Table	Fields	Data Type	Comment

Table primary keys are bold and underlined

Table	Fields	Data Type	Comment
company_fundamentals			General info for each symbol
	company_id	int(10) UN	Company id
	underlying_symbol	varchar(20) PK	Security symbol
	name	varchar(45)	Company name
	cusip	varchar(20)	CUSIP number
	sector	varchar(45)	Company sector
	sector_code	int(10) UN	Sector code
	industry	varchar(45)	Company industry
	industry_code	bigint(20) UN	Industry code
	type	varchar(25)	Type of security
	exchange_code	varchar(20)	Exchange where security is traded
	exchange_country	varchar(45)	The country of the exchange where the security is traded
	business_summary	text	The business summary
	financial_summary	text	The financial summary
	currency_code	varchar(5)	The currency code
	currency_name	varchar(100)	The currency name
	total_float	double	The total float of outstanding shares
	shares	double	The total number of shares
	shareholders	int(10) UN	The total number of shareholders
	recent_split	double	The recent split ratio
	recent_split_date	datetime	The recent split date
	employees	int(10) UN	The number of employees
	street	varchar(200)	The street of HQ
	city	varchar(45)	The city of HQ
	state	varchar(45)	The state of HQ
	postal_code	varchar(10)	The postal code of HQ
	country	varchar(45)	The country of HQ
company_info			High level / summary info for each symbol
	company_name	varchar(100)	The company name
	company_description	text	Company description
	is_optionable	tinyint(1)	If the equity has options, 1 - yes, 0 - no
	underlying_symbol	varchar(16) PK	Security symbol
	average_stock_volume_10day	double	The average stock volume over the last 10 trading days
	average_stock_volume	bigint(20)	The average stock volume over the last 63 trading days
	average_call_volume_10day	double	The average option call volume over the last 10 trading days
	average_call_volume	bigint(20)	The average option call volume over the last 63 trading days
	average_put_volume_10day	double	The average option put volume over the last 10 trading days
	average_put_volume	bigint(20) UN	The average option put volume over the last 63 trading days
	average_call_open_interest_10day	double	The average option call open interest for the last 10 trading days
	average_call_open_interest	bigint(20)	The average option call open interest for the last 63 trading days
	average_put_open_interest_10day	double	The average option put open interest for the last 10 trading days
	average_put_open_interest	bigint(20) UN	The average option put open interest for the last 63 trading days
	year_high_stock_price	float	The 52 wk. high in stock price
	year_high_stock_price_date	date	The 52 wk. high price date
	year_low_stock_price	float	The 52 wk. low in stock price
	year_low_stock_price_date	date	The 52 wk. low price date
	year_high_ivx	float	The 52 wk. high in IV30
	year_high_ivx_date	date	The 52 wk. high IV30 date
	year_low_ivx	float	The 52 wk. low in IV30
	year_low_ivx_date	date	The 52 wk. low IV30 date
	year_high_hv	float	The 52 wk. high in HV30
	year_high_hv_date	date	The 52 wk. high HV30 date
	year_low_hv	float	The 52 wk. low in HV30
	year_low_hv_date	date	The 52 wk. low HV30 date
	divisor	varchar(45)	Obsolete field, no longer in use
	iv30_close	float	The most recent close in IV30
	hv30_close	float	The most recent close in HV30
	ise_calls	int(10) UN	Obsolete field, no longer in use
	ise_puts	int(10) UN	Obsolete field, no longer in use
	hv30	float	The historical volatility (realized volatility of the stock) for the last 30 days
	sigma1_close	float	The most recent close of the front month vol
	sigma2_close	float	The most recent close of the second month vol
	sigma3_close	float	The most recent close of the third month vol
	year_high_iv60	float	The year high in IV60
	year_high_iv60_date	date	The date of the year high in IV60
	year_low_iv60	float	The year low in IV60
	year_low_iv60_date	date	The date of the year low in IV60
	year_high_iv90	float	The year high in IV90
	year_high_iv90_date	date	The date of the year high in IV90
	year_low_iv90	float	The year low in IV90
	year_low_iv90_date	date	The date of the year low in IV90
	year_high_hv60	float	The year high in HV60
	year_high_hv60_date	date	The date of the year high in HV60
	year_low_hv60	float	The year low in HV60
	year_low_hv60_date	date	The date of the year low in HV60
	year_high_hv90	float	The year high in HV90
	year_high_hv90_date	date	The date of the year high in HV90
	year_low_hv90	float	The year low in HV90
	year_low_hv90_date	date	The date of the year low in HV90
	next_earnings_date	date	The next earnings date (may be an estimate)
	next_earnings_estimate	float	The next earnings amount estimate
	next_dividend_date	date	The next dividend date (may be an estimate)
	next_dividend_amount	float	The next dividend amount (may be an estimate)
	corporate_action_id	int(10) UN	The ID of a corporate action (no longer in use)
	previous_close	double	The previous closing price for underlying
	previous_volume	bigint(20)	Total number of shares traded the previous day for underlying

	pm_portfolio_group	int(10) UN	obsolete field, no longer in use
	pm_product_group	int(10) UN	obsolete field, no longer in use
	calc_settings_flag	int(10) UN	obsolete field, no longer in use
earnings_result			Stores information on market for first and second month's straddles and straddle iv for 5 days before and after earnings event
	underlying_symbol	varchar(16) PK	Security symbol
	earnings_date	datetime PK	Earnings date
	quote_date	datetime PK	Business(trade) date
	underlying_price	float	Current trading price of the underlying asset per share
	root1	varchar(16)	Option symbol for the first month for the underlying asset
	expiry1	date	Expiration date for the option with option symbol 1
	strike1	float	Strike price for the option with option symbol 1
	call_bid1	float	Latest 'bid' price for the option call
	call_ask1	float	Latest 'ask' price for the option call
	put_bid1	float	Latest 'bid' price for the option put
	put_ask1	float	Latest 'ask' price for the option put
	sigma1	float	The implied vol. of an expiration cycle (weighted average of the volatilities of the 4 strikes around the ATM) by option strike for the first month
	extrinsic1	float	Extrinsic value (time value) of an option for the first month
	root2	varchar(16)	Option symbol for the second month for the underlying asset
	expiry2	date	Expiration date for the option with option symbol 2
	strike2	float	Strike price for the option with option symbol 2
	call_bid2	float	Second month 'bid' price for the option call
	call_ask2	float	Second month 'ask' price for the option call
	put_bid2	float	Second month 'bid' price for the put call
	put_ask2	float	Second month 'ask' price for the put call
	sigma2	float	The implied vol. of an expiration cycle (weighted average of the volatilities of the 4 strikes around the ATM) by option strike for the second month
	extrinsic2	float	Extrinsic value (time value) of an option for the second month
	earnings_result_needs_update	int(10) UN	Internal field (not for a customer)
eod_delta_weighted_iv_indices			Eod - IV indexes per fixed delta and fixed time period
	quote_date	date PK	Business(trade) date
	underlying_symbol	varchar(16) PK	Security symbol
	put_10d_iv30	double	The implied volatility of the 10 delta puts for the hypothetical 30 day option at the end of the day
	put_25d_iv30	double	The implied volatility of the 25 delta puts for the hypothetical 30 day option at the end of the day
	atm_iv30	double	The implied volatility of the blended at-the-money (call & put) for the hypothetical 30 day option at the end of the day
	call_25d_iv30	double	The implied volatility of the 25 delta calls for the hypothetical 30 day option at the end of the day
	call_10d_iv30	double	The implied volatility of the 10 delta calls for the hypothetical 30 day option at the end of the day
	put_10d_iv60	double	The implied volatility of the 10 delta puts for the hypothetical 60 day option at the end of the day
	put_25d_iv60	double	The implied volatility of the 25 delta puts for the hypothetical 60 day option at the end of the day
	atm_iv60	double	The implied volatility of the blended at-the-money (call & put) for the hypothetical 60 day option at the end of the day
	call_25d_iv60	double	The implied volatility of the 25 delta calls for the hypothetical 60 day option at the end of the day
	call_10d_iv60	double	The implied volatility of the 10 delta calls for the hypothetical 60 day option at the end of the day
	put_10d_iv90	double	The implied volatility of the 10 delta puts for the hypothetical 90 day option at the end of the day
	put_25d_iv90	double	The implied volatility of the 25 delta puts for the hypothetical 90 day option at the end of the day
	atm_iv90	double	The implied volatility of the blended at-the-money (call & put) for the hypothetical 90 day option at the end of the day
	call_25d_iv90	double	The implied volatility of the 25 delta calls for the hypothetical 90 day option at the end of the day
	call_10d_iv90	double	The implied volatility of the 10 delta calls for the hypothetical 90 day option at the end of the day
	put_10d_iv120	double	The implied volatility of the 10 delta puts for the hypothetical 120 day option at the end of the day
	put_25d_iv120	double	The implied volatility of the 25 delta puts for the hypothetical 120 day option at the end of the day
	atm_iv120	double	The implied volatility of the blended at-the-money (call & put) for the hypothetical 120 day option at the end of the day
	call_25d_iv120	double	The implied volatility of the 25 delta calls for the hypothetical 120 day option at the end of the day
	call_10d_iv120	double	The implied volatility of the 10 delta calls for the hypothetical 120 day option at the end of the day
	put_10d_iv180	double	The implied volatility of the 10 delta puts for the hypothetical 180 day option at the end of the day
	put_25d_iv180	double	The implied volatility of the 25 delta puts for the hypothetical 180 day option at the end of the day
	atm_iv180	double	The implied volatility of the blended at-the-money (call & put) for the hypothetical 180 day option at the end of the day
	call_25d_iv180	double	The implied volatility of the 25 delta calls for the hypothetical 180 day option at the end of the day
	call_10d_iv180	double	The implied volatility of the 10 delta calls for the hypothetical 180 day option at the end of the day
	put_10d_iv360	double	The implied volatility of the 10 delta puts for the hypothetical 360 day option at the end of the day
	put_25d_iv360	double	The implied volatility of the 25 delta puts for the hypothetical 360 day option at the end of the day
	atm_iv360	double	The implied volatility of the blended at-the-money (call & put) for the hypothetical 360 day option at the end of the day
	call_25d_iv360	double	The implied volatility of the 25 delta calls for the hypothetical 360 day option at the end of the day
	call_10d_iv360	double	The implied volatility of the 10 delta calls for the hypothetical 360 day option at the end of the day
	put_10d_iv720	double	The implied volatility of the 10 delta puts for the hypothetical 720 day option at the end of the day
	put_25d_iv720	double	The implied volatility of the 25 delta puts for the hypothetical 720 day option at the end of the day
	atm_iv720	double	The implied volatility of the blended at-the-money (call & put) for the hypothetical 720 day option at the end of the day

