

# NYSE OPTIONS OPEN/CLOSE VOLUME SUMMARY CLIENT SPECIFICATION

NYSE ARCA Open/Close Volume Summary - available November, 2021

NYSE AMERICAN Open/Close Volume Summary - available Q2, 2022

Version Date

1.0 September 15, 2021

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## **PREFACE**

### **DOCUMENT HISTORY**

The following table provides a description of all changes to this document.

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	September 15, 2021	Initial spec publication for Options Open/Close volume summary product(s)

#### **CONTACT INFORMATION**

Service Desk support@nyse.com
 Connectivity connectivity@nyse.com
 Proprietary Market Data MarketDataHelp@nyse.com

### **FURTHER INFORMATION**

• For additional information about the product, visit the <u>NYSE Historical Market Data Product Page</u>



#### **INTRODUCTION**

Open-Close summary data are files for trading activity on the NYSE ARCA and NYSE AMERICAN exchange. The data is available in 10-minute summary intervals or as an end-of-day summary. The files aggrgates the volume by counterparty type (i.e. customer, professional customer, broker-dealer, and market maker), buying/selling and opening/closing criteria. The customer and professional customer volume are further broken down into trade size buckets (fewer than 100 contracts, 100-199 contracts, greater than 199 contracts).

Product will launch with NYSE PILLAR migration

- NYSE ARCA November, 2021
- NYSE AMERICAN Q2 2022

#### **TIMELINES AND AVAILABILITY**

File Type	File(s) availability
Intraday	every 10 minutes beginning after market open (approx. 9:40am EST)
End-of-day	available the following morning at approximately 7:00 am EST

#### **FILE FORMAT**

End-of-day Open/Close Volume Summary data files are delivered in three formats:

- XML (.xml)
- Excel (.xls)
- Comma-delimeted ASCII (.txt)

Intraday Open/Close Volume Summary data files are delivered in on format:

• Comma-delimeted ASCII (.txt)



# **FIELD DESCRIPTION**

Field description(s) for each item contained in the NYSE ARCA and NYSE AMERICAN Open-Close reports.

Field #	Data Type	Description
1	yyyymmdd	Trade Date
2	Varchar (1-6)	Underlying Symbol
3	Varchar (1-6)	Security Type (i.e. equity, etf, etc.)
4	Varchar (1-6)	OSI Root Symbol
5	yyyymmdd	Expiry Date
6	Decimal (8,3)	Strike Price (8 INT, 3 Decimals)
7	Char (1)	P=PUT, C=CALL
8	Integer (3)	# of Days to Expiration (Calendar)
9	Char (1)	Series Type: S=Standard, N= Non-Standard
10	Decimal (8,3)	Option First Trade Price (EOD ONLY)
11	Decimal (8,3)	Option Last Trade Price (EOD ONLY)
12	Decimal (8,3)	Option High Trade Price <i>(EOD ONLY)</i>
13	Decimal (8,3)	Option Low Trade Price (EOD ONLY)
14	Integer (6)	Total ARCA (or AMERICAN) Volume for the series (EOD ONLY)
15	Integer (6)	Total Industry volume for the series (EOD ONLY)
16	Integer (6)	Open Interest for the series (EOD ONLY)
17	Integer (6)	Firm Opening Buy – Quantity of Trades
18	Integer (6)	Firm Opening Buy – Trade Volume
19	Integer (6)	Firm Closing Buy – Quantity of Trades
20	Integer (6)	Firm Closing Buy – Trade Volume
21	Integer (6)	Firm Opening Sell – Quantity of Trades
22	Integer (6)	Firm Opening Sell – Trade Volume
23	Integer (6)	Firm Closing Sell – Quantity of Trades
24	Integer (6)	Firm Closing Sell – Trade Volume
25	Integer (6)	Broker/Dealer Opening Buy – Quantity of Trades
26	Integer (6)	Broker/Dealer Opening Buy – Trade Volume
27	Integer (6)	Broker/Dealer Closing Buy – Quantity of Trades
28	Integer (6)	Broker/Dealer Closing Buy – Trade Volume
29	Integer (6)	Broker/Dealer Opening Sell – Quantity of Trades
30	Integer (6)	Broker/Dealer Opening Sell – Trade Volume
31	Integer (6)	Broker/Dealer Closing Sell – Quantity of Trades
32	Integer (6)	Broker/Dealer Closing Sell – Trade Volume
33	Integer (6)	Market Maker Buy – Quantity of Trades
34	Integer (6)	Market Maker Buy – Trade Volume
35	Integer (6)	Market Maker Sell – Quantity of Trades
36	Integer (6)	Market Maker Sell – Trade Volume



