

NYSE OPTIONS OPEN/CLOSE VOLUME SUMMARY CLIENT SPECIFICATION

NYSE ARCA Open/Close Volume Summary

NYSE AMERICAN Open/Close Volume Summary

Version

1.0b

Date

February 25, 2022

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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	June 30, 2021	Initial spec publication for Options Open/Close volume summary product(s)
1.0a	November 9, 2021	Updated to reflect new Pillar launch date
1.0b	February 25, 2022	Updated to reflect new launch dates

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 Options Open-Close Volume Summary Product Page](#).

INTRODUCTION

Open-Close summary data are files for trading activity on the NYSE ARCA and NYSE AMERICAN exchanges. 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).

The **Intraday Products** will launch with [NYSE PILLAR migration](#).

The **End-of-Day Products** for NYSE ARCA and NYSE American will launch March 1, 2022. Historical End-of-Day data will be available from December 2018 for both NYSE ARCA and NYSE AMERICAN.

FILE 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 one format:

- Comma-delimited ASCII (.txt)

All files are compressed using gzip (.gz).

FILE DELIVERY

All Open/Close Volume Summary data is available via AWS Cloud S3. For more information about how to access NYSE data via S3 please refer [here](#).

FILE NAMES AND LOCATIONS

Exchange	FILE PATH AND NAME
NYSE ARCA Intraday	1_NYSE_ARCA_OPTIONS_INTRADAY_SUMMARY_FILE OPT_US_ARCA_SUM_VOLUME_YYYY/ OPT_US_ARCA_SUM_VOLUME_YYYYMM/ OPT_US_ARCA_SUM_VOLUME_YYYYMMDD OPT_US_ARCO_SUM_VOLUME_hhmm_YYYYMMDD.txt
NYSE ARCA End-of-Day	2_NYSE_ARCA_OPTIONS_END-OF-DAY_SUMMARY_FILE OPT_US_ARCA_SUM_VOLUME_SOD/ OPT_US_ARCA_SUM_VOLUME_SOD_YYYY/ OPT_US_ARCA_SUM_VOLUME_SOD_YYYYMM OPT_US_ARCO_SUM_VOLUME_SOD_YYYYMMDD.ext
NYSE AMERICAN Intraday	38_NYSE_AMEX_OPTIONS_INTRADAY_SUMMARY_FILE OPT_US_AMEX_SUM_VOLUME/ OPT_US_AMEX_SUM_VOLUME_YYYY/ OPT_US_AMEX_SUM_VOLUME_YYYYMM/ OPT_US_AMEX_SUM_VOLUME_YYYYMMDD OPT_US_AMEX_SUM_VOLUME_hhmm_YYYYMMDD.txt
NYSE AMERICAN End-of-Day	37_NYSE_AMEX_OPTIONS_END-OF-DAY_SUMMARY_FILE OPT_US_AMEX_SUM_VOLUME_SOD/ OPT_US_AMEX_SUM_VOLUME_SOD_YYYY/ OPT_US_AMEX_SUM_VOLUME_SOD_YYYYMM OPT_US_AMEX_SUM_VOLUME_SOD_YYYYMMDD.ext

