



BOX Open Close End of Day file specifications

Filename format: ftp_open_close_yyyymmdd.csv

Trade Bucketing Logic:

Account Type	Description	Bucket
Public Customer	Public Customer for whom the BOX Participant is acting as agent. Trades must clear as Customer at OCC	cust
Professional Customer	Any person or entity that (i) is not a broker or dealer in securities, and (ii) places more than 390 orders in listed options per day on average during a calendar month for its own beneficial accounts(s)	procust
Broker Dealer	Includes BOX Participants and those acting as agent for the account of a BD that is not a BOX Participant nor affiliated with a BOX Participant. Trades clear as Firm at OCC	bd
Broker Dealer Cleared as Customer	Same as Broker Dealer above. Trades clear as Customer at OCC.	cust
Market maker	BOX Participant acting as Market Maker on BOX, though not necessarily for the class on which the order is submitted. Trades clear as Market Maker at OCC	mm
Away Market Maker	Market Maker registered on another exchange. Trades clear as Market Maker at OCC	mm

Fields:

Column #	Column Name	Data Type	Description
1	quote_date	date	Quote Date format yyyy-mm-dd
2	underlying_symbol	string	Underlying Symbol
3	option_symbol	string	Option Symbol
4	expiration_date	date	Expiration Date format = yyyy-mm-dd
5	strike_price	numeric	Strike Price

Column #	Column Name	Data Type	Description
6	call_put_flag	string	C = Call, P = Put
7	days_to_expire	integer	Number of Days to Expiration (Calendar)
8	first_trade_price	numeric	Option First Trade Price on This exchange
9	high_trade_price	numeric	Option High Trade Price on this exchange
10	low_trade_price	numeric	Option Low Trade Price on this exchange
11	last_trade_price	numeric	Option Last Trade Price on this exchange
12	total_exchange_vol	integer	Option Total volume on this exchange (counts both sides of trade)
13	bd_open_buy_qty	integer	Broker Dealer Opening Buy - Quantity of Trades
14	bd_open_buy_vol	integer	Broker Dealer Opening Buy - Trade Volume
15	bd_close_buy_qty	integer	Broker Dealer Closing Buy - Quantity of Trades
16	bd_close_buy_vol	integer	Broker Dealer Closing Buy - Trade Volume
17	bd_open_sell_qty	integer	Broker Dealer Opening Sell - Quantity of Trades
18	bd_open_sell_vol	integer	Broker Dealer Opening Sell - Trade Volume
19	bd_close_sell_qty	integer	Broker Dealer Closing Sell - Quantity of Trades
20	bd_close_sell_vol	integer	Broker Dealer Closing Sell - Trade Volume
21	mm_buy_qty	integer	Market Maker Buy - Quantity of Trades
22	mm_buy_vol	integer	Market Maker Buy - Trade Volume
23	mm_sell_qty	integer	Market Maker Sell - Quantity of Trades
24	mm_sell_vol	integer	Market Maker Sell - Trade Volume
25	cust_lt_100_open_buy_qty	integer	Customer Opening Buy - Quantity of Trades < 100 Contracts Each

Column #	Column Name	Data Type	Description
26	cust_lt_100_open_buy_vol	integer	Customer Opening Buy - Trade Volume < 100 Contracts Each
27	cust_lt_100_close_buy_qty	integer	Customer Closing Buy - Quantity of Trades < 100 Contracts Each
28	cust_lt_100_close_buy_vol	integer	Customer Closing Buy - Trade Volume < 100 Contracts Each
29	cust_lt_100_open_sell_qty	integer	Customer Opening Sell - Quantity of Trades < 100 Contracts Each
30	cust_lt_100_open_sell_vol	integer	Customer Opening Sell - Trade Volume < 100 Contracts Each
31	cust_lt_100_close_sell_qty	integer	Customer Closing Sell - Quantity of Trades < 100 Contracts Each
32	cust_lt_100_close_sell_vol	integer	Customer Closing Sell - Trade Volume < 100 contracts Each
33	cust_100_199_open_buy_qty	integer	Customer Opening Buy - Quantity of Trades 100-199 Contracts Each
34	cust_100_199_open_buy_vol	integer	Customer Opening Buy - Trade Volume 100-199 Contracts Each
35	cust_100_199_close_buy_qty	integer	Customer Closing Buy - Quantity of Trades 100-199 Contracts Each
36	cust_100_199_close_buy_vol	integer	Customer Closing Buy - Trade Volume 100-199 Contracts Each
37	cust_100_199_open_sell_qty	integer	Customer Opening Sell - Quantity of Trades 100-199 Contracts Each
38	cust_100_199_open_sell_vol	integer	Customer Opening Sell - Trade Volume 100-199 Contracts Each
39	cust_100_199_close_sell_qty	integer	Customer Closing Sell - Quantity of Trades 100-199 Contracts Each
40	cust_100_199_close_sell_vol	integer	Customer Closing Sell - Trade Volume 100-199 contracts Each
41	cust_gt_199_open_buy_qty	integer	Customer Opening Buy - Quantity of Trades >= 200 Contracts Each
42	cust_gt_199_open_buy_vol	integer	Customer Opening Buy - Trade Volume >= 200 Contracts Each
43	cust_gt_199_close_buy_qty	integer	Customer Closing Buy - Quantity of Trades >= 200 Contracts Each
44	cust_gt_199_close_buy_vol	integer	Customer Closing Buy - Trade Volume >= 200 Contracts Each
45	cust_gt_199_open_sell_qty	integer	Customer Opening Sell - Quantity of Trades >= 200 Contracts Each

