

DataShop page:

Subscription: [Early Exercise Strike by Option Class - Subscription](#)

Description:

This report will provide the maximum theoretical call strike price that is financially beneficial for early exercise and the minimum theoretical put strike price that is financially beneficial for early exercise on the current trading day according to a proprietary theoretical valuation model. This proprietary valuation model uses a business day calendar with intraday time decay along with discrete dividend estimates, proprietary implied borrow rates, and proprietary arbitrage-free smoothed volatility surfaces. Files are labeled with a date-time in Central time.

One file will be delivered at the end of the day, if End of Day interval is chosen.

If 15 min interval is selected, files will be delivered every 15 minutes during the day with 15 minutes delayed data.

Filename pattern:

Intraday - FTRefEarlyExerciseStrikeByOptionClass_YYYYMMDD_HHMM.zip (Zipped CSV file, timestamp value is U.S. Central Time)

EOD - FTRefEarlyExerciseStrikeByOptionClass_YYYYMMDD.zip (Zipped CSV file)

Subscription delivery frequency & timing: Monday - Friday (except holidays where U.S. markets are closed)

Layout & Field Definitions:

Field #	Column Name	Data Type	Field Description
1	Underlyer	String	The ticker symbol of the underlying security
2	OptionRoot	String	Option symbol for the underlying asset
3	Expiration	Datetime	Expiration Date (yyyy-mm-dd hh:mm:ss)
4	CallExerciseMaxStrike	Numeric	Maximum theoretical call strike price that is optimal for early exercise on the current trading day according to FT Options theoretical valuation model.
5	PutExerciseMinStrike	Numeric	Minimum theoretical put strike price that is optimal for early exercise on the current trading day according to FT Options theoretical valuation model.
6	Updated	Datetime	Time at which the record was updated (yyyy-mm-dd hh:mm:ss Central Time Zone)