FIELD DESCRIPTION

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

Field #	Data Type	Field Name	Description
1	yyyymmdd	TRADE_DATE	Trade Date
2	Varchar (1-6)	UNDERLYING_SYMBOL	Underlying Symbol
3	Varchar (1-6)	SECURITY_TYPE	Security Type (i.e. equity, etf, etc.) (Will be populated at a later date)
4	Varchar (1-6)	ROOT_SYMBOL	OSI Root Symbol
5	yyyymmdd	EXPIRE_DATE	Expiry Date
6	Decimal (8,3)	STRIKE_PRICE	Strike Price (8 INT, 3 Decimals)
7	Char (1)	PUT_CALL	P=PUT, C=CALL
8	Integer (3)	DAYS_TO_EXPIRE	# of Days to Expiration (Calendar)
9	Char (1)	SERIES_TYPE	Series Type: S=Standard, N=Non-Standard (Will be populated at a later date)
10	Decimal (8,3)	OPT_FIRST_TRADE_PRICE	Option First Trade Price (EOD ONLY)
11	Decimal (8,3)	OPT_LAST_TRADE_PRICE	Option Last Trade Price (EOD ONLY)
12	Decimal (8,3)	OPT_LOW_TRADE_PRICE	Option Low Trade Price (EOD ONLY)
13	Decimal (8,3)	OPT_HIGH_TRADE_PRICE	Option High Trade Price (EOD ONLY)
14	Integer (6)	TOTAL_VOL_SERIES	Total ARCA (or AMERICAN) Volume for the series (EOD ONLY)
15*	Integer (6)	TOTAL_INDUSTRY_VOL_SERIES	Total Industry volume for the series (EOD ONLY)
16*	Integer (6)	OPEN_INTEREST_FOR_SERIES	Open Interest for the series (EOD ONLY)
17	Integer (6)	FIRM_OPEN_BUY_TRADE_QTY	Firm Opening Buy – Quantity of Trades
18	Integer (6)	FIRM_OPEN_BUY_TRADE_VOL	Firm Opening Buy – Trade Volume
19	Integer (6)	FIRM_CLOSE_BUY_TRADE_QTY	Firm Closing Buy – Quantity of Trades
20	Integer (6)	FIRM_CLOSE_BUY_TRADE_VOL	Firm Closing Buy – Trade Volume
21	Integer (6)	FIRM_OPEN_SELL_TRADE_QTY	Firm Opening Sell – Quantity of Trades
22	Integer (6)	FIRM_OPEN_SELL_TRADE_VOL	Firm Opening Sell – Trade Volume
23	Integer (6)	FIRM_CLOSE_SELL_TRADE_QTY	Firm Closing Sell – Quantity of Trades

24	Integer (6)	FIRM_CLOSE_SELL_TRADE_VOL	Firm Closing Sell – Trade Volume
25	Integer (6)	BD_OPEN_BUY_TRADE_QTY	Broker/Dealer Opening Buy – Quantity of Trades
26	Integer (6)	BD_OPEN_BUY_TRADE_VOL	Broker/Dealer Opening Buy – Trade Volume
27	Integer (6)	BD_CLOSE_BUY_TRADE_QTY	Broker/Dealer Closing Buy – Quantity of Trades
28	Integer (6)	BD_CLOSE_BUY_TRADE_VOL	Broker/Dealer Closing Buy – Trade Volume
29	Integer (6)	BD_OPEN_SELL_TRADE_QTY	Broker/Dealer Opening Sell – Quantity of Trades
30	Integer (6)	BD_OPEN_SELL_TRADE_VOL	Broker/Dealer Opening Sell – Trade Volume
31	Integer (6)	BD_CLOSE_SELL_TRADE_QTY	Broker/Dealer Closing Sell – Quantity of Trades
32	Integer (6)	BD_CLOSE_SELL_TRADE_VOL	Broker/Dealer Closing Sell – Trade Volume
33	Integer (6)	MM_BUY_TRADE_QTY	Market Maker Buy – Quantity of Trades
34	Integer (6)	MM_BUY_TRADE_VOL	Market Maker Buy – Trade Volume
35	Integer (6)	MM_SELL_TRADE_QTY	Market Maker Sell – Quantity of Trades
36	Integer (6)	MM_SELL_TRADE_VOL	Market Maker Sell – Trade Volume
37	Integer (6)	CUST_OPEN_BUY_TRADE_QTY_LESS_OR_EQ_100	Customer Opening Buy – Quantity of Trades ≤100 Contracts Each
38	Integer (6)	CUST_OPEN_BUY_TRADE_VOL_LESS_OR_EQ_100	Customer Opening Buy – Trade Volume ≤100 Contracts Each
39	Integer (6)	CUST_CLOSE_BUY_TRADE_QTY_LESS_OR_EQ_100	Customer Closing Buy - Quantity of Trades ≤100 Contracts Each
40	Integer (6)	CUST_CLOSE_BUY_TRADE_VOL_LESS_OR_EQ_100	Customer Closing Buy - Trade Volume ≤100 Contracts Each
41	Integer (6)	CUST_OPEN_SELL_TRADE_QTY_LESS_OR_EQ_100	Customer Opening Sell - Quantity of Trades ≤100 Contracts Each
42	Integer (6)	CUST_OPEN_SELL_TRADE_VOL_LESS_OR_EQ_100	Customer Opening Sell - Trade Volume ≤100 Contracts Each
43	Integer (6)	CUST_CLOSE_SELL_TRADE_QTY_LESS_OR_EQ_100	Customer Closing Sell - Quantity of Trades ≤100 Contracts Each
44	Integer (6)	CUST_CLOSE_SELL_TRADE_VOL_LESS_OR_EQ_100	Customer Closing Sell - Trade Volume ≤100 Contracts Each

