



ALGOSEEK US OPTIONS (OPRA) OHLC TRADE BARS

Version 2.0

September 21, 2015

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INTRODUCTION

This describes the format for AlgoSeek OPRA Open High Low Close Trade Bars.

OPRA is the Options Pricing Authority and responsible for collecting and distributing market information generated by the trading of securities options in the USA.

Current OPRA participants include:

- NYSE Amex Equities (AMEX)
- BATS Options (BATS)
- Boston Stock Exchange (BSE)
- Chicago Board Options Exchange (CBOE)
- International Securities Exchange (ISE)
- NYSE Arca, and
- Philadelphia Stock Exchange (PHLX)

OPRA provides options data for listed stock, ETFs, ETNs, etc

DATA DELIVERY

Typically via FTP but can also be on disk.

EXPIRATION DATES

To view option last trading days and actual expiration, check out the OIC calendar:

<http://www.theocc.com/components/docs/about/publications/xcal2015.pdf>

For earlier years, replace XX in the following link with the year you need:

<http://www.theocc.com/components/docs/about/publications/xcal20XX.pdf>

DATA

The dataset consist of ASCII Comma Separated Value (CSV) files per trading day. Each file contains OHLC trade based bars for the entire OPRA trading session.

COLUMNS

"Time" – Bar time for start of bar.

"Ticker" – equity symbol or index (up to 8 characters)

"PutCall" – PUT ("P") or CALL ("C") option type

"Strike" – strike price (4 implicit decimal digits, divide by 10,000)

"Expiration" – Expiration Date in YYYYMMDD format

"OpenPrice" – Open Price

"HighPrice" – High Price

"LowPrice" – Low Price

"ClosePrice" – Close Price

"TotalVolume" – $\text{OpenPrice} * \text{TotalQuantity}$

"TotalQuantity" – Total number of contracts

"TotalTradeCount" – Total number of trades