

NYSE OPTIONS OPEN/CLOSE VOLUME SUMMARY CLIENT SPECIFICATION

NYSE ARCA Open/Close Volume Summary

NYSE AMERICAN Open/Close Volume Summary

Version

1.0c

Date

April 15, 2024

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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
1.0c	April 15, 2024	Updated to reflect FINAL file for Intraday products Provided additional details regarding interval cutoff for Intraday products

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 aggregate 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 following trade types are not captured in the product:

- Test Symbols
- Flex Trades
- Flex Percent Trades
- Outcry Orders
- Intraday Busted Trades
- Prior Day Cancellations

End-of-Day data is available from December 2018 for both NYSE ARCA and NYSE AMERICAN.

Intraday data is available from August 2022 and November 2023 for NYSE ARCA and NYSE AMERICAN, respectively.

FILE AVAILABILITY

File Type	File(s) availability
Intraday	Every 10 minutes beginning after market open (approx. 9:40am EST) until market close (approx. 4:20pm EST). Trades executed up to 1-2 seconds prior to interval period (ie. trades executed up to 9:39:39 for the 9:40 interval) will be included in that interval's file. "FINAL" file available the following morning at approximately 7:00am 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 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 OPT_US_ARCO_SUM_VOLUME_FINAL_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_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 OPT_US_AMEX_SUM_VOLUME_FINAL_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_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.)
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
10	Decimal (8,3)	OPT_FIRST_TRADE_PRICE	Option First Trade Price (EOD and FINAL ONLY)
11	Decimal (8,3)	OPT_LAST_TRADE_PRICE	Option Last Trade Price (EOD and FINAL ONLY)
12	Decimal (8,3)	OPT_LOW_TRADE_PRICE	Option Low Trade Price (EOD and FINAL ONLY)
13	Decimal (8,3)	OPT_HIGH_TRADE_PRICE	Option High Trade Price (EOD and FINAL ONLY)
14	Integer (6)	TOTAL_VOL_SERIES	Total ARCA (or AMERICAN) Volume for the series (EOD and FINAL ONLY)
15*	Integer (6)	TOTAL_INDUSTRY_VOL_SERIES	Total Industry volume for the series (EOD and FINAL ONLY)
16*	Integer (6)	OPEN_INTEREST_FOR_SERIES	Open Interest for the series (EOD and FINAL 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/](#)