



ISE Open/Close Trade Profile GEMX Open/Close Trade Profile

Available Fields prior to 2009 enhancements

Field	Field Label	Data Type	Field Description
1	TRADE_DT	yyyymmdd	Trade Date
2	UNDLY	varchar(1-6)	Underlying Symbol
3	SEC_TYPE	Integer(1)	Security Type: 1=Equity, 2=ETF, 3=Index, 4=FX Index
4	SYM_ROOT	varchar(1-3)	Option Root – Exists as legacy field pre-June 2010 (OSI completed May 2010)
5	EXPR_DT	yyyymmdd	Expiration Date
6	STRK_PRC	decimal(8,3)	Option Exercise Price (8 integers with 3 decimals)
7	PC	char(1)	P=Put C=Call
8 (a)	MONEYNESS	Integer(1)	Moneyness Code 1=Deep in the Money 2=In the Money 3=At the Money 4=Out of the Money 5=Deep out of the Money; See note (a) below
9	DAYS_EXP	Integer(3)	Days to Expiration
10 (a)	S_TYPE	char(10)	Series Type: Non-Leap, Leap, Weekly, End-of-Month, or Quarterly; See note (a) below
11	FOB_TRD	integer(6)	'Firm Opening Buy' Quantity of Trades*
12	FOB_VOL	integer(6)	'Firm Opening Buy' Volume Traded*
13	FCB_TRD	integer(6)	'Firm Closing Buy' Quantity of Trades*
14	FCB_VOL	integer(6)	'Firm Closing Buy' Volume Traded*
15	FOS_TRD	integer(6)	'Firm Opening Sell' Quantity of Trades*
16	FOS_VOL	integer(6)	'Firm Opening Sell' Volume Traded*
17	FCS_TRD	integer(6)	'Firm Closing Sell' Quantity of Trades*
18	FCS_VOL	integer(6)	'Firm Closing Sell' Volume Traded*
19	COB_SM_TRD	integer(6)	'Customer Opening Buy' Quantity of Small Trades (<100 Contracts Each)
20	COB_SM_VOL	integer(6)	'Customer Opening Buy' Volume of Small Trades (<100 Contracts Each)
21	CCB_SM_TRD	integer(6)	'Customer Closing Buy' Quantity of Small Trades (<100 Contracts Each)

Field	Field Label	Data Type	Field Description
22	CCB_SM_VOL	integer(6)	'Customer Closing Buy' Volume of Small Trades (<100 Contracts Each)
23	COS_SM_TRD	integer(6)	'Customer Opening Sell' Quantity of Small Trades (<100 Contracts Each)
24	COS_SM_VOL	integer(6)	'Customer Opening Sell' Volume of Small Trades (<100 Contracts Each)
25	CCS_SM_TRD	integer(6)	'Customer Closing Sell' Quantity of Small Trades (<100 Contracts Each)
26	CCS_SM_VOL	integer(6)	'Customer Closing Sell' Volume of Small Trades (<100 Contracts Each)
27	COB_MD_TRD	integer(6)	'Customer Opening Buy' Quantity of Medium Trades (101-199 Contracts Each)
28	COB_MD_VOL	integer(6)	'Customer Opening Buy' Volume of Medium Trades (101-199 Contracts Each)
29	CCB_MD_TRD	integer(6)	'Customer Closing Buy' Quantity of Medium Trades (101-199 Contracts Each)
30	CCB_MD_VOL	integer(6)	'Customer Closing Buy' Volume of Medium Trades (101-199 Contracts Each)
31	COS_MD_TRD	integer(6)	'Customer Opening Sell' Quantity of Medium Trades (101-199 Contracts Each)
32	COS_MD_VOL	integer(6)	'Customer Opening Sell' Volume of Medium Trades (101-199 Contracts Each)
33	CCS_MD_TRD	integer(6)	'Customer Closing Sell' Quantity of Medium Trades (101-199 Contracts Each)
34	CCS_MD_VOL	integer(6)	'Customer Closing Sell' Volume of Medium Trades (101-199 Contracts Each)
35	COB_LG_TRD	integer(6)	'Customer Opening Buy' Quantity of Large Trades (>200 Contracts Each)
36	COB_LG_VOL	integer(6)	'Customer Opening Buy' Volume of Large Trades (>200 Contracts Each)
37	CCB_LG_TRD	integer(6)	'Customer Closing Buy' Quantity of Large Trades (>200 Contracts Each)
38	CCB_LG_VOL	integer(6)	'Customer Closing Buy' Volume of Large Trades (>200 Contracts Each)
39	COS_LG_TRD	integer(6)	'Customer Opening Sell' Quantity of Large Trades (>200 Contracts Each)
40	COS_LG_VOL	integer(6)	'Customer Opening Sell' Volume of Large Trades (>200 Contracts Each)
41	CCS_LG_TRD	integer(6)	'Customer Closing Sell' Quantity of Large Trades (>200 Contracts Each)

