

Open-Close C1, BZX, C2, EDGX exchange 10-minute interval specification

Filename pattern: {Exchange}_OpenClose_YYYY-MM-DD_HH_MM.zip (Zipped CSV)

{Exchange} is Cboe (C1), BZX, C2, or EDGX based on product selected

Intervals: 42 10-minute interval files from 09:30 – 16:20 U.S. Eastern, except on early market close days. The 09_30 will only be populated if there are trades during the Global Trading Hours (“GTH”) session before the start of Regular Trading Hours (“RTH”). Trade count and volume within buckets are aggregate throughout the day, not just the latest interval.

Fields:

Field #	Column Name	Data Type (MySQL Example)	Field Description
1	Trade_datetime	Datetime	trade datetime - format: YYYYMMDD HH:MM:SS
2	underlying	string	Underlying Symbol
3	security_type	Integer	Security Type: 1=Equity, 2=ETF, 3=Index, 4=WCO
4	option_symbol	string	Option Symbol
5	expiration_date	date	Expiration Date - format yyyyymmdd
6	strike_price	numeric	Strike Price
7	call_put_flag	string	P = Put, C=Call
8	days_to_expire	Integer	Number of days to Expiration (Calendar)
9	series_type	string	Series Type: S = Standard, N = Non-Standard (FLEX series)
10	first_trade_price	numeric	Empty, not included in 10-minute intervals
11	high_trade_price	numeric	Empty, not included in 10-minute intervals
12	low_trade_price	numeric	Empty, not included in 10-minute intervals
13	last_trade_price	numeric	Empty, not included in 10-minute intervals
14	total_exchange_vol	Integer	Empty, not included in 10-minute intervals
15	total_industry_vol	Integer	Empty, not included in 10-minute intervals
16	open_interest	Integer	Empty, not included in 10-minute intervals
17	previous_open_interest	Integer	Empty, not included in 10-minute intervals
18	previous_close	numeric	Previous Close Price
19	firm_open_buy_qty	Integer	Firm Opening Buy - Quantity of Trades
20	firm_open_buy_vol	Integer	Firm Opening Buy - Trade Volume
21	firm_close_buy_qty	Integer	Firm Closing Buy - Quantity of Trades
22	firm_close_buy_vol	Integer	Firm Closing Buy - Trade Volume
23	firm_open_sell_qty	Integer	Firm Opening Sell - Quantity of Trades
24	firm_open_sell_vol	Integer	Firm Opening Sell - Trade Volume
25	firm_close_sell_qty	Integer	Firm Closing Sell - Quantity of Trades
26	firm_close_sell_vol	Integer	Firm Closing Sell - Trade Volume
27	bd_open_buy_qty	Integer	Broker/Dealer Opening Buy - Quantity of Trades
28	bd_open_buy_vol	Integer	Broker/Dealer Opening Buy - Trade Volume
29	bd_close_buy_qty	Integer	Broker/Dealer Closing Buy - Quantity of Trades
30	bd_close_buy_vol	Integer	Broker/Dealer Closing Buy - Trade Volume
31	bd_open_sell_qty	Integer	Broker/Dealer Opening Sell - Quantity of Trades
32	bd_open_sell_vol	Integer	Broker/Dealer Opening Sell - Trade Volume
33	bd_close_sell_qty	Integer	Broker/Dealer Closing Sell - Quantity of Trades

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

73	procust_100_199_close_buy_qty	Integer	Professional Customer Buy - Quantity of Trades 100-199 Contracts Each
74	procust_100_199_close_buy_vol	Integer	Professional Customer Buy - Trade Volume 100-199 Contracts Each
75	procust_100_199_open_sell_qty	Integer	Professional Customer Sell - Quantity of Trades 100-199 Contracts Each
76	procust_100_199_open_sell_vol	Integer	Professional Customer Sell - Trade Volume 100-199 Contracts Each
77	procust_100_199_close_sell_qty	Integer	Professional Customer Sell - Quantity of Trades 100-199 Contracts Each
78	procust_100_199_close_sell_vol	Integer	Professional Customer Sell - Trade Volume 100-199 Contracts Each
79	procust_gt_199_open_buy_qty	Integer	Professional Customer Buy - Quantity of Trades 200 or > Contracts Each
80	procust_gt_199_open_buy_vol	Integer	Professional Customer Buy - Trade Volume 200 or > Contracts Each
81	procust_gt_199_close_buy_qty	Integer	Professional Customer Buy - Quantity of Trades 200 or > Contracts Each
82	procust_gt_199_close_buy_vol	Integer	Professional Customer Buy - Trade Volume 200 or > Contracts Each
83	procust_gt_199_open_sell_qty	Integer	Professional Customer Sell - Quantity of Trades 200 or > Contracts Each
84	procust_gt_199_open_sell_vol	Integer	Professional Customer Sell - Trade Volume 200 or > Contracts Each
85	procust_gt_199_close_sell_qty	Integer	Professional Customer Sell - Quantity of Trades 200 or > Contracts Each
86	procust_gt_199_close_sell_vol	Integer	Professional Customer Sell - Trade Volume 200 or > Contracts Each

Trade Bucketing Logic:

The volume for each option series will be bucketed by Origin using the mapping of Trade Origin/Capacity Code to Origin listed below:

Origin	Trade Origin/Capacity Code
Firm	F, L
Broker-Dealer	B, J
Market Maker	M, N
Customer	C
Pro-Customer	U

Origin/Capacity Code Types:

Code	Capacity Type
B	For the account of a broker or dealer, including a Foreign Broker-Dealer
C	For the account of a Public Customer
F	For an OCC clearing member firm proprietary account
J	For a joint back office account
L	For the account of a non-Trading Permit Holder affiliate
M	For the account of Market-Maker
N	For the account of a market-maker on another options exchange
U	For the account of a Professional