37	Integer (6)	Customer Opening Buy – Quantity of Trades <100 Contracts Each
38	Integer (6)	Customer Opening Buy – Trade Volume <100 Contracts Each
39	Integer (6)	Customer Closing Buy - Quantity of Trades <100 Contracts Each
40	Integer (6)	Customer Closing Buy - Trade Volume <100 Contracts Each
41	Integer (6)	Customer Opening Sell - Quantity of Trades <100 Contracts Each
42	Integer (6)	Customer Opening Sell - Trade Volume <100 Contracts Each
43	Integer (6)	Customer Closing Sell - Quantity of Trades <100 Contracts Each
44		Customer Closing Sell - Trade Volume <100 Contracts Each
44	Integer (6)	Customer Closing Self - Trade Volume < 100 Contracts Each
45	Integer (6)	Customer Opening Buy – Quantity of Trades 100-199 Contracts Each
46	Integer (6)	Customer Opening Buy – Trade Volume 100-199 Contracts Each
47	Integer (6)	Customer Closing Buy - Quantity of Trades 100-199 Contracts Each
48	Integer (6)	Customer Closing Buy - Trade Volume 100-199 Contracts Each
49	Integer (6)	Customer Opening Sell - Quantity of Trades 100-199 Contracts Each
50	Integer (6)	Customer Opening Sell - Trade Volume 100-199 Contracts Each
51	Integer (6)	Customer Closing Sell - Quantity of Trades 100-199 Contracts Each
52	Integer (6)	Customer Closing Sell - Trade Volume 100-199 Contracts Each
	1181 (1)	
53	Integer (6)	Customer Opening Buy – Quantity of Trades 200 or > Contracts Each
54	Integer (6)	Customer Opening Buy – Trade Volume 200 or > Contracts Each
55	Integer (6)	Customer Closing Buy - Quantity of Trades 200 or > Contracts Each
56	Integer (6)	Customer Closing Buy - Trade Volume 200 or > Contracts Each
57	Integer (6)	Customer Opening Sell - Quantity of Trades 200 or > Contracts Each
58	Integer (6)	Customer Opening Sell - Trade Volume 200 or > Contracts Each
59	Integer (6)	Customer Closing Sell - Quantity of Trades 200 or > Contracts Each
60	Integer (6)	Customer Closing Sell - Trade Volume 200 or > Contracts Each
	Ŭ,	
		Professional Customer Opening Buy – Quantity of Trades <100 Contracts
61	Integer (6)	Each
62	Integer (6)	Professional Customer Opening Buy – Trade Volume <100 Contracts Each
		Professional Customer Closing Buy - Quantity of Trades <100 Contracts
63	Integer (6)	Each
64	Integer (6)	Professional Customer Closing Buy - Trade Volume <100 Contracts Each
		Professional Customer Opening Sell - Quantity of Trades <100 Contracts
65	Integer (6)	Each
66	Integer (6)	Professional Customer Opening Sell - Trade Volume <100 Contracts Each
		Professional Customer Closing Sell - Quantity of Trades <100 Contracts
67	Integer (6)	Each Control of the C
68	Integer (6)	Professional Customer Closing Sell - Trade Volume <100 Contracts Each
60	Interes (C)	Professional Customer Opening Buy – Quantity of Trades 100-199
69	Integer (6)	Contracts Each  Professional Customer Opening Ruy, Trade Volume, 100,100 Centracts
70	Integer (6)	Professional Customer Opening Buy – Trade Volume 100-199 Contracts  Each
/0	integer (0)	Professional Customer Closing Buy - Quantity of Trades 100-199
71	Integer (6)	Contracts Each



		Professional Customer Closing Buy - Trade Volume 100-199 Contracts
72	Integer (6)	Each
		Professional Customer Opening Sell - Quantity of Trades 100-199
73	Integer (6)	Contracts Each
		Professional Customer Opening Sell - Trade Volume 100-199 Contracts
74	Integer (6)	Each
		Professional Customer Closing Sell - Quantity of Trades 100-199
75	Integer (6)	Contracts Each
		Professional Customer Closing Sell - Trade Volume 100-199 Contracts
76	Integer (6)	Each
		Professional Customer Opening Buy – Quantity of Trades 200 or >
77	Integer (6)	Contracts Each
		Professional Customer Opening Buy – Trade Volume 200 or > Contracts
78	Integer (6)	Each
		Professional Customer Closing Buy - Quantity of Trades 200 or >
79	Integer (6)	Contracts Each
		Professional Customer Closing Buy - Trade Volume 200 or > Contracts
80	Integer (6)	Each
		Professional Customer Opening Sell - Quantity of Trades 200 or >
81	Integer (6)	Contracts Each
		Professional Customer Opening Sell - Trade Volume 200 or > Contracts
82	Integer (6)	Each
		Professional Customer Closing Sell - Quantity of Trades 200 or >
83	Integer (6)	Contracts Each
		Professional Customer Closing Sell - Trade Volume 200 or > Contracts
84	Integer (6)	Each

## **SAMPLE FILES**

Sample files for both the intraday open-close volume summary and end-of-day open-close volume summary can be found on our public ftp here,

ftp://ftp.nyse.com

File can be found in the following directory,

/Historical Data Samples/NYSE OPT OPEN CLOSE SUM VOLUME/