	call_25d_iv720	double	The implied volatility of the 25 delta calls for the hypothetical 720 day option at the end of the day
	call_10d_iv720	double	The implied volatility of the 10 delta calls for the hypothetical 720 day option at the end of the day
	sequence_number	bigint(20) UN	Not tracked in the EOD table
eod_delta_weighted_ivs_per_expiry			Eod - IV indexes per fixed delta for each expiry cycle
	quote_date	date PK	Business(trade) date
	underlying_symbol	varchar(16) PK	Security symbol
	root	varchar(6) PK	Option symbol for the underlying asset
	expiry	date PK	Expiration date for the option
	is_standard_deliverable	int(10)	Standard option = 1, non-standard = 0
	deliverable_type	int(10)	For standard option = 0, for non-standard: 1 if regular non-standard, 2 if mini option, 3 if jumbo option
	put_10_delta_iv	double	The IV of the hypothetical 10 delta put option using an interpolated value between the IV of the two closest options surrounding 10 delta at the end of
	put_25_delta_iv	double	The IV of the hypothetical 25 delta put option using an interpolated value between the IV of the two closest options surrounding 25 delta at the end of
	atm_iv	double	between the IV of the two closest options surrounding 50 delta at the end of the day
	call_25_delta_iv	double	between the IV of the two closest options surrounding 25 delta at the end of the day
	call_10_delta_iv	double	between the IV of the two closest options surrounding 10 delta at the end of the day
	current_underlying_price	double	The current price of the underlying
	forward_index	double	Option implied forward underlying price
eod_option_2017			Historical Option data recorded at end of day for 2017
	underlying_symbol	varchar(16)	Security symbol
	quote_date	date PK	Business(trade) date
	root	varchar(8) PK	Option symbol for the underlying asset
	expiry	date PK	Expiration date for the option
	strike	float PK	Strike price
	call_open	float UN	The opening price for the call on the "quote_date"
	call_high	float	The high price for the call on the "quote_date"
	call_low	float	The low price for the call on the "quote_date"
	call_close	float	The closing trade price for the call on the "quote_date"
	call_volume	int(10) UN	The volume for the call on the "quote_date"
	call_bid_size	int(10) UN	The size of the NBBO for the Call Bid
	call_bid	float	The NBB (the national best bid)
	call_ask_size	int(10) UN	The size of the NBBO for the Call Ask
	call_ask	float	The NBO (the national best offer)
	underlying_bid	float	NBBO for underlying 15 min before the close
	underlying_ask	float	Best ask for underlying 15 min before the close
	implied_underlying	float	The implied price is defined as the Forward Index minus the cost of carry. The forward index is defined as "call - put + strike" where call/put is the midpoint of the bid/ask.
	active_underlying	float	The active_underlying is the price used as the stock price input (it could be the implied price, or the last trade price or the midpoint of the bid/ask).
	call_iv	float	The implied vol for the call on the "quote_date"
	call_delta	float	The delta for the call on the "quote_date"
	call_gamma	float	The gamma for the call on the "quote_date"
	call_theta	float	The theta for the call on the "quote_date"
	call_vega	float	The vega for the call on the "quote_date"
	call_rho	float	The rho for the call on the "quote_date"
	call_bid_size_eod	int(10) UN	The bid size for the call on the "quote_date" on close
	call_bid_eod	float	The bid price for the call on the "quote_date" on close
	call_ask_size_eod	int(10) UN	The ask size for the call on the "quote_date" on close
	call_ask_eod	float	The ask price for the call on the "quote_date" on close
	underlying_bid_eod	float	NBBO for underlying at the close
	underlying_ask_eod	float	Best ask for underlying at the close
	call_vwap	float	The volume weighted average price for the call on the "quote_date"
	call_open_interest	int(10) UN	The open interest for the call on the "quote_date"
	put_open	float UN	The opening price for the put on the "quote_date"
	put_high	float	The high price for the put on the "quote_date"
	put_low	float	The low price for the put on the "quote_date"
	put_close	float	The closing price for the put on the "quote_date"
	put_volume	int(10) UN	The volume for the put on the "quote_date"
	put_bid_size	int(10) UN	The size of the NBBO for the Put Bid
	put_bid	float	The NBB (the national best bid)
	put_ask_size	int(10) UN	The size of the NBBO for the Put Ask
	put_ask	float	The NBO (the national best offer)
	put_iv	float	The implied vol for the put on the "quote_date"
	put_delta	float	The delta for the put on the "quote_date"
	put_gamma	float	The gamma for the put on the "quote_date"
	put_theta	float	The theta for the put on the "quote_date"
	put_vega	float	The vega for the put on the "quote_date"
	put_rho	float	The rho for the put on the "quote_date"
	put_bid_size_eod	int(10) UN	The bid size for the put on the "quote_date" on close
	put_bid_eod	float	The bid price for the put on the "quote_date" on close
	put_ask_size_eod	int(10) UN	The ask size for the put on the "quote_date" on close
	put_ask_eod	float	The ask price for the put on the "quote_date" on close
	put_vwap	float	The volume weighted average price for the put on the "quote_date"
	put_open_interest	int(10) UN	The open interest for the put on the "quote_date"
	delivery_code	varchar(48)	The formula to represent the deliverable per contract (obsolete)
eod_option_40_day			Historical Option data recorded at end of day for last 40 days
	underlying_symbol	varchar(16)	Security symbol
	quote_date	date PK	Business(trade) date
	root	varchar(8) PK	Option symbol for the underlying asset
	expiry	date PK	Expiration date for the option
	strike	float PK	Strike price
	call_open	float UN	The opening price for the call on the "quote_date"
	call_high	float	The high price for the call on the "quote_date"

	call_low	float	The low price for the call on the "quote_date"
	call_close	float	The closing trade price for the call on the "quote_date"
	call_volume	int(10) UN	The volume for the call on the "quote_date"
	call_bid_size	int(10) UN	The size of the NBBO for the Call Bid
	call_bid	float	The NBB (the national best bid)
	call_ask_size	int(10) UN	The size of the NBBO for the Call Ask
	call_ask	float	The NBO (the national best offer)
	underlying_bid	float	NBBO for underlying 15 min before the close
	underlying_ask	float	Best ask for underlying 15 min before the close
	implied_underlying	float	The implied price is defined as the Forward Index minus the cost of carry. The forward index is defined as "call - put + strike" where call/put is the midpoint of the bid/ask.
	active_underlying	float	The active_underlying is the price used as the stock price input (it could be the implied price, or the last trade price or the midpoint of the bid/ask).
	call_iv	float	The implied vol for the call on the "quote_date"
	call_delta	float	The delta for the call on the "quote_date"
	call_gamma	float	The gamma for the call on the "quote_date"
	call_theta	float	The theta for the call on the "quote_date"
	call_vega	float	The vega for the call on the "quote_date"
	call_rho	float	The rho for the call on the "quote_date"
	call_bid_size_eod	int(10) UN	The bid size for the call on the "quote_date" on close
	call_bid_eod	float	The bid price for the call on the "quote_date" on close
	call_ask_size_eod	int(10) UN	The ask size for the call on the "quote_date" on close
	call_ask_eod	float	The ask price for the call on the "quote_date" on close
	underlying_bid_eod	float	NBBO for underlying at the close
	underlying_ask_eod	float	Best ask for underlying at the close
	call_vwap	float	The volume weighted average price for the call on the "quote_date"
	call_open_interest	int(10) UN	The open interest for the call on the "quote_date"
	put_open	float UN	The opening price for the put on the "quote_date"
	put_high	float	The high price for the put on the "quote_date"
	put_low	float	The low price for the put on the "quote_date"
	put_close	float	The closing price for the put on the "quote_date"
	put_volume	int(10) UN	The volume for the put on the "quote_date"
	put_bid_size	int(10) UN	The size of the NBBO for the Put Bid
	put_bid	float	The NBB (the national best bid)
	put_ask_size	int(10) UN	The size of the NBBO for the Put Ask
	put_ask	float	The NBO (the national best offer)
	put_iv	float	The implied vol for the put on the "quote_date"
	put_delta	float	The delta for the put on the "quote_date"
	put_gamma	float	The gamma for the put on the "quote_date"
	put_theta	float	The theta for the put on the "quote_date"
	put_vega	float	The vega for the put on the "quote_date"
	put_rho	float	The rho for the put on the "quote_date"
	put_bid_size_eod	int(10) UN	The bid size for the put on the "quote_date" on close
	put_bid_eod	float	The bid price for the put on the "quote_date" on close
	put_ask_size_eod	int(10) UN	The ask size for the put on the "quote_date" on close
	put_ask_eod	float	The ask price for the put on the "quote_date" on close
	put_vwap	float	The volume weighted average price for the put on the "quote_date"
	put_open_interest	int(10) UN	The open interest for the put on the "quote_date"
	delivery_code	varchar(48)	The formula to represent the deliverable per contract (obsolete)
eod_statistics			Historical - Tracks summary options order flow information against each underlying, updates in real time
	underlying_symbol	varchar(16) PK	Security symbol
	quote_date	date PK	Business(trade) date
	calls_on_bid	int(10) UN	The number of calls traded today on the bid
	calls_on_ask	int(10) UN	The number of calls traded today on the ask
	otm_calls_on_bid	int(10) UN	The number of out-of-the-money calls traded today on the bid
	otm_calls_on_ask	int(10) UN	The number of out-of-the-money calls traded today on the ask
	calls_between_bid_ask	int(10) UN	The number of calls traded today in between the NBBO
	puts_on_bid	int(10) UN	The number of puts traded today on the bid
	puts_on_ask	int(10) UN	The number of puts traded today on the ask
	otm_puts_on_bid	int(10) UN	The number of out-of-the-money puts traded today on the bid
	otm_puts_on_ask	int(10) UN	The number of out-of-the-money puts traded today on the ask
	puts_between_bid_ask	int(10) UN	The number of puts traded today in between the NBBO
	call_premium	double	The total (net) call premium traded today. The number is credited for trades on the ask, and debited for trades on the bid
	put_premium	double	The total (net) put premium traded today. The number is credited for trades on the ask, and debited for trades on the bid
	call_delta	double	The total (net) call delta traded today. The number is credited for trades on the ask, and debited for trades on the bid
	put_delta	double	The total (net) put delta traded today. The number is credited for trades on the ask, and debited for trades on the bid
	call_gamma	double	The total (net) call gamma traded today. The number is credited for trades on the ask, and debited for trades on the bid
	put_gamma	double	The total (net) put gamma traded today. The number is credited for trades on the ask, and debited for trades on the bid
	call_vega	double	The total (net) call vega traded today. The number is credited for trades on the ask, and debited for trades on the bid
	put_vega	double	The total (net) put vega traded today. The number is credited for trades on the ask, and debited for trades on the bid
	nasdaq_call_volume	int(10) UN	NASDAQ calls volume at the end of the day
	nasdaq_put_volume	int(10) UN	NASDAQ puts volume at the end of the day
	amex_call_volume	int(10) UN	AMEX calls volume at the end of the day
	amex_put_volume	int(10) UN	AMEX puts volume at the end of the day
	cboe_call_volume	int(10) UN	CBOE calls volume at the end of the day
	cboe_put_volume	int(10) UN	CBOE puts volume at the end of the day
	ise_call_volume	int(10) UN	ISE calls volume at the end of the day
	ise_put_volume	int(10) UN	ISE puts volume at the end of the day
	nysearca_call_volume	int(10) UN	NYSEARCA calls volume at the end of the day
	nysearca_put_volume	int(10) UN	NYSEARCA puts volume at the end of the day
	philex_call_volume	int(10) UN	PHILEX calls volume at the end of the day
	philex_put_volume	int(10) UN	PHILEX puts volume at the end of the day

