optionsDX

Option Chain Field Definitions

Resources / By Admin

Download Sample Data (SPX minutely)

Field	Definition	Example
QUOTE_UNIXTIME	Time of quote as a Unix Timestamp	1583508900
QUOTE_READTIME	Time of quote in a readable form (year-month-day hour:minute) [yyyy-mm-dd hh:MM)	2020-03-06 10:35
QUOTE_DATE	Date of quote in a readable form (year-month-day) [yyyy-mm-dd]	2020-03-06
QUOTE_TIME_HOURS	Time of quoted day in hours	10.58333
UNDERLYING_LAST	Last price of underlying asset	296.38
EXPIRE_DATE	Expiry date of contract in a readable form (year-month-day) [yyyy-mm-dd]	2020-09-18
EXPIRE_UNIX	Expiry date of contract as a Unix Timestamp	1600459200
DTE	Days till Expiry in hours (assumes options expire on expiry date at 16:00)	196.18
C_DELTA	Derived Option Greek: Delta of Call option	0.12682
C_GAMMA	Derived Option Greek: Gamma of Call option	0.00508
C_VEGA	Derived Option Greek: Vega of Call option	0.45103
C_THETA	Derived Option Greek: Theta of Call option	-0.01843
C_RHO	Derived Option Greek: Rho of Call option	0.184
C_IV	Implied Volatility of Call option	0.18953

C_VOLUME	Days traded volume of Call option	1
C_LAST	Last traded price of Call option	2.25
C_SIZE	Current size of Call option	113 x 100
C_BID	Bid price of Call option	2.05
C_ASK	Ask price of Call option	2.82
STRIKE	Option strike price	345
P_BID	Bid price of Put option	52.58
P_ASK	Ask price of Put option	54.68
P_SIZE	Current size of Put option	113 x 113
P_LAST	Last traded price of Put option	43
P_DELTA	Derived Option Greek: Delta of Put option	-0.95081
P_GAMMA	Derived Option Greek: Gamma of Put option	0.00277
P_VEGA	Derived Option Greek: Vega of Put option	0.16209
P_THETA	Derived Option Greek: Theta of Put option	-0.02739
P_RHO	Derived Option Greek: Rho of Put option	-1.80885
P_IV	Implied Volatility of Put option	0.12222
P_VOLUME	Days traded volume of Put option	6
STRIKE_DISTANCE	Distance between strike price and current underlying price	48.6
STRIKE_DISTANCE_PCT	Distance as a percentage between strike price and current underlying price	0.164

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