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

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 NYSE Historical Market Data Product Page

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 *(EOD ONLY)*
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	Integer (6)	Customer Closing Sell - 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
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
61	Integer (6)	Professional Customer Opening Buy – Quantity of Trades <100 Contracts Each
62	Integer (6)	Professional Customer Opening Buy – Trade Volume <100 Contracts Each
63	Integer (6)	Professional Customer Closing Buy - Quantity of Trades <100 Contracts Each
64	Integer (6)	Professional Customer Closing Buy - Trade Volume <100 Contracts Each
65	Integer (6)	Professional Customer Opening Sell - Quantity of Trades <100 Contracts Each
66	Integer (6)	Professional Customer Opening Sell - Trade Volume <100 Contracts Each
67	Integer (6)	Professional Customer Closing Sell - Quantity of Trades <100 Contracts Each
68	Integer (6)	Professional Customer Closing Sell - Trade Volume <100 Contracts Each
69	Integer (6)	Professional Customer Opening Buy – Quantity of Trades 100-199 Contracts Each
70	Integer (6)	Professional Customer Opening Buy – Trade Volume 100-199 Contracts Each
71	Integer (6)	Professional Customer Closing Buy - Quantity of Trades 100-199 Contracts Each

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