

# U. S. Options Market Update

June 2009

## By The Numbers

NYSE Euronext US Options  
May 2009

(Contracts in (000's) and Total Share of OCC  
Volume)

### NYSE Options Group Total Volume

NYSE Amex	15,202	4.8%
NYSE Arca	35,830.9	11.4%

### NYSE Options Group Equity Volume

NYSE Amex	14,869	5.0%
NYSE Arca	35,779	12.1%

### NYSE Options Group ETF Volume

NYSE Amex	3,748	4.5%
NYSE Arca	10,052.6	12.1%

### NYSE Options Group Equity ADV

NYSE Amex	743.4
NYSE Arca	1,789

### NYSE Options Group ETF ADV

NYSE Amex	187
NYSE Arca	502

Welcome to the first edition of the U.S. Options Market Data Update, a publication brought to you by NYSE Euronext. Whether it's enhancements to existing trading technology, useful statistical data, connectivity updates, fee changes or new market data products, you can find it here.

Our May equity option volume for NYSE Arca was 12.1% and 5.0% for NYSE Amex. Combined as an exchange group, NYSE Euronext now represents 17.1% market share of all U.S. options volume. The NYSE Amex market has continued to gain traction as participants begin to realize the strength of the NYSE Arca technology now available on the NYSE Amex platform.

Here are just a few highlights of what you can expect from the NYSE Amex platform:

#### FIX

- Through put limit per FIX session is 2500 messages per second (2500 messages through the pipe at one time)
- Acknowledgement time is 2 milliseconds (measuring time from message receipt at gateway/processing/back out to gateway)
- Bulk cancel order management capability
- Messaging rate of 250,000 orders per second
- Drop copy availability

#### Arca Direct

- Acknowledgement is 950 microseconds, (measuring time from message receipt at gateway/processing/back out to gateway).
- Smaller message size/smaller bandwidth requirements than FIX
- Bulk cancel order management, session management tools available
- Messaging rate 250,000 orders per second

- Drop copy available

#### Market Maker Direct

- API allows quoting, receipt of execution reports, and receipt of administrative messages
- Mass quoting up to 300 quotes per packet
- Messaging rate 1,500,000 quotes per second
- Risk management, session management tools, drop copy available

#### Option Fee Schedules

NYSE Euronext U.S. options exchanges offer some of the most competitive fees in the U.S. options industry. NYSE Arca rewards liquidity providers and operates under a price-time priority model and NYSE Amex operates under a traditional pro-rata model where customers trade free.

[NYSE Arca Options Fee Schedule](#)  
[NYSE Amex Options Fee Schedule](#)

#### Option Trading Permits

[NYSE Amex Membership Process & Application](#)  
[NYSE Arca Membership Process & Application](#)

#### Contact Information:

Technical & Connectivity  
[Connectivity@nyx.com](mailto:Connectivity@nyx.com)  
1-888-689-7739 (#1)  
Client Relationship Services  
[Crs@nyx.com](mailto:Crs@nyx.com)  
1-888-689-7739 (#3)

If you would like additional information please contact a relationship manager. If you have not been assigned a relationship manager, please contact our [Relationship Management Group](#).