	box_call_volume	int(10) UN	BOX calls volume at the end of the day
	box_put_volume	int(10) UN	BOX puts volume at the end of the day
	bats_call_volume	int(10) UN	BATS calls volume at the end of the day
	bats_put_volume	int(10) UN	BATS puts volume at the end of the day
	c2_call_volume	int(10) UN	C2 calls volume at the end of the day
	c2_put_volume	int(10) UN	C2 puts volume at the end of the day
	bx_call_volume	int(10) UN	BX calls volume at the end of the day
	bx_put_volume	int(10) UN	BX puts volume at the end of the day
	miax_call_volume	int(10) UN	MIAX calls volume at the end of the day
	miax_put_volume	int(10) UN	MIAX puts volume at the end of the day
	gmni_call_volume	int(10) UN	GMNI calls volume at the end of the day
	gmni_put_volume	int(10) UN	GMNI puts volume at the end of the day
	edgx_call_volume	int(10) UN	EDGX calls volume at the end of the day
	edgx_put_volume	int(10) UN	EDGX puts volume at the end of the day
	merc_call_volume	int(10) UN	MERC calls volume at the end of the day
	merc_put_volume	int(10) UN	MERC puts volume at the end of the day
	perl_call_volume	int(10) UN	PERL calls volume at the end of the day
	perl_put_volume	int(10) UN	PERL puts volume at the end of the day
	call_dollar_volume	double	Call option trade price times trade quantity
	put_dollar_volume	double	Put option trade price times trade quantity
eod_underlying			Historical Underlying data recorded at end of day
	underlying_symbol	varchar(16) PK	Security symbol
	quote_date	date PK	Business (quote) date
	open	float	The stock's opening trade price for the day
	high	float	The stock's high trade price for the day
	low	float	The stock's low trade price for the day
	close	float	The stock's close trade price for the day
	volume	bigint(20)	The stock volume at the end of the day
	split_adjustment	double	The split adjustment applied on this date
	dividend_adjustment	double	Not in use
	hv30	float	The historical volatility (realized volatility of the stock) for the last 30 days
	iv30	float	The implied volatility of the hypothetical 30 day option (a weighted average) as of close on the date referenced.
	call_open_interest	bigint(20)	The sum of open interest for call options for underlying symbol for the date
	put_open_interest	bigint(20)	The sum of open interest for put options for underlying symbol for the date
	call_volume	int(11)	The calls volume at the end of the day
	put_volume	int(11)	The puts volume at the end of the day
	ise_calls	int(11)	No longer in use
	ise_puts	int(11)	No longer in use
	moving_average_50	float	Average price of the underlying asset for the 50 previous days
	moving_average_200	float	Average price of the underlying asset for the 200 previous days
eod_volatility			Historical Implied Volatility Indexes and Historical Volatility numbers of the underlying, recorded at end of day
	underlying_symbol	varchar(16) PK	Security symbol
	quote_date	date PK	Business(trade) date
	iv30	float	The implied volatility of the hypothetical 30 day option (a weighted average) as of close on the date referenced.
	iv60	float	The implied volatility of the hypothetical 60 day option (a weighted average) as of close on the date referenced.
	iv90	float	The implied volatility of the hypothetical 90 day option (a weighted average) as of close on the date referenced.
	iv120	float	The implied volatility of the hypothetical 120 day option (a weighted average) as of close on the date referenced.
	iv180	float	The implied volatility of the hypothetical 180 day option (a weighted average) as of close on the date referenced.
	iv360	float	The implied volatility of the hypothetical 360 day option (a weighted average) as of close on the date referenced.
	iv720	float	The implied volatility of the hypothetical 720 day option (a weighted average) as of close on the date referenced.
	sigma1	float	The implied vol of the near the money strikes of the first expiration month of this underlying
	sigma2	float	The implied vol of the near the money strikes of the second expiration month of this underlying
	sigma3	float	The implied vol of the near the money strikes of the third expiration month of this underlying
	sigma4	float	The implied vol of the near the money strikes of the fourth expiration month of this underlying
	sigma5	float	The implied vol of the near the money strikes of the fifth expiration month of this underlying
	sigma6	float	The implied vol of the near the money strikes of the sixth expiration month of this underlying
	sigma7	float	The implied vol of the near the money strikes of the seventh expiration month of this underlying
	sigma8	float	The implied vol of the near the money strikes of the eighth expiration month of this underlying
	sigma9	float	The implied vol of the near the money strikes of the nineth expiration month of this underlying
	sigma10	float	The implied vol of the near the money strikes of the tenth expiration month of this underlying
	sigma11	float	The implied vol of the near the money strikes of the eleventh expiration month of this underlying
	sigma12	float	The implied vol of the near the money strikes of the twelveth expiration month of this underlying
	sigma13	float	The implied vol of the near the money strikes of the thirteenth expiration month of this underlying
	sigma14	float	The implied vol of the near the money strikes of the fourteenth expiration month of this underlying
	sigma15	float	The implied vol of the near the money strikes of the fifteenth expiration month of this underlying
	sigma16	float	The implied vol of the near the money strikes of the sixteenth expiration month of this underlying
	sigma17	float	The implied vol of the near the money strikes of the seventeenth expiration month of this underlying
	sigma18	float	The implied vol of the near the money strikes of the eighteenth expiration month of this underlying
	sigma19	float	The implied vol of the near the money strikes of the nineteenth expiration month of this underlying

	sigma20	float	The implied vol of the near the money strikes of the twentieth expiration month of this underlying
	sigma1_date	date	The expiration date for the sigma1 volatility number
	sigma2_date	date	The expiration date for the sigma2 volatility number
	sigma3_date	date	The expiration date for the sigma3 volatility number
	sigma4_date	date	The expiration date for the sigma4 volatility number
	sigma5_date	date	The expiration date for the sigma5 volatility number
	sigma6_date	date	The expiration date for the sigma6 volatility number
	sigma7_date	date	The expiration date for the sigma7 volatility number
	sigma8_date	date	The expiration date for the sigma8 volatility number
	sigma9_date	date	The expiration date for the sigma9 volatility number
	sigma10_date	date	The expiration date for the sigma10 volatility number
	sigma11_date	date	The expiration date for the sigma11 volatility number
	sigma12_date	date	The expiration date for the sigma12 volatility number
	sigma13_date	date	The expiration date for the sigma13 volatility number
	sigma14_date	date	The expiration date for the sigma14 volatility number
	sigma15_date	date	The expiration date for the sigma15 volatility number
	sigma16_date	date	The expiration date for the sigma16 volatility number
	sigma17_date	date	The expiration date for the sigma17 volatility number
	sigma18_date	date	The expiration date for the sigma18 volatility number
	sigma19_date	date	The expiration date for the sigma19 volatility number
	sigma20_date	date	The expiration date for the sigma20 volatility number
	hv10	float	The historical volatility (realized volatility of the stock) for the last 10 days
	hv20	float	The historical volatility (realized volatility of the stock) for the last 20 days
	hv21	float	The historical volatility (realized volatility of the stock) for the last 21 days
	hv30	float	The historical volatility (realized volatility of the stock) for the last 30 days
	hv42	float	The historical volatility (realized volatility of the stock) for the last 42 days
	hv50	float	The historical volatility (realized volatility of the stock) for the last 50 days
	hv60	float	The historical volatility (realized volatility of the stock) for the last 60 days
	hv63	float	The historical volatility (realized volatility of the stock) for the last 63 days
	hv84	float	The historical volatility (realized volatility of the stock) for the last 84 days
	hv90	float	The historical volatility (realized volatility of the stock) for the last 90 days
	hv105	float	The historical volatility (realized volatility of the stock) for the last 105 days
	hv120	float	The historical volatility (realized volatility of the stock) for the last 120 days
	hv126	float	The historical volatility (realized volatility of the stock) for the last 126 days
	hv150	float	The historical volatility (realized volatility of the stock) for the last 150 days
	hv180	float	The historical volatility (realized volatility of the stock) for the last 180 days
	hv189	float	The historical volatility (realized volatility of the stock) for the last 189 days
	hv252	float	The historical volatility (realized volatility of the stock) for the last 252 days
	hv270	float	The historical volatility (realized volatility of the stock) for the last 270 days
	hv360	float	The historical volatility (realized volatility of the stock) for the last 360 days
	hv504	float	The historical volatility (realized volatility of the stock) for the last 504 days
	hv720	float	The historical volatility (realized volatility of the stock) for the last 720 days
eod_volatility_per_expiry			Historical Implied Volatility Indexes and Historical Volatility numbers of the underlying, recorded at end of day
	underlying_symbol	varchar(16) PK	The trading symbol of the underlying security
	quote_date	date PK	Business(trade) date
	root	varchar(6) PK	The root symbol is the symbol used to identify the option's financial instrument for a specific underlying asset that is traded on the various trading exchanges.
	expiry	date PK	The expiration date of the option
	is_standard_deliverable	int(10)	Standard option = 1, non-standard = 0
	deliverable_type	int(10)	For standard option = 0, for non-standard: 1 if regular non-standard, 2 if mini option, 3 if jumbo option
	sigma	double	The implied vol. of an expiration cycle (weighted average of the volatilities of the 4 strikes around the ATM) by option strike.
	implied_underlying	double	The underlying price implied by the options market (weighted average of the implied underlying
exchange			List of exchange names and their IDs.
	id	int(10) UN AI PK	The exchange ID
	code	varchar(1)	The exchange code
	short_name	varchar(8)	The exchange short name
	full_name	varchar(64)	The exchange full name
	display_name	varchar(45)	The exchange display name
flex			Flex trades that are reported on OPRA
	quote_datetime	datetime	Business(trade) date/ time
	text	varchar(500)	Description of trade/quote
live_1m_sigma			One minute intervals of each expiration sigma
	underlying_symbol	varchar(16)	Security symbol
	root	varchar(6)	The root symbol is the symbol used to identify the option's financial instrument for a specific underlying asset that is traded on the various trading exchanges.
	quote_datetime	datetime	Business(trade) date/ time
	expiry	datetime	The expiration date of the option
	deliverable_type	int(11)	For standard option = 0, for non-standard: 1 if regular non-standard, 2 if mini option, 3 if jumbo option
	sigma	float	The implied vol. of an expiration cycle (weighted average of the volatilities of the 4 strikes around the ATM) by option strike.
	id	bigint(10) UN	For internal use - unique ID of the record
live_1m_skew_delta			One minute intervals of skew delta
	underlying_symbol	varchar(16)	Security symbol
	quote_datetime	datetime	Business(trade) date/ time
	underlying_price	float	Current trading price of the underlying asset per share
	period	int(3) UN	Maturity periods range from 30 to 360 calendar days
	strike	float	Strike price
	option_type	varchar(1)	Option type - call or put
	delta	float	Delta - the degree to which an option is exposed to shifts in the price of the underlying asset
	moneyness	float	Intrinsic value of an option in its current state
	iv	float	Implied volatility

