Cboe DataShop

End-Of-Day Option Quotes with Calcs Specification

Filename pattern: UnderlyingOptionsEODCalcs_YYYY-MM-DD.zip (Zipped CSV)

Fields:

Field #	Column Label	Data Type	Description
1	underlying_symbol	string	The underlying stock or index. An index will utilize a caret (^) prefix, i.e. ^NDX,^SPX,^VIX…etc. Underlyings with classes may utilize a dot (.) instead of a slash or space, i.e. BRK.B, RDS.A, RDS.B.
2	quote_date	yyyy-mm-dd	The trading date the data represents
3	root	string	The option trading class symbol
4	expiration	yyyy-mm-dd	The explicit expiration date of the option
5	strike	numeric	The exercise/strike price of the option
6	option_type	string	C for Call options, P for Put options
7	open	numeric	The trade price of the first trade in the series on the date (zero if no trades occurred or trade condition not eligible to update OHLC)
8	high	numeric	The highest trade price in the series on the date (zero if no trades occurred or trade condition not eligible to update OHLC)
9	low	numeric	The lowest trade price in the series on the date (zero if no trades occurred or trade condition not eligible to update OHLC)
10	close	numeric	The trade price of the last trade in the series on the date (zero if no trades occurred or trade condition not eligible to update OHLC)
11	trade_volume	integer	The total option contracts traded in the series on the date
12	bid_size_1545	integer	The total size across exchanges on the best bid price (NBB) at 15:45 or 3:45pm U.S. Eastern on this date
13	bid_1545	numeric	The best bid price (NBB) in this series at 15:45 or 3:45pm U.S. Eastern on the date
14	ask_size_1545	integer	The total size across exchanges on the best ask price (NBO) at 15:45 or 3:45pm U.S. Eastern on this date
15	ask_1545	numeric	The best ask price (NBO) in this series at 15:45 or 3:45pm U.S. Eastern on the date
16	underlying_bid_1545	numeric	The bid price at 15:45 or 3:45pm U.S. Eastern for the underlying instrument on the date
17	underlying_ask_1545	numeric	The ask price at 15:45 or 3:45pm U.S. Eastern for the underlying instrument on the date
18	implied_underlying_price_1545	numeric	The calculated implied underlying price at 15:45 or 3:45pm Eastern. See DataShop FAQs for more on the calculation
19	active_underlying_price_1545	numeric	The underlying price at 15:45 or 3:45pm Eastern used in the calculation model. See DataShop FAQs for more
20	implied_volatility_1545	numeric	The option implied volatility at 15:45 or 3:45pm U.S. Eastern
21	delta_1545	numeric	The option delta at 15:45 or 3:45pm U.S. Eastern
22	gamma_1545	numeric	The option gamma at 15:45 or 3:45pm U.S. Eastern
23	theta_1545	numeric	The option theta at 15:45 or 3:45pm U.S. Eastern
24	vega_1545	numeric	The option vega at 15:45 or 3:45pm U.S. Eastern
25	rho_1545	numeric	The option rho at 15:45 or 3:45pm U.S. Eastern
18	bid_size_eod	integer	The total size across exchanges on the best bid price (NBB) at the close on this date
19	bid_eod	numeric	The ask price on the last quote in this series on the date
20	ask_size_eod	integer	The total size across exchanges on the best ask/offer price (NBO) at the close on this date

21	ask_eod	numeric	The ask price on the last quote in this series on the date
22	underlying_bid_eod	numeric	The bid price on the last quote for the underlying instrument on the date
23	underlying_ask_eod	numeric	The ask price on the last quote for the underlying instrument on the date
24	vwap	numeric	The volume weighted average price in the series on the date (zero if no eligible trades occurred)
25	open_interest	integer	The SOD open interest in the series
26	delivery_code	string	A formula to show the deliverable per contract for a non-standard series (blank if unavailable)

Product Links

Historical (one-time purchase): End-of-Day Option Quotes with Calcs

Subscription: End-of-Day Option Quotes with Calcs – Subscription