Field	Field Label	Data Type	Field Description
42	CCS_LG_VOL	integer(6)	'Customer Closing Sell' Volume of Large Trades (>200 Contracts Each)
43	BDOB_TRD	integer(6)	'Broker/Dealer Opening Buy' Quantity of Trades*
44	BDOB_VOL	integer(6)	'Broker/Dealer Opening Buy' Volume Traded*
45	BDCB_TRD	integer(6)	'Broker/Dealer Closing Buy' Quantity of Trades*
46	BDCB_VOL	integer(6)	'Broker/Dealer Closing Buy' Volume Traded*
47	BDOS_TRD	integer(6)	'Broker/Dealer Opening Sell' Quantity of Trades*
48	BDOS_VOL	integer(6)	'Broker/Dealer Opening Sell' Volume Traded*
49	BDCS_TRD	integer(6)	'Broker/Dealer Closing Sell' Quantity of Trades*
50	BDCS_VOL	integer(6)	'Broker/Dealer Closing Sell' Volume Traded*
51	POB_TRD	integer(6)	'Proprietary Opening Buy' Quantity of Trades*
52	POB_VOL	integer(6)	'Proprietary Opening Buy' Volume Traded*
53	PCB_TRD	integer(6)	'Proprietary Closing Buy' Quantity of Trades*
54	PCB_VOL	integer(6)	'Proprietary Closing Buy' Volume Traded*
55	POS_TRD	integer(6)	'Proprietary Opening Sell' Quantity of Trades*
56	POS_VOL	integer(6)	'Proprietary Opening Sell' Volume Traded*
57	PCS_TRD	integer(6)	'Proprietary Closing Sell' Quantity of Trades*
58	PCS_VOL	integer(6)	'Proprietary Closing Sell' Volume Traded*

(a) Historical files does not include this field prior to November 9, 2007

* Firm trades are further broken down into 'Broker/Dealer' and 'Proprietary' trades

ISE Open/Close Trade Profile

GEMX Open/Close Trade Profile

Additional available fields following the 2009 enhancements (b)