live_1m_skew_index			One minute intervals of skew index
	underlying_symbol	varchar(16)	Security symbol
	quote_datetime	datetime	Business(trade) date/ time
	period	int(3) UN	Maturity periods range from 30 to 360 calendar days
	skew_index	float	A measure of potential risk in financial markets. Calculated using S&P 500 options that measure tail risk - returns two or more standard deviations from the mean - in S&P 500 returns over the next 30 days.
live_1m_skew_moneyness			One minute intervals of skew moneyness
	underlying_symbol	varchar(16)	Security symbol
	quote_datetime	datetime	Business(trade) date/ time
	underlying_price	float	Current trading price of the underlying asset per share
	period	int(3) UN	Maturity periods range from 30 to 360 calendar days
	strike	float	Strike price
	option_type	varchar(1)	Option type - call or put
	moneyness	float	Intrinsic value of an option in its current state
	iv	float	Implied volatility
live_1m_underlying			One minute stock OHLC and iv30/60/90 data
	underlying_symbol	varchar(16)	Security symbol
	quote_datetime	datetime	Business(trade) date/ time
	open	float	The stock's opening trade price for the minute
	high	float	The stock's high trade price for the minute
	low	float	The stock's low trade price for the minute
	close	float	The stock's closing trade price for the minute
	volume	bigint(20)	The stock volume at the end of the minute
	iv30	float	The implied volatility of the hypothetical 30 day option (a weighted average) at the end of the minute
	iv60	float	The implied volatility of the hypothetical 60 day option (a weighted average) at the end of the minute
	iv90	float	The implied volatility of the hypothetical 90 day option (a weighted average) at the end of the minute
	iv120	float	The implied volatility of the hypothetical 120 day option (a weighted average) at the end of the minute
	iv180	float	The implied volatility of the hypothetical 180 day option (a weighted average) at the end of the minute
	iv360	float	The implied volatility of the hypothetical 360 day option (a weighted average) at the end of the minute
	iv720	float	The implied volatility of the hypothetical 720 day option (a weighted average) at the end of the minute
	call_volume	int(10) UN	The volume of the option calls at the end of the minute (per the underlying isntrument)
	put_volume	int(10) UN	The volume of the option puts at the end of the minute (per the underlying isntrument)
	id	bigint(10) UN	For internal use - unique ID of the record
live_2m_underlying			Two minute stock OHLC and iv30/60/90 data
	underlying_symbol	varchar(16)	Security symbol
	quote_datetime	datetime	Business(trade) date/ time
	open	float	The stock's opening trade price for 2 minutes
	high	float	The stock's high trade price for 2 minutes
	low	float	The stock's low trade price for 2 minutes
	close	float	The stock's closing trade price for 2 minutes
	volume	bigint(20)	The stock volume at the end of the 2nd minute
	iv30	float	The implied volatility of the hypothetical 30 day option (a weighted average) at the end of the 2nd minute
	iv60	float	The implied volatility of the hypothetical 60 day option (a weighted average) at the end of the 2nd minute
	iv90	float	The implied volatility of the hypothetical 90 day option (a weighted average) at the end of the 2nd minute
	iv120	float	The implied volatility of the hypothetical 120 day option (a weighted average) at the end of the 2nd minute
	iv180	float	The implied volatility of the hypothetical 180 day option (a weighted average) at the end of the 2nd minute
	iv360	float	The implied volatility of the hypothetical 360 day option (a weighted average) at the end of the 2nd minute
	iv720	float	The implied volatility of the hypothetical 720 day option (a weighted average) at the end of the 2nd minute
	call_volume	int(10) UN	The volume of the option calls at the end of the 2nd minute (per the underlying isntrument)
	put_volume	int(10) UN	The volume of the option puts at the end of the 2nd minute (per the underlying isntrument)
	id	bigint(10) UN	For internal use - unique ID of the record
live_5m_underlying			Five minute stock OHLC and iv30/60/90 data
	underlying_symbol	varchar(16)	Security symbol
	quote_datetime	datetime	Business(trade) date/ time
	open	float	The stock's opening trade price for 5 minutes
	high	float	The stock's high trade price for 5 minutes
	low	float	The stock's low trade price for 5 minutes
	close	float	The stock's closing trade price for 5 minutes
	volume	bigint(20)	The stock volume at the end of the 5th minute
	iv30	float	The implied volatility of the hypothetical 30 day option (a weighted average) at the end of the 5th minute
	iv60	float	The implied volatility of the hypothetical 60 day option (a weighted average) at the end of the 5th minute
	iv90	float	The implied volatility of the hypothetical 90 day option (a weighted average) at the end of the 5th minute
	iv120	float	The implied volatility of the hypothetical 120 day option (a weighted average) at the end of the 5th minute
	iv180	float	The implied volatility of the hypothetical 180 day option (a weighted average) at the end of the 5th minute
	iv360	float	The implied volatility of the hypothetical 360 day option (a weighted average) at the end of the 5th minute
	iv720	float	The implied volatility of the hypothetical 720 day option (a weighted average) at the end of the 5th minute
	call_volume	int(10) UN	The volume of the option calls at the end of the 5th minute (per the underlying isntrument)

	put_volume	int(10) UN	The volume of the option puts at the end of the 5th minute (per the underlying isntrument)
	id	bigint(10) UN	For internal use - unique ID of the record
live_butterfly_0			Butterfly strategy scan table (with three consecutive strike prices)
	underlying_symbol	varchar(16)	Security symbol
	root	varchar(6)	The root symbol is the symbol used to identify the option's financial instrument for a specific underlying asset that is traded on the various trading exchanges.
	expiry	date	The expiration date of the option
	strike1	double	Strike price one
	strike2	double	Strike price two
	strike3	double	Strike price three
	call_mid_delta	double	call mid delta
	is_symmetrical	tinyint(4)	1 - symmetrical, 0 - not symmetrical
	is_standard_deliverable	int(10)	Standard option = 1, non-standard = 0
	deliverable_type	int(10)	For standard option = 0, for non-standard: 1 if regular non-standard, 2 if mini option, 3 if jumbo option
	call_butterfly_bid_size	int(10)	Call butterfly bid size
	call_butterfly_bid	double	Call butterfly bid
	call_butterfly_ask_size	int(10)	Call butterfly ask size
	call_butterfly_ask	double	Call butterfly ask
	call_butterfly_mid	double	Call butterfly middle
	call_1_bid	double	Bid price of a call with the lowest strike price
	call_1_ask	double	Ask price of a call with the lowest strike price
	call_2_bid	double	Bid price of a call with the middle strike price
	call_2_ask	double	Ask price of a call with the middle strike price
	call_3_bid	double	Bid price of a call with the highest strike price
	call_3_ask	double	Ask price of a call with the highest strike price
	put_butterfly_bid_size	int(10)	Put butterfly bid size
	put_butterfly_bid	double	Put butterfly bid
	put_butterfly_ask_size	int(10)	Put butterfly ask size
	put_butterfly_ask	double	Put butterfly ask
	put_butterfly_mid	double	Put butterfly middle
	put_1_bid	double	Bid price of a put with the lowest strike price
	put_1_ask	double	Ask price of a put with the lowest strike price
	put_2_bid	double	Bid price of a put with the middle strike price
	put_2_ask	double	Ask price of a put with the middle strike price
	put_3_bid	double	Bid price of a put with the highest strike price
	put_3_ask	double	Ask price of a put with the highest strike price
live_butterfly_1 thru live_butterfly_6			Butterfly strategy scan table (with three non-consecutive strike prices)
	underlying_symbol	varchar(16)	Security symbol
	root	varchar(6)	The root symbol is the symbol used to identify the option's financial instrument for a specific underlying asset that is traded on the various trading exchanges.
	expiry	date	The expiration date of the option
	strike1	double	Strike price one
	strike2	double	Strike price two
	strike3	double	Strike price three
	call_mid_delta	double	call mid delta
	is_symmetrical	tinyint(4)	1 - symmetrical, 0 - not symmetrical
	is_standard_deliverable	int(10)	Standard option = 1, non-standard = 0
	deliverable_type	int(10)	For standard option = 0, for non-standard: 1 if regular non-standard, 2 if mini option, 3 if jumbo option
	call_butterfly_bid_size	int(10)	Call butterfly bid size
	call_butterfly_bid	double	Call butterfly bid
	call_butterfly_ask_size	int(10)	Call butterfly ask size
	call_butterfly_ask	double	Call butterfly ask
	call_butterfly_mid	double	Call butterfly middle
	call_1_bid	double	Bid price of a call with the lowest strike price
	call_1_ask	double	Ask price of a call with the lowest strike price
	call_2_bid	double	Bid price of a call with the middle strike price
	call_2_ask	double	Ask price of a call with the middle strike price
	call_3_bid	double	Bid price of a call with the highest strike price
	call_3_ask	double	Ask price of a call with the highest strike price
	put_butterfly_bid_size	int(10)	Put butterfly bid size
	put_butterfly_bid	double	Put butterfly bid
	put_butterfly_ask_size	int(10)	Put butterfly ask size
	put_butterfly_ask	double	Put butterfly ask
	put_butterfly_mid	double	Put butterfly middle
	put_1_bid	double	Bid price of a put with the lowest strike price
	put_1_ask	double	Ask price of a put with the lowest strike price
	put_2_bid	double	Bid price of a put with the middle strike price
	put_2_ask	double	Ask price of a put with the middle strike price
	put_3_bid	double	Bid price of a put with the highest strike price
	put_3_ask	double	Ask price of a put with the highest strike price
live_call_time_spread			Call time spread strategy scan table
	underlying_symbol	varchar(16)	Security symbol
	strike	double	The strike price
	underlying_price	double	The underlying price
	hv30	double	The historical volatility (realized volatility of the stock) for the last 30 days
	iv30	double	The implied volatility of the hypothetical 30 day option (a weighted average)
	has_corporate_action	tinyint(1)	Boolean field, 0 = no, 1 = yes
	next_earnings_date	date	Next earnings date
	is_standard_deliverable	int(10)	Standard option = 1, non-standard = 0
	deliverable_type	int(10)	For standard option = 0, for non-standard: 1 if regular non-standard, 2 if mini option, 3 if jumbo option
	call_symbol_1	varchar(22)	Call symbol one
	expiry_1	date	Call symbol one expiration date
	expiry_1_atm_iv	double	At the money implied volatility at expiration date one
	call_1_bid	double	Call one bid
	call_1_bid_iv	double	Implied volatility for the call one bid

