

NYSE Arca EOD ETF Report

Version

1.1

Date

12 Jun 2018

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Preface

Document History

Version No.	Date	Change Description
1.0	7 Nov 2016	First release of document
1.1	12 June 2018	Updated to include MFT location information

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Further Information

For additional product information, visit the NYSE Arca EOD ETF Report Product Pages

- <https://www.nyse.com/market-data/reference/nyse-arca-eod-etf-report>

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1. Introduction

The NYSE Arca EOD ETF Report is a daily report covering all ETPs primarily listed on NYSE Arca. Products covered under “ETP” are Exchange Traded Funds (ETFs), Exchange Traded Vehicles (ETVs), Exchange Traded Notes (ETNs) and Certificates. This report is produced after the close and comprised of reference and historical ETP data such as symbol, primary listed exchange, total and exchange-specific volume and price data, and more.

2. Delivery Schedule

The NYSE Arca EOD ETF Report product offers files based on the following delivery schedule:

- **NYSE Arca EOD ETF Report**
 - Made available on MFT, web, and via email once daily, between 8-10pm EST.

3. File Layouts

3.1 NYSE Arca EOD ETF Report

Table 1 describes the file layout for NYSE Arca EOD ETF Report files. Values are truncated to the second decimal place.

Table 1 File Layout – NYSE Arca EOD ETF Report File

	Column_name	field_type_key	field_length	date_mask	column_description
1	TradeDate	Date	10	yyyymmdd	Trade date of the file
2	Symbol	Text	25		ETF Symbol
3	CUSIP	Text	25		ETF CUSIP
4	ETP ISN	Text	25		ETF ISIN
5	IssueName	Text	25		ETF Issue Name
6	PrimaryExchange	Text	1		The primary listing exchange of the ETF
7	Currency	Text	3		Trading currency of the ETF
8*	TOTAL Volume	Number	30,15		Total Consolidated Volume
9*	NYSE Arca Volume	Number	30,15		NYSE Arca Volume
10*	NYSE Volume	Number	30,15		NYSE Volume
11*	Consolidated High Price	Number	30,15		Trading Day Consolidated High Price
12*	Consolidated Low Price	Number	30,15		Trading Day Consolidated Low Price
13*	Consolidated Close Price	Number	30,15		Trading Day Consolidated Close Price
14*	NYSE Arca High Price	Number	30,15		Trading Day NYSE Arca High Price
15*	NYSE Arca Low Price	Number	30,15		Trading Day NYSE Arca Low Price
16*	NYSE Arca Close Price	Number	30,15		Trading Day NYSE Arca Close Price
17**	Consolidated 4pm Bid	Number	30,15		Consolidated last Bid before 4pm
18**	Consolidated 4pm Offer	Number	30,15		Consolidated last Ask before 4pm
19**	Consolidated 4pm Bid/Offer Midpoint	Number	30,15		Consolidated 4PM Best Bid/Ask Midpoint price
20**	NYSE Arca 4pm Bid	Number	30,15		Arca last Bid before 4pm
21**	NYSE Arca 4pm Offer	Number	30,15		Arca last Offer before 4pm
22**	NYSE Arca 4pm Bid/Offer Midpoint	Number	30,15		Arca 4PM Bid/Ask Midpoint Price

*Fields populated where data may be available based on the trading of each security

**Field represents values as of 1pm ET on early closing days

4. File Names

Note: In all file names described in this section, “yyyymmdd” refers to the date of the file.

4.1 Overview Table of File Names

Table 6 File Name Overview

Product	File Names
NYSE Arca EOD ETF Report	IDX_US_NYSE_ARCA_REF ETF_EOD_yyyymmdd.txt IDX_US_NYSE_ARCA_REF ETF_EOD_yyyymmdd.xml IDX_US_NYSE_ARCA_REF ETF_EOD_yyyymmdd.xls

5. MFT Directory Structure

Files are made available on MFT at <https://mftus.nyx.com/>.

Note: In each of the directories described in this section, “yyyy” refers to the generation year of the file and “mm” refers to the generation month of the file.

5.1 Overview Table of MFT Directory Structure

Table 7 MFT Directory Overview

Product	Folder Names
NYSE Arca EOD ETF Report	/IDX_US_ARCA_REF ETF_EOD /IDX_US_ARCA_REF ETF_EOD/IDX_US_ARCA_REF ETF_EOD_yyyy/IDX_US_ARCA_REF ETF_EOD_yyyymm