

Open-Close Cboe C1 exchange specification

The Cboe Options Exchange (“C1”) Open-Close product has two specification versions:

1. Pre-migration of C1 exchange to Bats technology covering 1/2/1990 to 10/4/2019: Summarizes the volume (contracts traded) by origin (customer and firm orders only), original order size and the opening or closing position of the order. The Open-Close volume is further broken into categories of buy/sell, open/close and order size "buckets".
2. Post-migration of C1 to Bats technology covering 10/7/2019 and thereafter: Offers more granularity on origin (customer, firm, broker-dealer, and pro-customer) and contains a derivation change of “buckets” by execution size instead of order size. There are also new fields introduced with this change for Open, High, Low, Close, and volume by option on the exchange.

Fields and format covering trade dates 1/2/1990 to 10/4/2019:

Filename pattern: OpenClose_YYYY-MM-DD.zip (Zipped CSV)

Fields:

Field #	Column Name	Data Type	Field Description
1	quote_date	Date	The date the trades occurred on - format yyyy-mm-dd
2	underlying_symbol	varchar(16)	The underlying stock, index or financial instrument.
3	root	varchar(6)	The option trading class symbol.
4	expiry	yyyymmdd	Expiration Date - format yyyy-mm-dd
5	strike	decimal(8.3)	Strike price
6	type	varchar(1)	C = Call, P = Put
7	firm_open_buys	integer(8)	see NOTE
8	firm_close_buys	integer(8)	see NOTE
9	firm_open_sells	integer(8)	see NOTE
10	firm_close_sells	integer(8)	see NOTE
11	cust_open_buys_small	integer(8)	see NOTE
12	cust_close_buys_small	integer(8)	see NOTE
13	cust_open_sells_small	integer(8)	see NOTE
14	cust_close_sells_small	integer(8)	see NOTE
15	cust_open_buys_medium	integer(8)	see NOTE
16	cust_close_buys_medium	integer(8)	see NOTE
17	cust_open_sells_medium	integer(8)	see NOTE
18	cust_close_sells_medium	integer(8)	see NOTE
19	cust_open_buys_large	integer(8)	see NOTE
20	cust_close_buys_large	integer(8)	see NOTE
21	cust_open_sells_large	integer(8)	see NOTE
22	cust_close_sells_large	integer(8)	see NOTE
23	series_type	varchar(10)	See Note 3
24	product_type	varchar(20)	See Note 4

NOTE: Trade Volume based upon order type and order size. Small: < 100, Medium: 100-200, Large: >200

NOTE2: Explicit Expiration Dates from 2/12/10 going forward.

NOTE3: series_type: Standard, LEAP, Weekly, Quarterly and Custom from 2/11/10.

NOTE4: product_type: Equity, ETF, T-Bond, Holder, OTC, Index, Currency (Foreign), Int. Rates and Volatility from 2/11/10.

Fields and format covering trade dates 10/7/2019 and thereafter:

Filename pattern: C1OpenClose_YYYY-MM-DD.zip (Zipped CSV)

Fields:

