

## Open-Close Cboe C1, BZX, C2, EDGX Exchange EOD Specification

### Filename pattern:

- **Historical:**
  - 1 file per trade date per day for each exchange
  - Filenames: {Exchange}OpenClose\_YYYY-MM-DD.zip (Zipped CSV)
  - {Exchange} is C1<sup>1</sup>, BZX, C2, or EDGX based on order selections
- **Subscriptions:**
  - 1 preliminary file and 1 final file per day for each exchange
  - Schedule: Typically delivered after 00:30am-01:00am U.S. Eastern the next morning
  - Preliminary file: {Exchange}OpenClose\_YYYY-MM-DD\_p.zip<sup>2</sup> (Zipped CSV)
    - For use when final file is delayed, please see the Note #2 below for the difference versus the final file
  - Final file: {Exchange}OpenClose\_YYYY-MM-DD.zip (Zipped CSV)

### 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 <sup>2</sup>	Integer	Total Industry volume for the series
16	open_interest <sup>2</sup>	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

Field #	Column Name	Data Type (MySQL Example)	Field Description
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

Field #	Column Name	Data Type (MySQL Example)	Field Description
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

Notes:

1. For the C1 exchange, there is a format change that starts from January 2, 2011, for the prior format fore pre-2011 data please see [Legacy EOD file specification \(C1\)](#)
2. The preliminary file is the same as the final file but obtains 'total\_industry\_vol' and 'open\_interest' from OPRA. The final file sources authoritative values from the OCC. On most days, the preliminary file will be the same as the final file but Total Industry Volume and Open Interest values may be updated. On days when the OCC has delayed results, the preliminary file can be used as an interim reference.

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