45	Integer (6)	CUST_OPEN_BUY_TRADE_QTY_BETWEEN_100_AND_199	Customer Opening Buy – Quantity of Trades: 100-199 Contracts Each
46	Integer (6)	CUST_OPEN_BUY_TRADE_VOL_BETWEEN_100_AND_199	Customer Opening Buy – Trade Volume: 100-199 Contracts Each
47	Integer (6)	CUST_CLOSE_BUY_TRADE_QTY_BETWEEN_100_AND_199	Customer Closing Buy - Quantity of Trades: 100-199 Contracts Each
48	Integer (6)	CUST_CLOSE_BUY_TRADE_VOL_BETWEEN_100_AND_199	Customer Closing Buy - Trade Volume: 100-199 Contracts Each
49	Integer (6)	CUST_OPEN_SELL_TRADE_QTY_BETWEEN_100_AND_199	Customer Opening Sell - Quantity of Trades: 100-199 Contracts Each
50	Integer (6)	CUST_OPEN_SELL_TRADE_VOL_BETWEEN_100_AND_199	Customer Opening Sell - Trade Volume: 100-199 Contracts Each
51	Integer (6)	CUST_CLOSE_SELL_TRADE_QTY_BETWEEN_100_AND_199	Customer Closing Sell - Quantity of Trades: 100-199 Contracts Each
52	Integer (6)	CUST_CLOSE_SELL_TRADE_VOL_BETWEEN_100_AND_199	Customer Closing Sell - Trade Volume: 100-199 Contracts Each
53	Integer (6)	CUST_OPEN_BUY_TRADE_QTY_200_OR_MORE	Customer Opening Buy – Quantity of Trades: 200 or > Contracts Each
54	Integer (6)	CUST_OPEN_BUY_TRADE_VOL_200_OR_MORE	Customer Opening Buy – Trade Volume: 200 or > Contracts Each
55	Integer (6)	CUST_CLOSE_BUY_TRADE_QTY_200_OR_MORE	Customer Closing Buy - Quantity of Trades: 200 or > Contracts Each
56	Integer (6)	CUST_CLOSE_BUY_TRADE_VOL_200_OR_MORE	Customer Closing Buy - Trade Volume: 200 or > Contracts Each
57	Integer (6)	CUST_OPEN_SELL_TRADE_QTY_200_OR_MORE	Customer Opening Sell - Quantity of Trades: 200 or > Contracts Each
58	Integer (6)	CUST_OPEN_SELL_TRADE_VOL_200_OR_MORE	Customer Opening Sell - Trade Volume: 200 or > Contracts Each
59	Integer (6)	CUST_CLOSE_SELL_TRADE_QTY_200_OR_MORE	Customer Closing Sell - Quantity of Trades: 200 or > Contracts Each
60	Integer (6)	CUST_CLOSE_SELL_TRADE_VOL_200_OR_MORE	Customer Closing Sell - Trade Volume: 200 or > Contracts Each

