



NYSE ARCA Options Customer CAP Output Interface Requirement Specification

NYSE Arca Options

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Background

This document outlines the Arca Customer CAP Tier report generated daily which contains month to date information on how a Firm is tracking towards the monthly cap on combined Firm Proprietary Fees and Broker Dealer Fees. Estimated charges will include any incremental service fees incurred once a Firm or Broker Dealer has reached the monthly fee cap.

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:
 - a. All files will be comma delimited.
 - b. Files will not be sorted.
 - c. Headers will be provided.
 - d. Files will be compressed and delivered as .dat.gz
 - e. File naming convention will support standard versioning controls.
3. Output files will be provided by CRD# only and follow standard naming convention:
 - a. ARCO_FIRM_CAP_EF_<CRD#>_<MFTID>_YYYYMMDD_Vx.dat.gz
4. Output file will be made available at start day on T+1 after 5 a.m.
5. 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.
6. After the migration timeframe has expired, customers will see only the latest version in their MFT folders.

Contact Information

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

Customer CAP Report Layout

Report Layout will include:

#	Field Name	Definition
1	MPID	Market Participant ID
2	Manual Broker Dealer Trade Volume	Sum of all Manual Broker Dealer trades (not categorized as facilitation trades) and QCC trades MTD for an MPID.
3	Manual Firm Trade Volume	Sum of all Manual Firm trades (not categorized as facilitation trades) and QCC trades MTD for an MPID.
4	Total Manual Broker Dealer & Firm Volume	Sum of Manual Broker Dealer volume and Manual Firm volume MTD for an MPID.
5	Broker Dealer Facilitation Trade Volume	Sum of all Broker Dealer Facilitation trade volume MTD for an MPID.
6	Firm Facilitation Trade Volume	Sum of volume Firm Facilitation trades volume MTD for an MPID.
7	Total Broker Dealer & Firm Facilitation Volume	Sum of Broker Dealer and Firm Manual Facilitation Volume MTD for an MPID.
8	Total Broker Dealer Volume	Total Broker Dealer Volume MTD for an MPID.
9	Total Firm Volume	Total Firm Volume MTD for an MPID.
10	Total Volume	Total Volume MTD for an MPID.
11	Capped Dollar Amount	Fixed capped dollar amount based on the latest Fee Schedule. <i>Currently \$250,000.00</i>
12	Total Uncapped Charge MTD	Represents the MPID's Total Uncapped Sum of all charges (excluding incremental service fees) represented as a dollar amount. (E.g. \$249,650.00)
13	Projected Incremental Charge Above Fee CAP	Represents the projected incremental service fee charges an MPID will incur at the end of the month above the achieved Fee CAP. If MPID has not achieved the MPID Fee CAP, Data Eng will display projected charge as \$0.00.

Sample Format:

1	2	3	4	5	6	7	8	9	10	11	12	13
MPID	Manual Broker Dealer Volume	Manual Firm Trade Volume	Total Manual Broker Dealer & Firm Volume	Broker Dealer Facilitation Trade Volume	Firm Facilitation Trade Volume	Total Broker Dealer & Firm Facilitation Volume	Total Broker Dealer Volume	Total Firm Volume	Total Volume	Capped Dollar Amount	Total Uncapped Charge MTD	Projected Incremental Charge Above Fee CAP
VHOT	600,000	185,000	785,000	182,000	100,000	282,000	782,000	285,000	1,067,000	\$250,000.00	\$259,650.00	\$100.00
DHOT	400,000	600,000	1,000,000	125,000	225,000	350,000	525,000	825,000	1,350,000	\$250,000.00	\$300,000.00	\$2,926.70
ABCD	0	0	0	0	0	0	0	0	0	\$250,000.00	\$0.00	\$0.00

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.

#	Output	Available Markets	Available Subscriptions	Contents
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.	<p>This output provides Market Makers with a daily, month to date or quarterly view (NYSE American Options only) of Market Maker performance.</p> <p>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.</p>
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.
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 MPID is tracking towards their fee cap per month on combined Firm Proprietary Fees and Broker Dealer Fees.

#	Output	Available Markets	Available Subscriptions	Contents
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 MPID is tracking towards their fee 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 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.

Appendix B: Document History

Date	Version Number	Change Summary
7/1/2024	2.0	Revised Client Output format to track progress by MPID for Fee Cap program.
12/1/2023	1.3	Updated copyright information
2/1/2023	1.2	Revised Fee Cap language to reference latest ARCA Options Fee schedule for capped dollar amount with the February 2023 monthly Fee Cap increase.
1/05/2023	1.1	Effective January 2023, Customer Penny Posting Credit Tiers were eliminated, such that all Firms and Broker Dealers will be eligible for the new fixed \$150,000 Monthly Fee Cap.
11/17/2021	1.0	Initial publication