firm MM Rank	MaxM M Rank	MM Posting Volume	MM Posting Rank	Is LMM / SPEC	National Symbol Rank	National Customer ADV	Exchange ADV Sides	Exchange Cust ADV	Exchange Rights Fee Tier
20220521	Options Firm A	SPY	293589	1	4	3827	2	Y	1	4881852.546	1518846.727	616948.6364	\$3000.00
20220521		SPY	137903	2	4	7601	3		1	4881852.546	1518846.727	616948.6364	\$3000.00
20220521		SPY	50000	4	4	20000	1		1	4881852.546	1518846.727	616948.6364	\$3000.00
20220521		SPY	100000	3	4	0			1	4881852.546	1518846.727	616948.6364	\$3000.00
20220521		QQQ	137217	4	4	130123	1		4	22967.818	669612.4546	283802.1818	\$1500.00
20220521	Options Firm A	QQQ	242912	2	4	0		Y	4	22967.818	669612.4546	283802.1818	\$1500.00
20220521		QQQ	379433	1	4	127856	2		4	22967.818	669612.4546	283802.1818	\$1500.00
20220521		QQQ	145998	3	4	0			4	22967.818	669612.4546	283802.1818	\$1500.00
20220521	Null	AGTI	Null	Null	Null	Null	Null	Null	4491	5.33	Null	Null	Null
20220521	Null	ALR	Null	Null	Null	Null	Null	Null	4478	4.33	Null	Null	Null

Appendix C: Document Version History

Date	Version Number	Change Summary
6/20/2025	2.1	Updated description of MM Posting Volume to include Bold Add volume.
1/10/2024	2.0	Revise File Naming Conventions (ARCA & AMEX) Introduce new MTD Version of the Report for AMEX (instead of just QTD Version).
12/1/2023	1.2	Updated Copyright Information
2/7/2023	1.1	Updated to now include all symbols traded on either ARCA or AMEX Options exchange even if zero MM volume.
11/10/2022	1.0	Initial Draft.