## Optsum (End of Day)

Optsum (End of Day) options summary (CBOE-traded options) Years available: 1990 – Present Review live data in a convenient format for ease of data selection. This analysis will provide option records organized by day and series (symbol, expiration month, strike price, put or call) as well as the price of the underlying security.

Download a sample file (one security)

Download a sample file (all securities)

## View of file layout for Optsum

The daily optsum file is a gzipped csv file with name optsum_YYYYMMDD.csv.gz. The zipped file is around 500KB in size; unzipped it is around 4MB.

| Pos. | Column Label | Column Name | Data Type | Description |
|---|---|---|---|---|
| 1 | TRADE_DT | TRADE_DATE | yyyymmdd | The date the trades occurred on |
| 2 | UNDLY | UNDERLYING_SYMBOL | varchar(1-6) | The underly stock, index or financial instrument |
| 3 | CLS | OPTION CLASS_SYM | varchar(1-6) | The option trading class symbol |
| 4 | EXPR_DT | OPTION EXPIRATION_DATE | yyyymmdd | The explicit date the option expires (See note). |
| 5 | STRK_PRC | OPTION EXERCISE_PRICE | decimal(8.3) | The explicit dollar.cent strike price of the option. |
| 6 | PC | PUT_CALL_CODE | char(1) | ‘C’ or ‘P’ |
| 7 | OIT | OPEN_INT_QTY | integer(8) | The 'open-interest' in this series |
| 8 | VOL | TOT_TRADE_VOL | integer(8) | The number of option 'contracts' traded in this series on this day. |
| 9 | HIGH | HIGH_TRADE_PRICE | decimal(7.2) | The highest trade price in this series on this day (null if no trades occurred). |
| 10 | LOW | LOW_TRADE_PRICE | decimal(7.2) | The lowest trade price in this series on this day (null if no trades occurred). |
| 11 | OPEN | OPEN_TRADE_PRICE | decimal(7.2) | The trade price on the first trade in this series on this day (null if no trades occurred). |
| 12 | LAST | LAST_TRADE_PRICE | decimal(7.2) | The trade price on the last trade in this series on this day (null if no trades occurred). |
| 13 | L_BID | LAST_BID_PRICE | decimal(7.2) | The bid price on the last quote in this series on this day. |
| 14 | L_ASK | LAST_ASK_PRICE | decimal(7.2) | The ask price on the last quote in this series on this day. |
| 15 | UNDL_PRC | UNDLY_INST_PRICE | decimal(7.2) | The closing price on the associated underlying instrument on this day. |
| 16 | S_TYPE | SERIES_TYPE | char(10) | See Note 2 |
| 17 | P_TYPE | PRODUCT_TYPE | char(10) | See Note 3 |

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

*NOTE2: S_TYPES: Standard, LEAP, Weekly, Quarterly and Custom from 2/11/10.*

*NOTE3: P_TYPES: Equity, ETF, T-Bond, Holder, OTC, Index, Currency (Foreign), Int. Rates and Volatility from 2/11/10.*