

Open-Close Cboe BZX, C2, EDGX exchange EOD specification

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

{Exchange} is BZX, C2, or EDGX based on product selected

Fields:

Field #	Column Name	Data Type (MySQL Example)	Field Description
1	quote_date	date	quote date - format yyyy-mm-dd
2	underlying_symbol	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 yyyy-mm-dd
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	Option First Trade Price on this exchange
11	high_trade_price	numeric	Option High Trade Price on this exchange
12	low_trade_price	numeric	Option Low Trade Price on this exchange
13	last_trade_price	numeric	Option Last Trade Price on this exchange
14	total_exchange_vol	Integer	Total electronic volume on this exchange (counts both sides of a trade)
15	total_industry_vol	Integer	Total Industry volume for the series
16	open_interest	Integer	Open interest for the series
17	previous_open_interest	Integer	Previous Open Interest for the series
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