	call_1_ask	double	Call one ask
	call_1_ask_iv	double	Implied volatility for the call one ask
	call_1_vega	double	Call one vega
	call_symbol_2	varchar(22)	Call symbol two
	expiry_2	date	Call symbol two expiration date
	expiry_2_atm_iv	double	At the money implied volatility at expiration date two
	call_2_bid	double	Call two bid
	call_2_bid_iv	double	Implied volatility for the call two bid
	call_2_ask	double	Call two ask
	call_2_ask_iv	double	Implied volatility for the call two ask
	call_2_vega	double	Call two vega
	call_symbol_3	varchar(22)	Call symbol three
	expiry_3	date	Call symbol three expiration date
	expiry_3_atm_iv	double	At the money implied volatility at expiration date three
	call_3_bid	double	Call three bid
	call_3_bid_iv	double	Implied volatility for the call three bid
	call_3_ask	double	Call three ask
	call_3_ask_iv	double	Implied volatility for the call three ask
	call_3_vega	double	Call three vega
live_covered_call			Covered call strategy scan table
	underlying_symbol	varchar(16)	Security symbol
	root	varchar(8)	The root symbol is the symbol used to identify the option's financial instrument for a specific underlying asset that is traded on the various trading exchanges.
	expiry	date	The expiration date of the option
	strike	double	Strike price
	years_to_expiry	double	Years to expiry
	standstill_return	double	Return if stock doesn't move
	callaway_return	double	Return if option exercised
	callaway_probability	double	Probability of option being exercised
	profit_probability	double	Probability of profit
	underlying_last_trade_price	double	Underlying last trade price
	underlying_bid_size	int(10)	Underlying bid size
	underlying_bid	double	Underlying bid
	underlying_ask_size	int(10)	Underlying ask size
	underlying_ask	double	Underlying ask
	hv30	double	The historical volatility (realized volatility of the stock) for the last 30 days
	atm_iv	double	At the money implied volatility
	is_standard_deliverable	int(10)	Standard option = 1, non-standard = 0
	deliverable_type	int(10)	For standard option = 0, for non-standard: 1 if regular non-standard, 2 if mini option, 3 if jumbo option
	call_symbol	varchar(22)	The new options symbology for the call
	call_bid_size	int(10)	The size of the NBBO for the Call Bid
	call_bid	double	The NBB (the national best bid)
	call_bid_iv	double	The implied volatility of "CALL_BID"
	call_ask_size	int(10)	The size of the NBBO for the Call Ask
	call_ask	double	The NBO (the national best offer)
	call_ask_iv	double	The implied volatility of "CALL_ASK"
	call_delta	double	The delta of the call
	has_corporate_action	tinyint(1)	Boolean field, 0 = no, 1 = yes
	next_dividend_date	date	Next dividend date
	next_dividend_amount	double	Next divident amount
	average_stock_volume	double	Average stock volume
live_covered_call_extended			Covered call strategy scan table with additional fields
	underlying_symbol	varchar(16) PK	Security symbol
	root	varchar(8) PK	The root symbol is the symbol used to identify the option's financial instrument for a specific underlying asset that is traded on the various trading exchanges.
	expiry	date PK	The expiration date of the option
	strike	double PK	Strike price
	underlying_ask	double	Underlying ask
	call_delta	double	The delta of the call
	call_bid_iv	double	The implied volatility of "CALL_BID"
	call_mid_iv	double	The implied volatility of call NBBO midpoint
	call_ask_iv	double	The implied volatility of "CALL_ASK"
	otm_percentage	double	Out of the money percentage
	call_bid_size	int(10)	The size of the NBBO for the Call Bid
	call_bid	double	The NBB (the national best bid)
	market_width	double	Difference between bid/ask
	next_dividend_date	date	Next dividend date
	next_dividend_amount	double	Next dividend amount
	next_report_date	date	Next report date
	standstill_return	double	Return if stock doesn't move
	annualized_stand_still_return	double	Annualized return if stock doesn't move
	if_called_return	double	Return if option is exercised
	average_option_volume	bigint(20)	Average option volume
	expiry_string	varchar(30)	Not in use
	days_until_expiry	int(11)	Days until expiry
live_delta_weighted_iv_indices			IV indexes per fixed delta and fixed time period (30/60/90/etc)
	underlying_symbol	varchar(16) PK	Security symbol
	put_10d_iv30	double	The implied volatility of the 10 delta puts for the hypothetical 30 day option
	put_25d_iv30	double	The implied volatility of the 25 delta puts for the hypothetical 30 day option
	atm_iv30	double	The implied volatility of the blended at-the-money (call & put) for the hypothetical 30 day option
	call_25d_iv30	double	The implied volatility of the 25 delta calls for the hypothetical 30 day option
	call_10d_iv30	double	The implied volatility of the 10 delta calls for the hypothetical 30 day option
	put_10d_iv60	double	The implied volatility of the 10 delta puts for the hypothetical 60 day option
	put_25d_iv60	double	The implied volatility of the 25 delta puts for the hypothetical 60 day option
	atm_iv60	double	The implied volatility of the blended at-the-money (call & put) for the hypothetical 60 day option
	call_25d_iv60	double	The implied volatility of the 25 delta calls for the hypothetical 60 day option
	call_10d_iv60	double	The implied volatility of the 10 delta calls for the hypothetical 60 day option

	put_10d_iv90	double	The implied volatility of the 10 delta puts for the hypothetical 90 day option
	put_25d_iv90	double	The implied volatility of the 25 delta puts for the hypothetical 90 day option
	atm_iv90	double	The implied volatility of the blended at-the-money (call & put) for the hypothetical 90 day option
	call_25d_iv90	double	The implied volatility of the 25 delta calls for the hypothetical 90 day option
	call_10d_iv90	double	The implied volatility of the 10 delta calls for the hypothetical 90 day option
	put_10d_iv120	double	The implied volatility of the 10 delta puts for the hypothetical 120 day option
	put_25d_iv120	double	The implied volatility of the 25 delta puts for the hypothetical 120 day option
	atm_iv120	double	The implied volatility of the blended at-the-money (call & put) for the hypothetical 120 day option
	call_25d_iv120	double	The implied volatility of the 25 delta calls for the hypothetical 120 day option
	call_10d_iv120	double	The implied volatility of the 10 delta calls for the hypothetical 120 day option
	put_10d_iv180	double	The implied volatility of the 10 delta puts for the hypothetical 180 day option
	put_25d_iv180	double	The implied volatility of the 25 delta puts for the hypothetical 180 day option
	atm_iv180	double	The implied volatility of the blended at-the-money (call & put) for the hypothetical 180 day option
	call_25d_iv180	double	The implied volatility of the 25 delta calls for the hypothetical 180 day option
	call_10d_iv180	double	The implied volatility of the 10 delta calls for the hypothetical 180 day option
	put_10d_iv360	double	The implied volatility of the 10 delta puts for the hypothetical 360 day option
	put_25d_iv360	double	The implied volatility of the 25 delta puts for the hypothetical 360 day option
	atm_iv360	double	The implied volatility of the blended at-the-money (call & put) for the hypothetical 360 day option
	call_25d_iv360	double	The implied volatility of the 25 delta calls for the hypothetical 360 day option
	call_10d_iv360	double	The implied volatility of the 10 delta calls for the hypothetical 360 day option
	put_10d_iv720	double	The implied volatility of the 10 delta puts for the hypothetical 720 day option
	put_25d_iv720	double	The implied volatility of the 25 delta puts for the hypothetical 720 day option
	atm_iv720	double	The implied volatility of the blended at-the-money (call & put) for the hypothetical 720 day option
	call_25d_iv720	double	The implied volatility of the 25 delta calls for the hypothetical 720 day option
	call_10d_iv720	double	The implied volatility of the 10 delta calls for the hypothetical 720 day option
	sequence_number	bigint(20) UN	Unique ID of the record
live_delta_weighted_ivs_per_expiry			IV indexes per fixed delta for each expiry cycle
	underlying_symbol	varchar(16)	Security symbol
	root	varchar(6)	The root symbol is the symbol used to identify the option's financial instrument for a specific underlying asset that is traded on the various trading exchanges.
	expiry	date	The expiration date of the option
	is_standard_deliverable	int(10)	Standard option = 1, non-standard = 0
	deliverable_type	int(10)	For standard option = 0, for non-standard: 1 if regular non-standard, 2 if mini option, 3 if jumbo option
	put_10_delta_iv	double	The IV of the hypothetical 10 delta put option using an interpolated value between the IV of the two closest options surrounding 10 delta
	put_25_delta_iv	double	The IV of the hypothetical 25 delta put option using an interpolated value between the IV of the two closest options surrounding 25 delta
	atm_iv	double	The IV of the hypothetical at-the-money option using an interpolated value between the IV of the two closest options surrounding 50 delta
	call_25_delta_iv	double	The IV of the hypothetical 25 delta call option using an interpolated value between the IV of the two closest options surrounding 25 delta
	call_10_delta_iv	double	The IV of the hypothetical 10 delta call option using an interpolated value between the IV of the two closest options surrounding 10 delta
	current_underlying_price	double	The current price of the underlying
	forward_index	double	Option implied forward underlying price
live_double_diagonal			Double diagonal strategy table
	underlying_symbol	varchar(16)	Security symbol
	underlying_last_trade_price	double	Underlying last trade price
	iv30	double	The implied volatility of the hypothetical 30 day option (a weighted average)
	hv30	double	The historical volatility (realized volatility of the stock) for the last 30 days
	hv60	double	The historical volatility (realized volatility of the stock) for the last 60 days
	hv180	double	The historical volatility (realized volatility of the stock) for the last 180 days
	time_frame	varchar(8)	'short', 'middle', 'long'
	root	varchar(6)	The root symbol is the symbol used to identify the option's financial instrument for a specific underlying asset that is traded on the various trading exchanges.
	expiry	date	The expiration date one
	expiry2	date	The expiration date two
	is_standard_deliverable	int(10)	Standard option = 1, non-standard = 0
	deliverable_type	int(10)	For standard option = 0, for non-standard: 1 if regular non-standard, 2 if mini option, 3 if jumbo option
	low_put_strike	double	Low put strike
	low_put_strike_bid	double	Low put strike bid
	low_put_strike_ask	double	Low put strike ask
	low_put_strike_delta	double	Low put strike delta
	low_put_strike_vega	double	Low put strike vega
	low_put_strike_theta	double	Low put strike theta
	low_put_strike_iv	double	Low put strike implied volatility
	high_put_strike	double	High put strike
	high_put_strike_bid	double	High put strike bid
	high_put_strike_ask	double	High put strike ask
	high_put_strike_delta	double	High put strike delta
	high_put_strike_vega	double	High put strike vega
	high_put_strike_theta	double	High put strike theta
	high_put_strike_iv	double	High put strike implied volatility
	low_call_strike	double	Low call strike
	low_call_strike_bid	double	Low call strike bid
	low_call_strike_ask	double	Low call strike ask
	low_call_strike_delta	double	Low call strike delta
	low_call_strike_vega	double	Low call strike vega
	low_call_strike_theta	double	Low call strike theta
	low_call_strike_iv	double	Low call strike implied volatility
	high_call_strike	double	High call strike
	high_call_strike_bid	double	High call strike bid
	high_call_strike_ask	double	High call strike ask
	high_call_strike_delta	double	High call strike delta
	high_call_strike_vega	double	High call strike vega
	high_call_strike_theta	double	High call strike theta

