

Options Risk Management Configuration Form

Understanding Risk Management Settings for FIX

Maximum Contracts Per Order – When a per order contract limit is reached or exceeded the order is rejected back to the client.

Maximum Notional Value Per Order – When the maximum notional value of an order reaches or exceeds this limit the order is rejected back to the client. (Number of Contracts x 100 x Price)

Aggregate Notional Value of Contracts on One Side of the Market – When this threshold is reached or exceeded on NYSE Arca Options, or NYSE Amex Options, that exchange will cancel all open buy or sell orders for that underlying symbol and reject any additional new orders.

Contracts Bought or Sold by Symbol – When this threshold is reached or exceeded NYSE ARCA can cancel all open buy (sell) orders for that symbol and/or send an email alert.

Maximum Notional Value Traded per Session – When this threshold is reached or exceeded NYSE ARCA can cancel all open orders that were entered through the FIX session and/or send an email alert. (Number of Contracts x 100 x Price)

Maximum Contracts Traded per Session – When this threshold is reached or exceeded NYSE ARCA can cancel all open orders that were entered through the FIX session and/or send an email alert.

Please note: When enabling Risk Management ALL settings MUST be configured, single risk settings will be rejected.

Risk Management Settings

SETTING	VALUE
Maximum Contracts per Order	
Maximum Notional Value per Order	
Contracts Bought or Sold by Symbol	
Maximum Notional Value Trader per Session	
Maximum Contracts Traded per Session	

Allow Market Orders

Firm Authorization Signature

First & Last Name (Print) _____

Signature/Digital Signature _____

Position _____ Date _____

Submit all requests via Email:
Email: connectivity@nyse.com

Questions? Call: +1 212 896 2830, Option 2, 1