

Volume and Open Interest

The Volume and Open Interest file contains the official volume and open interest information for CME Group futures and options contracts. This dataset includes **only** the total volume and open interest for all exchange traded products listed on the CME, CBOT, NYMEX, and COMEX. Delivered in an easy-to-use CSV format, Volume and Open Interest preliminary settlements are available at 6:00 p.m. Central Time.

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Dates Available

Volume and Open Interest data is available for four exchanges in CSV format from as early as 1972.

By Product

Filter VOI data availability by product [here](#).

Sample Files

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Layout Guides

Fields with an * in the "Field Availability" column are only available post-November 1st, 2010.

Field Name	Excel Column	Example Value	Supported Values	Description	Field Availability
Trade Date	A	20120801	YYYYMMDD	The trade date in YYYYMMDD format.	
Exchange Code	B	XCME	XCME, XCBT, XNYM, XCEC	The exchange where the product is traded.	
Product Code	D	EZ	String	The code assigned to a particular product.	
Product Description	F	E-MINI S&P 500	String	The textual description of a product.	
Product Type	G	O	F, O	Designates whether the contract is a Future (F) or Option (O).	
Put/Call	I	C	P, C	Designates whether the contract is a Put (P) or Call (C).	
Strike Price	J	1200	String	If an option, the strike price.	
Contract Year	K	2012	YYYY	The year the contract expires.	
Contract Month	L	8	MM	The delivery month for the future or option contract.	
Open Interest	P	54	String	The open interest for the contract.	
Total Volume	Q	2880	String	The total number of contracts traded -- the sum of Globex, Floor, and PNT.	

Globex Volume	R	998	String	The number of contracts traded on Globex.	
Floor Volume	S	0	String	The number of contracts traded on the Floor.	*
PNT Volume	T	0	String	The number of contracts traded in Privately-Negotiated Transactions.	*
Block Volume	U	1805	String	The number of contracts traded as Blocks.	*

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FAQ

Does End-of-Day include both floor and CME Globex prices?

Yes, both venues are included in the dataset. They cannot be delivered separately.

Do you have a list of End-of-Day product availability?

Yes. [View product availability.](#)

Do you have sample files available?

Sample files can be found [here](#).

What is the historical product availability for implied volatility data?

CME Products - February 1987

CBOT Products - July 2008

NYMEX Products - November 2009

COMEX Products - November 2009

Why are some expiries and/or strikes missing settlements?

We do not currently provide settlements for expiries or option strikes that have not traded that day and do not have open interest.

Why don't I see Open Interest in files prior to 11/1/2010?

This is because previous to November 1, 2010 Open Interest was only published in the preliminary files and not the final files. If you grab the preliminary files you will get the Open Interest data.

What format is the file delivered in?

Volume and Open Interest is delivered in .CSV format.

What should I expect for the file name?

VOI files delivered via subscription service adhere to the following naming convention:

[DATA TYPE]_[TRADE DATE]_[SUFFIX]. Example: EOD_20120921_P.zip

- Data Type:
 - Data Type will be EOD if your product set does not include all products on the exchange level.
 - Data type will be EODE if your product set includes all products for an exchange.
- Trade Date:
 - The date in the file name matches the trade date associated with the data in the file.
 - The date in the file name is in YYYYMMDD format.
- Suffix:
 - E is associated with the earliest file that is sent. This file contains settlement data only.
 - P is associated with the preliminary file that is sent at the end of the trade date.
 - F is associated with the final file sent the morning of the next trade date.

What time are these files delivered?

P files will arrive at approximately 9:30 p.m. CT. F files will arrive at approximately 9:30 a.m. CT the next trade date.

How are these files obtained?

VOI files can be obtained through four different methodologies. These are API transfer, S3 to S3 transfer, SFTP download and Filer Browser download.

How many files will I receive for a given trade date?

You will receive two files for a given trade date.

What are P and F files?

The P file is the preliminary file that is sent at the end of the trade date. The F file is the final file sent the morning of the next trade date.

Will I always get an P file?

You will always receive a P File for subscription files. One-time orders will only receive the F file, not an P file.

Will I always get an F file?

Yes you will always receive a F file.

If the open interest can be adjusted, can any of the other values be adjusted as well?

No. All values in the P file with the exception of open interest are final for that trade date. Only the open interest could be updated the next morning.

How do I know if there was adjusted open interest?

Adjusted open interest will be indicated by the presence of a file with an F in the naming convention. When there is no adjustment to open interest, there will be no F file.

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