61	Integer (6)	PROF_CUST_OPEN_BUY_TRADE_QTY_LESS_OR_EQ_100	Professional Customer Opening Buy – Quantity of Trades ≤100 Contracts Each
62	Integer (6)	PROF_CUST_OPEN_BUY_TRADE_VOL_LESS_OR_EQ_100	Professional Customer Opening Buy – Trade Volume ≤100 Contracts Each
63	Integer (6)	PROF_CUST_CLOSE_BUY_TRADE_QTY_LESS_OR_EQ_100	Professional Customer Closing Buy - Quantity of Trades ≤100 Contracts Each
64	Integer (6)	PROF_CUST_CLOSE_BUY_TRADE_VOL_LESS_OR_EQ_100	Professional Customer Closing Buy - Trade Volume ≤100 Contracts Each
65	Integer (6)	PROF_CUST_OPEN_SELL_TRADE_QTY_LESS_OR_EQ_100	Professional Customer Opening Sell - Quantity of Trades ≤100 Contracts Each
66	Integer (6)	PROF_CUST_OPEN_SELL_TRADE_VOL_LESS_OR_EQ_100	Professional Customer Opening Sell - Trade Volume ≤100 Contracts Each
67	Integer (6)	PROF_CUST_CLOSE_SELL_TRADE_QTY_LESS_OR_EQ_100	Professional Customer Closing Sell - Quantity of Trades ≤100 Contracts Each
68	Integer (6)	PROF_CUST_CLOSE_SELL_TRADE_VOL_LESS_OR_EQ_100	Professional Customer Closing Sell - Trade Volume ≤100 Contracts Each
69	Integer (6)	PROF_CUST_OPEN_BUY_TRADE_QTY_BETWEEN_100_AND_199	Professional Customer Opening Buy – Quantity of Trades: 100-199 Contracts Each
70	Integer (6)	PROF_CUST_OPEN_BUY_TRADE_VOL_BETWEEN_100_AND_199	Professional Customer Opening Buy – Trade Volume: 100-199 Contracts Each
71	Integer (6)	PROF_CUST_CLOSE_BUY_TRADE_QTY_BETWEEN_100_AND_199	Professional Customer Closing Buy - Quantity of Trades: 100-199 Contracts Each
72	Integer (6)	PROF_CUST_CLOSE_BUY_TRADE_VOL_BETWEEN_100_AND_199	Professional Customer Closing Buy - Trade Volume: 100-199 Contracts Each
73	Integer (6)	PROF_CUST_OPEN_SELL_TRADE_QTY_BETWEEN_100_AND_199	Professional Customer Opening Sell - Quantity of Trades: 100-199 Contracts Each
74	Integer (6)	PROF_CUST_OPEN_SELL_TRADE_VOL_BETWEEN_100_AND_199	Professional Customer Opening Sell - Trade Volume: 100-199 Contracts Each
75	Integer (6)	PROF_CUST_CLOSE_SELL_TRADE_QTY_BETWEEN_100_AND_199	Professional Customer Closing Sell - Quantity of Trades: 100-199 Contracts Each
76	Integer (6)	PROF_CUST_CLOSE_SELL_TRADE_VOL_BETWEEN_100_AND_199	Professional Customer Closing Sell - Trade Volume: 100-199 Contracts Each

77	Integer (6)	PROF_CUST_OPEN_BUY_TRADE_QTY_200_OR_MORE	Professional Customer Opening Buy – Quantity of Trades: 200 or > Contracts Each
78	Integer (6)	PROF_CUST_OPEN_BUY_TRADE_VOL_200_OR_MORE	Professional Customer Opening Buy – Trade Volume: 200 or > Contracts Each
79	Integer (6)	PROF_CUST_CLOSE_BUY_TRADE_QTY_200_OR_MORE	Professional Customer Closing Buy - Quantity of Trades: 200 or > Contracts Each
80	Integer (6)	PROF_CUST_CLOSE_BUY_TRADE_VOL_200_OR_MORE	Professional Customer Closing Buy - Trade Volume: 200 or > Contracts Each
81	Integer (6)	PROF_CUST_OPEN_SELL_TRADE_QTY_200_OR_MORE	Professional Customer Opening Sell - Quantity of Trades: 200 or > Contracts Each
82	Integer (6)	PROF_CUST_OPEN_SELL_TRADE_VOL_200_OR_MORE	Professional Customer Opening Sell - Trade Volume: 200 or > Contracts Each
83	Integer (6)	PROF_CUST_CLOSE_SELL_TRADE_QTY_200_OR_MORE	Professional Customer Closing Sell - Quantity of Trades: 200 or > Contracts Each
84	Integer (6)	PROF_CUST_CLOSE_SELL_TRADE_VOL_200_OR_MORE	Professional Customer Closing Sell - Trade Volume: 200 or > Contracts Each

*These fields will not be populated in files from December 4, 2018 to February 28, 2022.

SAMPLE FILES

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

<ftp://ftp.nyse.com>

in the following directory:

[/Historical Data Samples/NYSE OPT OPEN CLOSE SUM VOLUME/](#)