Field #	Column Name	Data Type	Field Description
1	quote_date	Date	quote date - format yyyy-mm-dd
2	underlying_symbol	Varchar(12)	Underlying Symbol
3	security_type	Integer(1)	Security Type: 1=Equity, 2=ETF, 3=Index, 4=WCO
4	option_symbol	Varchar(12)	Option Symbol
5	expiration_date	Date	Expiration Date - format yyyy-mm-dd
6	strike_price	Decimal(8,3)	Strike Price
7	call_put_flag	Char(1)	P = Put, C=Call
8	days_to_expire	Integer(3)	Number of days to Expiration (Calendar)
9	series_type	Char(1)	Series Type: S = Standard, N = Non-Standard
10	first_trade_price	Decimal(8,3)	Option First Trade Price on this exchange
11	high_trade_price	Decimal(8,3)	Option High Trade Price on this exchange
12	low_trade_price	Decimal(8,3)	Option Low Trade Price on this exchange
13	last_trade_price	Decimal(8,3)	Option Last Trade Price on this exchange
14	total_exchange_vol	Integer(6)	Total electronic volume on this exchange (counts both sides of a trade)
15	total_industry_vol	Integer(6)	Total Industry volume for the series
16	open_interest	Integer(6)	Open interest for the series
17	previous_open_interest	Integer(6)	Previous Open Interest for the series
18	previous_close	Decimal(8,3)	Previous Close Price
19	firm_open_buy_qty	Integer(6)	Firm Opening Buy - Quantity of Trades
20	firm_open_buy_vol	Integer(6)	Firm Opening Buy - Trade Volume
21	firm_close_buy_qty	Integer(6)	Firm Closing Buy - Quantity of Trades
22	firm_close_buy_vol	Integer(6)	Firm Closing Buy - Trade Volume
23	firm_open_sell_qty	Integer(6)	Firm Opening Sell - Quantity of Trades
24	firm_open_sell_vol	Integer(6)	Firm Opening Sell - Trade Volume
25	firm_close_sell_qty	Integer(6)	Firm Closing Sell - Quantity of Trades
26	firm_close_sell_vol	Integer(6)	Firm Closing Sell - Trade Volume
27	bd_open_buy_qty	Integer(6)	Broker/Dealer Opening Buy - Quantity of Trades
28	bd_open_buy_vol	Integer(6)	Broker/Dealer Opening Buy - Trade Volume
29	bd_close_buy_qty	Integer(6)	Broker/Dealer Closing Buy - Quantity of Trades
30	bd_close_buy_vol	Integer(6)	Broker/Dealer Closing Buy - Trade Volume
31	bd_open_sell_qty	Integer(6)	Broker/Dealer Opening Sell - Quantity of Trades
32	bd_open_sell_vol	Integer(6)	Broker/Dealer Opening Sell - Trade Volume
33	bd_close_sell_qty	Integer(6)	Broker/Dealer Closing Sell - Quantity of Trades
34	bd_close_sell_vol	Integer(6)	Broker/Dealer Closing Sell - Trade Volume
35	mm_buy_qty	Integer(6)	Market Maker Buy - Quantity of Trades
36	mm_buy_vol	Integer(6)	Market Maker Buy - Trade Volume
37	mm_sell_qty	Integer(6)	Market Maker Sell - Quantity of Trades

