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# NYSE Options Gateway Performance Report Specification

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NYSE Arca Options  
NYSE American Options

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Document Version 1.2

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## Background

This document outlines NYSE Options' Pillar Gateway Performance EOD Reports. Pillar Options Gateway Performance EOD Reports are daily reports covering all Pillar gateways' sessions performance. These reports contain information such as the gateways latency, packet number, quote number etc.

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### Naming Conventions and Formatting

1. Output Files will be made available on the Managed File Transfer (MFT).
2. The report will be produced nightly and include statistics for that trading day (9:30 - 4:00pm)
3. The reports can be made available for a single firm (by CRD)
4. The reports will follow standard formatting and naming conventions:
  - a. Report will be comma delimited.
  - b. Report will not contain sorting
  - c. Report will support versioning
  - d. Report will follow standard compression format dat.gz
5. Report Name: <MIC>\_GATEWAY\_PERF\_<EF>\_<ReportType>\_<MFTID>\_YYYYMMDD\_<Vx>.dat.gz
  - a. Where MIC = ARCO or AMXO
  - b. Report Type = CRD
  - c. Version Number starting at 1
6. The report calculates statistics based on new Orders, Order Cancel, Order Modify, Order, Cancel Replace and New Bulk Quote requests. Bulk cancels and quote takedowns are excluded.
7. This report includes realized latency.

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### Contact Information

Firms may request to subscribe to any of the outputs by contacting [NYSE-CustomerOutput@theice.com](mailto:NYSE-CustomerOutput@theice.com).

**NYSE Options Gateway Performance Report Specification Format**

Report Format

Data points are represented as separate columns; all string values, one row per session.

#	Field Name	Field Description	String Format	Example
1	p_tdate	Trading Date	Alpha	20220308
2	Exchange	<p><u>Exchange. Valid Values:</u></p> <ul style="list-style-type: none"> <li>• AMXO = NYSE American Options</li> <li>• ARCO = NYSE Arca Options</li> </ul>	Alpha	ARCO
3	TXN	User Partition where the GW session resides	Alphanumeric	TXN-15
4	GW	<p><u>Session Type. Valid Values</u></p> <ul style="list-style-type: none"> <li>• Binary = Binary Order Entry Session or MM Session</li> <li>• FIX = FIX Order Entry Session</li> </ul>	Alpha	Binary
5	Session	Firm's session name	Alphanumeric	TBOXBIN01
6	Firm	Firm Name	Alphanumeric	Test Firm
7	q_packet	Number of Bulk Quote messages	Numeric	7200
8	q_count	Number of quotes	Numeric	7200
9	o_count	Number of orders	Numeric	3600
10	Average	Average latency (µs)	Numeric	41.34
11	Median	Median latency (µs)	Numeric	41.57
12	P10	10 Percentile latency (µs)	Numeric	37.26
13	P90	90 Percentile latency (µs)	Numeric	45.92
14	P95	95 Percentile latency (µs)	Numeric	47.31
15	P99	99 Percentile latency (µs)	Numeric	52.26
16	P999	99.9 Percentile latency (µs)	Numeric	60.07
17	P9999	99.99 Percentile latency (µs)	Numeric	29866.24
18	Maximum	Maximum latency (µs)	Numeric	74.49

Appendices

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.
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 in order for a Firm to track/measure how they are performing in order to meet the customer billing tiering programs.

#	Output	Available Markets	Available Subscriptions	Contents
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) or quarter to date (AMEX) 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 in order for a Firm to track/measure how they are performing in order 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.
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

#	Output	Available Markets	Available Subscriptions	Contents
				trade stats and volumes at the Underlying Symbol level.
16	NYSE Options Complex Volume Summary 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 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.

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Appendix B: Document Version History

Date	Version Number	Change Summary
1 September 2023	1.2	Available for American Options, general cleanup
26 September 2022	1.1	Field Name Cleanup
11 July 2022	1.0	Initial Publication