	high_call_strike_iv	double	High call strike implied volatility
live_earnings_analysis			Live earnings analysis
	underlying_symbol	varchar(16)	Security symbol
	stock_price	double	stock price
	report_date	date	earnings date
	date_type	varchar(1)	V- verified, T- tentative, etc.
	time_of_day_code	varchar(4)	time of day code: AMC - after market close, DMT- during market time, BMO - before market open
	eps_estimate	double	estimate earning per share
	weeklies	varchar(1)	type of option: W- weekly, NULL - monthly
	expiry1	date	front expiration date
	expiry2	date	next expiration date
	expiry1_iv	double	Atm IV of front expiry
	expiry2_iv	double	Atm IV of next expiry
	implied_move	double	Implied move of stock caused by earnings event. Weighted
	implied_move_raw	double	Implied move of stock caused by earnings event. unweighted
	expected_post_earnings_volatility	double	Expected IV of options after earnings event
	4_qtr_avg	double	Average actual move of stock after prior four earnings
	prev_qtr1	double	Actual move of stock after most recent earnings
	prev_qtr2	double	Actual move of stock after earnings 2 quarters ago
	prev_qtr3	double	Actual move of stock after earnings 3 quarters ago
	prev_qtr4	double	Actual move of stock after earnings 4 quarters ago
live_future			Futures data
	record_id	int(10) UN	Internal record ID
	record_hash_id	bigint(20)	Internal record hash ID
	underlying_symbol	varchar(16) PK	Security symbol
	futures_root	varchar(16)	Futures root
	settlement_underlying_symbol	varchar(16)	Settlement underlying symbol
	settlement_date	date	Settlement date
	open_interest	int(10)	Represents the increase or decrease in the number of contracts for the day
live_implied_underlying			The implied underlying, used by calculation models
	underlying_symbol	varchar(16) PK	Security symbol
	last_trade_price	double	Last trade price
	implied_underlying1	double	The underlying price implied by the options market (weighted average of the implied underlying for the 4 strikes around the ATM) for the expiry date one.
	implied_underlying2	double	The underlying price implied by the options market (weighted average of the implied underlying for the 4 strikes around the ATM) for the expiry date two.
	implied_underlying3	double	The underlying price implied by the options market (weighted average of the implied underlying for the 4 strikes around the ATM) for the expiry date three.
	implied_underlying4	double	The underlying price implied by the options market (weighted average of the implied underlying for the 4 strikes around the ATM) for the expiry date four.
	implied_underlying5	double	The underlying price implied by the options market (weighted average of the implied underlying for the 4 strikes around the ATM) for the expiry date five.
	implied_underlying6	double	The underlying price implied by the options market (weighted average of the implied underlying for the 4 strikes around the ATM) for the expiry date six.
	implied_underlying7	double	The underlying price implied by the options market (weighted average of the implied underlying for the 4 strikes around the ATM) for the expiry date seven.
	implied_underlying8	double	The underlying price implied by the options market (weighted average of the implied underlying for the 4 strikes around the ATM) for the expiry date eight.
	implied_underlying9	double	The underlying price implied by the options market (weighted average of the implied underlying for the 4 strikes around the ATM) for the expiry date nine.
	implied_underlying1_date	date	Expiry date of implied underlying one
	implied_underlying2_date	date	Expiry date of implied underlying two
	implied_underlying3_date	date	Expiry date of implied underlying three
	implied_underlying4_date	date	Expiry date of implied underlying four
	implied_underlying5_date	date	Expiry date of implied underlying five
	implied_underlying6_date	date	Expiry date of implied underlying six
	implied_underlying7_date	date	Expiry date of implied underlying seven
	implied_underlying8_date	date	Expiry date of implied underlying eight
	implied_underlying9_date	date	Expiry date of implied underlying nine
	cumulative_dividend1	double	Not in use
	cumulative_dividend2	double	Not in use
	cumulative_dividend3	double	Not in use
	cumulative_dividend4	double	Not in use
	cumulative_dividend5	double	Not in use
	cumulative_dividend6	double	Not in use
	cumulative_dividend7	double	Not in use
	cumulative_dividend8	double	Not in use
	cumulative_dividend9	double	Not in use
	sequence_number	bigint(20)	Unique record identifier
live_iron_condor			Iron condor strategy scan table
	underlying_symbol	varchar(16)	Security symbol
	underlying_last_trade_price	double	Underlying last trade price
	iv30	double	The implied volatility of the hypothetical 30 day option (a weighted average)
	hv30	double	The historical volatility (realized volatility of the stock) for the last 30 days
	hv60	double	The historical volatility (realized volatility of the stock) for the last 60 days
	hv180	double	The historical volatility (realized volatility of the stock) for the last 180 days
	time_frame	varchar(8)	'short', 'middle', 'long'
	root	varchar(6)	The root symbol is the symbol used to identify the option's financial instrument for a specific underlying asset that is traded on the various trading exchanges.
	expiry	date	The expiration date of the option
	is_standard_deliverable	int(10)	Standard option = 1, non-standard = 0
	deliverable_type	int(10)	For standard option = 0, for non-standard: 1 if regular non-standard, 2 if mini option, 3 if jumbo option
	low_put_strike	double	Low put strike
	low_put_strike_bid	double	Low put strike bid
	low_put_strike_ask	double	Low put strike ask
	low_put_strike_delta	double	Low put strike delta
	low_put_strike_vega	double	Low put strike vega
	low_put_strike_theta	double	Low put strike theta
	low_put_strike_iv	double	Low put strike implied volatility

	high_put_strike	double	High put strike
	high_put_strike_bid	double	High put strike bid
	high_put_strike_ask	double	High put strike ask
	high_put_strike_delta	double	High put strike delta
	high_put_strike_vega	double	High put strike vega
	high_put_strike_theta	double	High put strike theta
	high_put_strike_iv	double	High put strike implied volatility
	low_call_strike	double	Low call strike
	low_call_strike_bid	double	Low call strike bid
	low_call_strike_ask	double	Low call strike ask
	low_call_strike_delta	double	Low call strike delta
	low_call_strike_vega	double	Low call strike vega
	low_call_strike_theta	double	Low call strike theta
	low_call_strike_iv	double	Low call strike implied volatility
	high_call_strike	double	High call strike
	high_call_strike_bid	double	High call strike bid
	high_call_strike_ask	double	High call strike ask
	high_call_strike_delta	double	High call strike delta
	high_call_strike_vega	double	High call strike vega
	high_call_strike_theta	double	High call strike theta
	high_call_strike_iv	double	High call strike implied volatility
live_market_stats			Market trading statistics per exchange
	exchange_id	int(10) UN	The internal exchange ID
	calls_on_bid	int(10) UN	Total number of calls on bid
	calls_on_ask	int(10) UN	Total number of calls on ask
	otm_calls_on_bid	int(10) UN	Total number of out of the money calls on bid
	otm_calls_on_ask	int(10) UN	Total number of out of the money calls on ask
	calls_between_bid_ask	int(10) UN	Total number of calls between ask and bid prices
	puts_on_bid	int(10) UN	Total number of puts on bid
	puts_on_ask	int(10) UN	Total number of puts on ask
	otm_puts_on_bid	int(10) UN	Total number of out of the money puts on bid
	otm_puts_on_ask	int(10) UN	Total number of out of the money puts on ask
	puts_between_bid_ask	int(10) UN	Total number of puts between ask and bid prices
	call_premium	double	Total of call premiums
	put_premium	double	Total of put premiums
	call_delta	double	Total of call deltas (ranges from 0 to 1) (ratio of the call price change over underlying price change)
	put_delta	double	Total of put deltas (ranges from -1 to 0)
	call_gamma	double	Total of call gammas (The second derivative of the option call's price with respect to the underlying's price)
	put_gamma	double	Total of put gammas (The second derivative of the option put's price with respect to the underlying's price)
	call_vega	double	Total of call vegas (Measurement of an option's sensitivity to changes in the volatility of the underlying asset)
	put_vega	double	Total of put vegas (Measurement of an option's sensitivity to changes in the volatility of the underlying asset)
	call_trade_count	int(10) UN	Total of traded calls
	put_trade_count	int(10) UN	Total of traded puts
	call_volume	int(10) UN	Total of calls
	put_volume	int(10) UN	Total of puts
live_option			Current market for options, includes calcs
	call_symbol	varchar(22)	The new options symbology for the call
	put_symbol	varchar(22)	The new options symbology for the put
	root	varchar(6)	The root symbol is the symbol used to identify the option's financial instrument for a specific underlying asset that is traded on the various trading exchanges.
	expiry	date	The expiration date of the option
	strike	double	Strike price
	underlying_symbol	varchar(16)	Security symbol
	is_standard_deliverable	int(10)	Standard option = 1, non-standard = 0
	deliverable_type	int(10)	For standard option = 0, for non-standard: 1 if regular non-standard, 2 if mini option, 3 if jumbo option
	option_pair_id	int(10) UN	Internal ID
	call_option_id	int(10) UN	Internal call option ID
	call_bid_size	int(10) UN	The size of the NBBO for the Call Bid
	call_bid	double	The NBB (the national best bid)
	call_bid_iv	double	The implied volatility of "CALL_BID"
	call_bid_time	datetime	The date/time of "CALL_BID"
	call_ask_size	int(10) UN	The size of the NBBO for the Call Ask
	call_ask	double	The NBO (the national best offer)
	call_ask_iv	double	The implied volatility of "CALL_ASK"
	call_ask_time	datetime	The date/time of "CALL_ASK"
	call_mid_iv	double	The implied volatility of call NBBO midpoint
	call_open	double	The opening price for the call
	call_high	double	The high price for the call
	call_low	double	The low price for the call
	call_last	double	The last traded price of the call
	call_change	double	The change in the last traded price in the call
	call_volume	int(10) UN	The day traded volume in the call
	call_trade_count	int(10) UN	Number of calls traded
	call_oi	int(10) UN	The open interest in the call
	call_delta	double	The delta of the call
	call_gamma	double	The gamma of the call
	call_vega	double	The vega of the call
	call_theta	double	The theta of the call
	call_rho	double	The rho of the call
	call_theo	double	The theo of the call
	put_option_id	int(10) UN	Internal put option ID
	put_bid_size	int(10) UN	The size of the NBBO for the Put Bid
	put_bid	double	The NBB (the national best bid)
	put_bid_iv	double	The implied volatility of "PUT_BID"
	put_bid_time	datetime	The date/time of "PUT_BID"