38	mm_sell_vol	Integer(6)	Market Maker Sell - Trade Volume
39	cust_lt_100_open_buy_qty	Integer(6)	Customer Buy - Quantity of Trades < 100 Contracts Each
40	cust_lt_100_open_buy_vol	Integer(6)	Customer Buy - Trade Volume < 100 Contracts Each
41	cust_lt_100_close_buy_qty	Integer(6)	Customer Buy - Quantity of Trades < 100 Contracts Each
42	cust_lt_100_close_buy_vol	Integer(6)	Customer Buy - Trade Volume < 100 Contracts Each
43	cust_lt_100_open_sell_qty	Integer(6)	Customer Sell - Quantity of Trades < 100 Contracts Each
44	cust_lt_100_open_sell_vol	Integer(6)	Customer Sell - Trade Volume < 100 Contracts Each
45	cust_lt_100_close_sell_qty	Integer(6)	Customer Sell - Quantity of Trades < 100 Contracts Each
46	cust_lt_100_close_sell_vol	Integer(6)	Customer Sell - Trade Volume < 100 Contracts Each
47	cust_100_199_open_buy_qty	Integer(6)	Customer Buy - Quantity of Trades 100-199 Contracts Each
48	cust_100_199_open_buy_vol	Integer(6)	Customer Buy - Trade Volume 100-199 Contracts Each
49	cust_100_199_close_buy_qty	Integer(6)	Customer Buy - Quantity of Trades 100-199 Contracts Each
50	cust_100_199_close_buy_vol	Integer(6)	Customer Buy - Trade Volume 100-199 Contracts Each
51	cust_100_199_open_sell_qty	Integer(6)	Customer Sell - Quantity of Trades 100-199 Contracts Each
52	cust_100_199_open_sell_vol	Integer(6)	Customer Sell - Trade Volume 100-199 Contracts Each
53	cust_100_199_close_sell_qty	Integer(6)	Customer Sell - Quantity of Trades 100-199 Contracts Each
54	cust_100_199_close_sell_vol	Integer(6)	Customer Sell - Trade Volume 100-199 Contracts Each
55	cust_gt_199_open_buy_qty	Integer(6)	Customer Buy - Quantity of Trades 200 or > Contracts Each
56	cust_gt_199_open_buy_vol	Integer(6)	Customer Buy - Trade Volume 200 or > Contracts Each
57	cust_gt_199_close_buy_qty	Integer(6)	Customer Buy - Quantity of Trades 200 or > Contracts Each
58	cust_gt_199_close_buy_vol	Integer(6)	Customer Buy - Trade Volume 200 or > Contracts Each
59	cust_gt_199_open_sell_qty	Integer(6)	Customer Sell - Quantity of Trades 200 or > Contracts Each
60	cust_gt_199_open_sell_vol	Integer(6)	Customer Sell - Trade Volume 200 or > Contracts Each
61	cust_gt_199_close_sell_qty	Integer(6)	Customer Sell - Quantity of Trades 200 or > Contracts Each
62	cust_gt_199_close_sell_vol	Integer(6)	Customer Sell - Trade Volume 200 or > Contracts Each
63	procust_lt_100_open_buy_qty	Integer(6)	Professional Customer Buy - Quantity of Trades < 100 Contracts Each
64	procust_lt_100_open_buy_vol	Integer(6)	Professional Customer Buy - Trade Volume < 100 Contracts Each
65	procust_lt_100_close_buy_qty	Integer(6)	Professional Customer Buy - Quantity of Trades < 100 Contracts Each
66	procust_lt_100_close_buy_vol	Integer(6)	Professional Customer Buy - Trade Volume < 100 Contracts Each
67	procust_lt_100_open_sell_qty	Integer(6)	Professional Customer Sell - Quantity of Trades < 100 Contracts Each
68	procust_lt_100_open_sell_vol	Integer(6)	Professional Customer Sell - Trade Volume < 100 Contracts Each
69	procust_lt_100_close_sell_qty	Integer(6)	Professional Customer Sell - Quantity of Trades < 100 Contracts Each
70	procust_lt_100_close_sell_vol	Integer(6)	Professional Customer Sell - Trade Volume < 100 Contracts Each
71	procust_100_199_open_buy_qty	Integer(6)	Professional Customer Buy - Quantity of Trades 100-199 Contracts Each
72	procust_100_199_open_buy_vol	Integer(6)	Professional Customer Buy - Trade Volume 100-199 Contracts Each
73	procust_100_199_close_buy_qty	Integer(6)	Professional Customer Buy - Quantity of Trades 100-199 Contracts Each

74	procust_100_199_close_buy_vol	Integer(6)	Professional Customer Buy - Trade Volume 100-199 Contracts Each
75	procust_100_199_open_sell_qty	Integer(6)	Professional Customer Sell - Quantity of Trades 100-199 Contracts Each
76	procust_100_199_open_sell_vol	Integer(6)	Professional Customer Sell - Trade Volume 100-199 Contracts Each
77	procust_100_199_close_sell_qty	Integer(6)	Professional Customer Sell - Quantity of Trades 100-199 Contracts Each
78	procust_100_199_close_sell_vol	Integer(6)	Professional Customer Sell - Trade Volume 100-199 Contracts Each
79	procust_gt_199_open_buy_qty	Integer(6)	Professional Customer Buy - Quantity of Trades 200 or > Contracts Each
80	procust_gt_199_open_buy_vol	Integer(6)	Professional Customer Buy - Trade Volume 200 or > Contracts Each
81	procust_gt_199_close_buy_qty	Integer(6)	Professional Customer Buy - Quantity of Trades 200 or > Contracts Each
82	procust_gt_199_close_buy_vol	Integer(6)	Professional Customer Buy - Trade Volume 200 or > Contracts Each
83	procust_gt_199_open_sell_qty	Integer(6)	Professional Customer Sell - Quantity of Trades 200 or > Contracts Each
84	procust_gt_199_open_sell_vol	Integer(6)	Professional Customer Sell - Trade Volume 200 or > Contracts Each
85	procust_gt_199_close_sell_qty	Integer(6)	Professional Customer Sell - Quantity of Trades 200 or > Contracts Each
86	procust_gt_199_close_sell_vol	Integer(6)	Professional Customer Sell - Trade Volume 200 or > Contracts Each