



## VOLATILITY\_SURFACE

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|--|
| SECURITYID: int<br>DATE: smalldatetime<br>DAYS: int<br>DELTA: int  |
| CALLPUT: char(1)<br>IMPLIEDVOLATILITY: real<br>IMPLIEDSTRIKE: real<br>IMPLIEDPREMIUM: real<br>DISPERSION: real |

## OPTION\_PRICE\_VIEW

## OPTION\_PRICE

|   |
|---|
| SYMBOLFLAG: char(1)<br>SYMBOL: char(5)<br>DATE: smalldatetime   |
| SECURITYID: INTEGER<br>STRIKE: int<br>EXPIRATION: smalldatetime<br>CALLPUT: char(1)<br>BESTBID: real<br>BESTOFFER: real<br>LASTTRADEDATE: smalldatetime<br>VOLUME: int<br>OPENINTEREST: int<br>SPECIALSETTLEMENT: char(1)<br>IMPLIEDVOLATILITY: real<br>DELTA: real<br>GAMMA: real<br>VEGA: real<br>THETA: real<br>OPTIONID: int<br>ADJUSTMENTFACTOR: int |

## SECURITY\_PRICE

|   |
|---|
| DATE: smalldatetime   |
| BIDLOW: real<br>ASKHIGH: real<br>CLOSEPRICE: real<br>VOLUME: int<br>TOTALRETURN: real<br>ADJUSTMENTFACTOR: real<br>OPENPRICE: real<br>SHARESOUTSTANDING: int<br>ADJUSTMENTFACTOR2: real |

## SECURITY

|   |
|---|
| SECURITYID: int   |
| CUSIP: char(8)<br>TICKER: char(6)<br>SIC: char(4)<br>INDEXFLAG: char(1)<br>EXCHANGEFLAGS: int<br>CLASS: char(1)<br>ISSUETYPE: char(1)<br>INDUSTRYGROUP: char(3) |

## SECURITY\_NAME

|   |
|---|
| SECURITYID: int<br>DATE: smalldatetime  |
| CUSIP: char(8)<br>TICKER: char(6)<br>CLASS: char(1)<br>ISSUERDESCRIPTION: char(28)<br>ISSUERDESCRIPTION: char(20)<br>SIC: char(4) |

## ZERO\_CURVE

|                                  |
|----------------------------------|
| DATE: smalldatetime<br>DAYS: int |
| RATE: real                       |

## OPTION\_INFO

|  |
|--|
| SECURITYID: int  |
| DIVIDENDCONVENTION: char(1)<br>EXERCISESTYLE: char(1)<br>AMSETTLEMENTFLAG: int |

## DISTRIBUTION

|   |
|---|
| SECURITYID: int<br>RECORDDATE: smalldatetime<br>SEQUENCENUMBER: int   |
| EXDATE: smalldatetime<br>AMOUNT: real<br>ADJUSTMENTFACTOR: real<br>DECLAREDATE: smalldatetime<br>PAYMENTDATE: smalldatetime<br>LINKSECURITYID: int<br>DISTRIBUTIONTYPE: char(1)<br>FREQUENCY: char(1)<br>CURRENCY: char(3)<br>APPROXIMATEFLAG: char(1)<br>CANCELFLAG: char(1)<br>LIQUIDATIONFLAG: char(1) |

## INDEX\_DIVIDEND

|  |
|--|
| SECURITYID: int<br>DATE: smalldatetime |
| RATE: real                             |

## OPTION\_VOLUME

|  |
|--|
| SECURITYID: int<br>DATE: smalldatetime<br>CALLPUT: char(1) |
| VOLUME: int<br>OPENINTEREST: int                           |

## HISTORICAL\_VOLATILITY

|   |
|---|
| SECURITYID: int<br>DATE: smalldatetime<br>DAYS: int |
| VOLATILITY: real                                    |

## EXCHANGE

|  |
|--|
| SECURITYID: int<br>DATE: smalldatetime<br>SEQUENCENUMBER: smallint               |
| STATUS: char(1)<br>EXCHANGE: char(1)<br>ADDDELETE: char(1)<br>EXCHANGEFLAGS: int |

## ROLLOVER

|                     |
|---------------------|
| DATE: smalldatetime |
|---------------------|

## STD\_OPTION\_PRICE

|   |
|---|
| SECURITYID: int<br>DATE: smalldatetime<br>DAYS: int<br>CALLPUT: char(1)   |
| FORWARDPRICE: real<br>STRIKE: real<br>PREMIUM: real<br>IMPLIEDVOLATILITY: real<br>DELTA: real<br>GAMMA: real<br>THETA: real<br>VEGA: real |