	put_ask_size	int(10) UN	The size of the NBBO for the Put Ask
	put_ask	double	The NBO (the national best offer)
	put_ask_iv	double	The implied volatility of "PUT_ASK"
	put_ask_time	datetime	The date/time of "PUT_ASK"
	put_mid_iv	double	The implied volatility of "PUT_ASK" midpoint
	put_open	double	The opening price for the put
	put_high	double	The high price for the put
	put_low	double	The low price for the put
	put_last	double	The last traded price of the put
	put_change	double	The change in the last traded price in the put
	put_volume	int(10) UN	The day traded volume in the put
	put_trade_count	int(10) UN	Number of puts traded
	put_oi	int(10) UN	The open interest in the put
	put_delta	double	The delta of the put
	put_gamma	double	The gamma of the put
	put_vega	double	The vega of the put
	put_theta	double	The theta of the put
	put_rho	double	The rho of the put
	put_theo	double	The theo of the put
	sequence_number	bigint(20)	Unique record ID
	calc_sequence_number	bigint(20)	Unique record ID for cals
live_option_exchange_quotes			Current market for options, with calcs, and including the quotes for each of the options exchanges
	call_symbol	varchar(22)	The new options symbology for the call
	put_symbol	varchar(22)	The new options symbology for the put
	call_option_id	int(10) UN	Internal call option ID
	put_option_id	int(10) UN	Internal put option ID
	root	varchar(6)	The root symbol is the symbol used to identify the option's financial instrument for a specific underlying asset that is traded on the various trading exchanges.
	expiry	date	The expiration date of the option
	strike	double	Strike price
	underlying_symbol	varchar(16)	Security symbol
	call_bid_size	double	The size of the NBBO for the Call Bid
	call_bid	double	The NBB (the national best bid)
	call_bid_iv	double	The implied volatility of "CALL_BID"
	call_bid_time	datetime	The date/time of "CALL_BID"
	call_ask_size	double	The size of the NBBO for the Call Ask
	call_ask	double	The NBO (the national best offer)
	call_ask_iv	double	The implied volatility of "CALL_ASK"
	call_ask_time	datetime	The date/time of "CALL_ASK"
	call_mid_iv	double	The implied volatility of call NBBO midpoint
	call_open	double	The opening price for the call
	call_high	double	The high price for the call
	call_low	double	The low price for the call
	call_last	double	The last traded price of the call
	call_change	double	The change in the last traded price in the call
	call_volume	int(10) UN	The day traded volume in the call
	call_oi	int(10) UN	The open interest in the call
	call_delta	double	The delta of the call
	call_gamma	double	The gamma of the call
	call_vega	double	The vega of the call
	call_theta	double	The theta of the call
	call_rho	double	The rho of the call
	call_theo	double	The theo of the call
	put_bid_size	int(10) UN	The size of the NBBO for the Put Bid
	put_bid	double	The NBB (the national best bid)
	put_bid_iv	double	The implied volatility of "PUT_BID"
	put_bid_time	datetime	The date/time of "PUT_BID"
	put_ask_size	int(10) UN	The size of the NBBO for the Put Ask
	put_ask	double	The NBO (the national best offer)
	put_ask_iv	double	The implied volatility of "PUT_ASK"
	put_ask_time	datetime	The date/time of "PUT_ASK"
	put_mid_iv	double	The implied volatility of a put midpoint
	put_open	double	The opening price for the put
	put_high	double	The high price for the put
	put_low	double	The low price for the put
	put_last	double	The last traded price of the put
	put_change	double	The change in the last traded price in the put
	put_volume	int(10) UN	The day traded volume in the put
	put_oi	int(10) UN	The open interest in the put
	put_delta	double	The delta of the put
	put_gamma	double	The gamma of the put
	put_vega	double	The vega of the put
	put_theta	double	The theta of the put
	put_rho	double	The rho of the put
	put_theo	double	The theo of the put
	sequence_number	bigint(20)	Unique record ID
	nasdaq_call_bid_size	int(10) UN	Same as above but by exchange
	nasdaq_call_bid	double	Same as above but by exchange
	nasdaq_call_ask_size	int(10) UN	Same as above but by exchange
	nasdaq_call_ask	double	Same as above but by exchange
	nasdaq_put_bid_size	int(10) UN	Same as above but by exchange
	nasdaq_put_bid	double	Same as above but by exchange
	nasdaq_put_ask_size	int(10) UN	Same as above but by exchange
	nasdaq_put_ask	double	Same as above but by exchange
	amex_call_bid_size	int(10) UN	Same as above but by exchange
	amex_call_bid	double	Same as above but by exchange
	amex_call_ask_size	int(10) UN	Same as above but by exchange
	amex_call_ask	double	Same as above but by exchange
	amex_put_bid_size	int(10) UN	Same as above but by exchange
	amex_put_bid	double	Same as above but by exchange

amex_put_ask_size	int(10) UN	Same as above but by exchange
amex_put_ask	double	Same as above but by exchange
cboe_call_bid_size	int(10) UN	Same as above but by exchange
cboe_call_bid	double	Same as above but by exchange
cboe_call_ask_size	int(10) UN	Same as above but by exchange
cboe_call_ask	double	Same as above but by exchange
cboe_put_bid_size	int(10) UN	Same as above but by exchange
cboe_put_bid	double	Same as above but by exchange
cboe_put_ask_size	int(10) UN	Same as above but by exchange
cboe_put_ask	double	Same as above but by exchange
ise_call_bid_size	int(10) UN	Same as above but by exchange
ise_call_bid	double	Same as above but by exchange
ise_call_ask_size	int(10) UN	Same as above but by exchange
ise_call_ask	double	Same as above but by exchange
ise_put_bid_size	int(10) UN	Same as above but by exchange
ise_put_bid	double	Same as above but by exchange
ise_put_ask_size	int(10) UN	Same as above but by exchange
ise_put_ask	double	Same as above but by exchange
nysearca_call_bid_size	int(10) UN	Same as above but by exchange
nysearca_call_bid	double	Same as above but by exchange
nysearca_call_ask_size	int(10) UN	Same as above but by exchange
nysearca_call_ask	double	Same as above but by exchange
nysearca_put_bid_size	int(10) UN	Same as above but by exchange
nysearca_put_bid	double	Same as above but by exchange
nysearca_put_ask_size	int(10) UN	Same as above but by exchange
nysearca_put_ask	double	Same as above but by exchange
philex_call_bid_size	int(10) UN	Same as above but by exchange
philex_call_bid	double	Same as above but by exchange
philex_call_ask_size	int(10) UN	Same as above but by exchange
philex_call_ask	double	Same as above but by exchange
philex_put_bid_size	int(10) UN	Same as above but by exchange
philex_put_bid	double	Same as above but by exchange
philex_put_ask_size	int(10) UN	Same as above but by exchange
philex_put_ask	double	Same as above but by exchange
box_call_bid_size	int(10) UN	Same as above but by exchange
box_call_bid	double	Same as above but by exchange
box_call_ask_size	int(10) UN	Same as above but by exchange
box_call_ask	double	Same as above but by exchange
box_put_bid_size	int(10) UN	Same as above but by exchange
box_put_bid	double	Same as above but by exchange
box_put_ask_size	int(10) UN	Same as above but by exchange
box_put_ask	double	Same as above but by exchange
bats_call_bid_size	int(10) UN	Same as above but by exchange
bats_call_bid	double	Same as above but by exchange
bats_call_ask_size	int(10) UN	Same as above but by exchange
bats_call_ask	double	Same as above but by exchange
bats_put_bid_size	int(10) UN	Same as above but by exchange
bats_put_bid	double	Same as above but by exchange
bats_put_ask_size	int(10) UN	Same as above but by exchange
bats_put_ask	double	Same as above but by exchange
c2_call_bid_size	int(10) UN	Same as above but by exchange
c2_call_bid	double	Same as above but by exchange
c2_call_ask_size	int(10) UN	Same as above but by exchange
c2_call_ask	double	Same as above but by exchange
c2_put_bid_size	int(10) UN	Same as above but by exchange
c2_put_bid	double	Same as above but by exchange
c2_put_ask_size	int(10) UN	Same as above but by exchange
c2_put_ask	double	Same as above but by exchange
bx_call_bid_size	int(10) UN	Same as above but by exchange
bx_call_bid	double	Same as above but by exchange
bx_call_ask_size	int(10) UN	Same as above but by exchange
bx_call_ask	double	Same as above but by exchange
bx_put_bid_size	int(10) UN	Same as above but by exchange
bx_put_bid	double	Same as above but by exchange
bx_put_ask_size	int(10) UN	Same as above but by exchange
bx_put_ask	double	Same as above but by exchange
miax_call_bid_size	int(10) UN	Same as above but by exchange
miax_call_bid	double	Same as above but by exchange
miax_call_ask_size	int(10) UN	Same as above but by exchange
miax_call_ask	double	Same as above but by exchange
miax_put_bid_size	int(10) UN	Same as above but by exchange
miax_put_bid	double	Same as above but by exchange
miax_put_ask_size	int(10) UN	Same as above but by exchange
miax_put_ask	double	Same as above but by exchange
gmni_call_bid_size	int(10) UN	Same as above but by exchange
gmni_call_bid	double	Same as above but by exchange
gmni_call_ask_size	int(10) UN	Same as above but by exchange
gmni_call_ask	double	Same as above but by exchange
gmni_put_bid_size	int(10) UN	Same as above but by exchange
gmni_put_bid	double	Same as above but by exchange
gmni_put_ask_size	int(10) UN	Same as above but by exchange
gmni_put_ask	double	Same as above but by exchange
edgx_call_bid_size	int(10) UN	Same as above but by exchange
edgx_call_bid	double	Same as above but by exchange
edgx_call_ask_size	int(10) UN	Same as above but by exchange
edgx_call_ask	double	Same as above but by exchange
edgx_put_bid_size	int(10) UN	Same as above but by exchange
edgx_put_bid	double	Same as above but by exchange
edgx_put_ask_size	int(10) UN	Same as above but by exchange
edgx_put_ask	double	Same as above but by exchange
merc_call_bid_size	int(10) UN	Same as above but by exchange