Column #	Column Name	Data Type	Description
46	cust_gt_199_open_sell_vol	integer	Customer Opening Sell - Trade Volume >= 200 Contracts Each
47	cust_gt_199_close_sell_qty	integer	Customer Closing Sell - Quantity of Trades >= 200 Contracts Each
48	cust_gt_199_close_sell_vol	integer	Customer Closing Sell - Trade Volume >= 200 contracts Each
49	procust_lt_100_open_buy_qty	integer	Professional Customer Opening Buy - Quantity of Trades < 100 Contracts Each
50	procust_lt_100_open_buy_vol	integer	Professional Customer Opening Buy - Trade Volume < 100 Contracts Each
51	procust_lt_100_close_buy_qty	integer	Professional Customer Closing Buy - Quantity of Trades < 100 Contracts Each
52	procust_lt_100_close_buy_vol	integer	Professional Customer Closing Buy - Trade Volume < 100 Contracts Each
53	procust_lt_100_open_sell_qty	integer	Professional Customer Opening Sell - Quantity of Trades < 100 Contracts Each
54	procust_lt_100_open_sell_vol	integer	Professional Customer Opening Sell - Trade Volume < 100 Contracts Each
55	procust_lt_100_close_sell_qty	integer	Professional Customer Closing Sell - Quantity of Trades < 100 Contracts Each
56	procust_lt_100_close_sell_vol	integer	Professional Customer Closing Sell - Trade Volume < 100 contracts Each
57	procust_100_199_open_buy_qty	integer	Professional Customer Opening Buy - Quantity of Trades 100-199 Contracts Each
58	procust_100_199_open_buy_vol	integer	Professional Customer Opening Buy - Trade Volume 100-199 Contracts Each
59	procust_100_199_close_buy_qty	integer	Professional Customer Closing Buy - Quantity of Trades 100-199 Contracts Each
60	procust_100_199_close_buy_vol	integer	Professional Customer Closing Buy - Trade Volume 100-199 Contracts Each
61	procust_100_199_open_sell_qty	integer	Professional Customer Opening Sell - Quantity of Trades 100-199 Contracts Each
62	procust_100_199_open_sell_vol	integer	Professional Customer Opening Sell - Trade Volume 100-199 Contracts Each
63	procust_100_199_close_sell_qty	integer	Professional Customer Closing Sell - Quantity of Trades 100-199 Contracts Each
64	procust_100_199_close_sell_vol	integer	Professional Customer Closing Sell - Trade Volume 100-199 contracts Each
65	procust_gt_199_open_buy_qty	integer	Professional Customer Opening Buy - Quantity of Trades >= 200 Contracts Each

Column #	Column Name	Data Type	Description
66	procust_gt_199_open_buy_vol	integer	Professional Customer Opening Buy - Trade Volume >= 200 Contracts Each
67	procust_gt_199_close_buy_qty	integer	Professional Customer Closing Buy - Quantity of Trades >= 200 Contracts Each
68	procust_gt_199_close_buy_vol	integer	Professional Customer Closing Buy - Trade Volume >= 200 Contracts Each
69	procust_gt_199_open_sell_qty	integer	Professional Customer Opening Sell - Quantity of Trades >= 200 Contracts Each
70	procust_gt_199_open_sell_vol	integer	Professional Customer Opening Sell - Trade Volume >= 200 Contracts Each
71	procust_gt_199_close_sell_qty	integer	Professional Customer Closing Sell - Quantity of Trades >= 200 Contracts Each
72	procust_gt_199_close_sell_vol	integer	Professional Customer Closing Sell - Trade Volume >= 200 contracts Each