Field	Field Label	Data Type	Field Description
59 (b)	PCOB_Sm_Trld	integer(6)	'Professional Customer Opening Buy' Quantity of Small Trades (<100 Contracts Each)
60 (b)	PCOB_sm_VOL	integer(6)	'Professional Customer Opening Buy' Volume of Small Trades (<100 Contracts Each)
61 (b)	PCCB_Sm_Trld	integer(6)	'Professional Customer Closing Buy' Quantity of Small Trades (<100 Contracts Each)
62 (b)	PCCB_Sm_VOL	integer(6)	'Professional Customer Closing Buy' Volume of Small Trades (<100 Contracts Each)
63 (b)	PCOS_Sm_Trld	integer(6)	'Professional Customer Opening Sell' Quantity of Small Trades (<100 Contracts Each)
64 (b)	PCOS_Sm_VOL	integer(6)	'Professional Customer Opening Sell' Volume of Small Trades (<100 Contracts Each)
65 (b)	PCCS_Sm_Trld	integer(6)	'Professional Customer Closing Sell' Quantity of Small Trades (<100 Contracts Each)
66 (b)	PCCS_Sm_VOL	integer(6)	'Professional Customer Closing Sell' Volume of Small Trades (<100 Contracts Each)
67 (b)	PCOB_Md_Trld	integer(6)	'Professional Customer Opening Buy' Quantity of Medium Trades (101-199 Contracts Each)
68 (b)	PCOB_Md_VOL	integer(6)	'Professional Customer Opening Buy' Volume of Medium Trades (101-199 Contracts Each)
69 (b)	PCCB_Md_Trld	integer(6)	'Professional Customer Closing Buy' Quantity of Medium Trades (101-199 Contracts Each)
70 (b)	PCCB_Md_VOL	integer(6)	'Professional Customer Closing Buy' Volume of Medium Trades (101-199 Contracts Each)
71 (b)	PCOS_Md_Trld	integer(6)	'Professional Customer Opening Sell' Quantity of Medium Trades (101-199 Contracts Each)
72 (b)	PCOS_Md_VOL	integer(6)	'Professional Customer Opening Sell' Volume of Medium Trades (101-199 Contracts Each)

Field	Field Label	Data Type	Field Description
73 (b)	PCCS_Md_Trđ	integer(6)	'Professional Customer Closing Sell' Quantity of Medium Trades (101-199 Contracts Each)
74 (b)	PCCS_Md_VOL	integer(6)	'Professional Customer Closing Sell' Volume of Medium Trades (101-199 Contracts Each)
75 (b)	PCOB_Lg_Trđ	Integer(6)	'Professional Customer Opening Buy' Quantity of Large Trades (>200 Contracts Each)
76 (b)	PCOB_Lg_VOL	integer(6)	'Professional Customer Opening Buy' Volume of Large Trades (>200 Contracts Each)
77 (b)	PCCB_Lg_Trđ	integer(6)	'Professional Customer Closing Buy' Quantity of Large Trades (>200 Contracts Each)
78 (b)	PCCB_Lg_VOL	integer(6)	'Professional Customer Closing Buy' Volume of Large Trades (>200 Contracts Each)
79 (b)	PCOS_Lg_Trđ	integer(6)	'Professional Customer Opening Sell' Quantity of Large Trades (>200 Contracts Each)
80 (b)	PCOS_Lg_VOL	integer(6)	'Professional Customer Opening Sell' Volume of Large Trades (>200 Contracts Each)
81 (b)	PCCS_Lg_Trđ	integer(6)	'Professional Customer Closing Sell' Quantity of Large Trades (>200 Contracts Each)
82 (b)	PCCS_Lg_VOL	integer(6)	'Professional Customer Closing Sell' Volume of Large Trades (>200 Contracts Each)
83 (b)	OPEN_INT	integer(6)	Open Interest for the series; See note (b) below
84 (b)	CLOSE_UNDERLYING	decimal(8.3)	Closing Price for the Underlying Security; See note (b) below
85 (b)	CLOSE_SERIES	decimal(8.3)	Closing Price for the series; See note (b) below
86 (b)	ISE_VOL (For ISE) GEMX_VOL(For GEMX)	integer(6)	For the ISE files this field shows total ISE Volume for the series. For the GEMX files this field shows total GEMX Volume for the series; See note (b) below
87 (b)	TOTAL_VOL	integer(6)	Total Industry Volume for the series; See note (b) below
88	OSI_CODE	Char(6)	New OPRA Symbol for the Series (Roll out begins in February 2010)

(b) These are new fields as of October 1, 2009 so historical files prior to October 1, 2009 do not include these fields