



NYSE OPTIONS OPEN/CLOSE VOLUME SUMMARY CLIENT SPECIFICATION

NYSE ARCA Open/Close Volume Summary - available February 7, 2022

NYSE AMERICAN Open/Close Volume Summary - available Q3, 2022

| Version | Date |
|---------|------------------|
| 1.0a | November 9, 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) |
| 1.0a | November 9, 2021 | Updated to reflect new Pillar launch date |

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 aggregates 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 - **February 7, 2022**
- NYSE AMERICAN - **Q3 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-delimited ASCII (.txt)

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

- Comma-delimited ASCII (.txt)

FILE DELIVERY

All Open/Close Volume Summary data is available exclusively via S3 delivery via AWS Cloud.

Files can be accessed via AWS Cloud S3 using an AWS Account.



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/>