	merc_call_bid	double	Same as above but by exchange
	merc_call_ask_size	int(10) UN	Same as above but by exchange
	merc_call_ask	double	Same as above but by exchange
	merc_put_bid_size	int(10) UN	Same as above but by exchange
	merc_put_bid	double	Same as above but by exchange
	merc_put_ask_size	int(10) UN	Same as above but by exchange
	merc_put_ask	double	Same as above but by exchange
	perl_call_bid_size	int(10) UN	Same as above but by exchange
	perl_call_bid	double	Same as above but by exchange
	perl_call_ask_size	int(10) UN	Same as above but by exchange
	perl_call_ask	double	Same as above but by exchange
	perl_put_bid_size	int(10) UN	Same as above but by exchange
	perl_put_bid	double	Same as above but by exchange
	perl_put_ask_size	int(10) UN	Same as above but by exchange
	perl_put_ask	double	Same as above but by exchange
live_option_exchanges			List of exchange names and their IDs.
	internal_id	int(10) UN PK	Internal internal id
	external_id	int(10) UN	External external id
	name	varchar(32)	The name of the exhange
live_option_extended			All the fields in live option plus additional fields
	call_symbol	varchar(22)	The new options symbology for the call
	put_symbol	varchar(22)	The new options symbology for the put
	call_option_id	int(10) UN	Internal call option ID
	put_option_id	int(10) UN	Internal put option ID
	root	varchar(6)	The root symbol is the symbol used to identify the option's financial instrument for a specific underlying asset that is traded on the various trading exchanges.
	expiry	date	The expiration date of the option
	strike	double	Strike price
	underlying_symbol	varchar(16)	Security symbol
	underlying_price	double	Current underlying price
	underlying_implied_price	double	Current underlying implied price
	hv30	double	The historical volatility (realized volatility of the stock) for the last 30 days
	iv30	double	The implied volatility of the hypothetical 30 day option (a weighted average)
	expiry_atm_iv	double	At the money implied volatility at expiration date
	vol_standard_deviation	double	1st deviation move over the life of the option based on implied volatility
	underlying_average_call_volume	double	The average option call volume over the last 63 trading days
	underlying_average_put_volume	double	The average option put volume over the last 63 trading days
	has_corporate_action	tinyint(1)	Boolean field, 0 = no, 1 = yes
	next_earnings_date	date	The next earnings date
	is_standard_deliverable	int(10)	Standard option = 1, non-standard = 0
	deliverable_type	int(10)	For standard option = 0, for non-standard: 1 if regular non-standard, 2 if mini option, 3 if jumbo option
	option_pair_id	int(10) UN	Internal ID
	call_bid_size	int(10) UN	The size of the NBBO for the Call Bid
	call_bid	double	The NBB (the national best bid)
	call_bid_iv	double	The implied volatility of "CALL_BID"
	call_bid_time	datetime	The date/time of "CALL_BID"
	call_ask_size	int(10) UN	The size of the NBBO for the Call Ask
	call_ask	double	The NBO (the national best offer)
	call_ask_iv	double	The implied volatility of "CALL_ASK"
	call_ask_time	datetime	The date/time of "CALL_ASK"
	call_mid_iv	double	The implied volatility of call NBBO midpoint
	call_iv_change	double	Implied volatility change for calls
	call_open	double	The opening price for the call
	call_high	double	The high price for the call
	call_low	double	The low price for the call
	call_last	double	The last traded price of the call
	call_change	double	The change in the last traded price in the call
	call_volume	int(10) UN	The day traded volume in the call
	call_trade_count	int(10) UN	Number of calls traded
	call_oi	int(10) UN	The open interest in the call
	call_delta	double	The delta of the call
	call_gamma	double	The gamma of the call
	call_vega	double	The vega of the call
	call_theta	double	The theta of the call
	call_rho	double	The rho of the call
	call_theo	double	The theo oof the call
	put_bid_size	int(10) UN	The size of the NBBO for the Put Bid
	put_bid	double	The NBB (the national best bid)
	put_bid_iv	double	The implied volatility of "PUT_BID"
	put_bid_time	datetime	The date/time of "PUT_BID"
	put_ask_size	int(10) UN	The size of the NBBO for the Put Ask
	put_ask	double	The NBO (the national best offer)
	put_ask_iv	double	The implied volatility of "PUT_ASK"
	put_ask_time	datetime	The date/time of "PUT_ASK"
	put_mid_iv	double	The implied volatility of a put midpoint
	put_iv_change	double	Implied volatility change for puts
	put_open	double	The opening price for the put
	put_high	double	The high price for the put
	put_low	double	The low price for the put
	put_last	double	The last traded price of the put
	put_change	double	The change in the last traded price in the put
	put_volume	int(10) UN	The day traded volume in the put
	put_trade_count	int(10) UN	Number of puts traded
	put_oi	int(10) UN	The open interest in the put
	put_delta	double	The delta of the put
	put_gamma	double	The gamma of the put
	put_vega	double	The vega of the put
	put_theta	double	The theta of the put
	put_rho	double	The rho of the put

	put_theo	double	The theo of the put
	sequence_number	bigint(20)	Unique record ID
	calc_sequence_number	bigint(20)	Unique record ID for calcs
live_option_trade			Every option trade
	underlying_symbol	varchar(16)	Security symbol
	option_symbol	varchar(22)	Option symbol
	option_id	int(10) UN	Internal option ID
	root	varchar(6)	The root symbol is the symbol used to identify the option's financial instrument for a specific underlying asset that is traded on the various trading exchanges.
	expiry	date	The expiration date of the option
	strike	float	Strike price
	type	varchar(1)	Option type - call or put
	exchange_id	int(10) UN	Internal exchange ID
	trade_price	float	Price of the option trade
	trade_size	int(10) UN	Trade volume
	trade_time	datetime	Trade date/time
	millisecond	int(10) UN	Milliseconds in trade time
	trade_condition_id	int(10) UN	Internal trade condition ID
	option_volume	int(10) UN	The option volume
	bid	float	The option bid price
	ask	float	The option ask price
	trade_iv	float	Implied volatility of the trade
	trade_delta	float	The degree to which an option is exposed to shifts in the price of the underlying asset
	underlying_bid	float	Underlying bid price
	underlying_ask	float	Underlying ask price
	underlying_trade_price	float	Underlying trade price
	is_large_trade	tinyint(3) UN	Large trade flag
	sequence_number	bigint(20) UN PK	Unique record ID
	exchange_sequence_number	bigint(20) UN	Internal exchange sequence number
	exchange_sub_sequence_number	int(10) UN	Internal exchange sub sequence number
	canceled_trade_condition_id	int(10) UN	0 = not cancelled, 1 = cancelled, 2 = cancelation message
	level2	varchar(384)	Level II data
live_option_trade_largest			Option trades filtered for large trade size
	underlying_symbol	varchar(16)	Security symbol
	option_symbol	varchar(22)	Option symbol
	option_id	int(10) UN	Internal option ID
	root	varchar(6)	The root symbol is the symbol used to identify the option's financial instrument for a specific underlying asset that is traded on the various trading exchanges.
	expiry	date	The expiration date of the option
	strike	float	Strike price
	type	varchar(1)	Option type - call or put
	exchange_id	int(10) UN	Internal exchange ID
	trade_price	float	Price of the option trade
	trade_size	int(10) UN	Trade volume
	trade_time	datetime	Trade date/time
	millisecond	int(10) UN	Milliseconds in trade time
	trade_condition_id	int(10) UN	Internal trade condition ID
	option_volume	int(10) UN	The option volume
	bid	float	The option bid price
	ask	float	The option ask price
	trade_iv	float	Implied volatility of the trade
	trade_delta	float	Delta of the trade
	underlying_bid	float	Underlying bid price
	underlying_ask	float	Underlying ask price
	underlying_trade_price	float	Underlying trade price
	is_large_trade	tinyint(3) UN	Large trade flag
	sequence_number	bigint(20) UN PK	Unique record ID
	exchange_sequence_number	bigint(20) UN	Internal exchange sequence number
	exchange_sub_sequence_number	int(10) UN	Internal exchange sub sequence number
	canceled_trade_condition_id	int(10) UN	0 = not cancelled, 1 = cancelled, 2 = cancelation message
	level2	varchar(384)	Level II data
live_put_time_spread			Put spread strategy scan table
	underlying_symbol	varchar(16)	Security symbol
	strike	double	Strike price
	underlying_price	double	Underlying price
	hv30	double	The historical volatility (realized volatility of the stock) for the last 30 days
	iv30	double	The implied volatility of the hypothetical 30 day option (a weighted average)
	has_corporate_action	tinyint(1)	Boolean field, 0 = no, 1 = yes
	next_earnings_date	date	Next earnings date
	is_standard_deliverable	int(10)	Standard option = 1, non-standard = 0
	deliverable_type	int(10)	option, 3 if jumbo option
	put_symbol_1	varchar(22)	Put symbol one
	expiry_1	date	Put symbol one expiration date
	expiry_1_atm_iv	double	At the money implied volatility at expiration date one
	put_1_bid	double	Put one bid
	put_1_bid_iv	double	Implied volatility for the put one bid
	put_1_ask	double	Put one ask
	put_1_ask_iv	double	Implied volatility for the put one ask
	put_1_vega	double	Put one vega
	put_symbol_2	varchar(22)	Put symbol two
	expiry_2	date	Put symbol two expiration date
	expiry_2_atm_iv	double	At the money implied volatility at expiration date two
	put_2_bid	double	Put two bid
	put_2_bid_iv	double	Implied volatility for the put two bid
	put_2_ask	double	Put two ask
	put_2_ask_iv	double	Implied volatility for the put two ask

	put_2_vega	double	Put two vega
	put_symbol_3	varchar(22)	Put symbol three
	expiry_3	date	Put symbol three expiration date
	expiry_3_atm_iv	double	At the money implied volatility at expiration date three
	put_3_bid	double	Put three bid
	put_3_bid_iv	double	Implied volatility for the put three bid
	put_3_ask	double	Put three ask
	put_3_ask_iv	double	Implied volatility for the put three ask
	put_3_vega	double	Put three vega
live_statistics			underlying, updates in real time
	underlying_symbol	varchar(16)	Security symbol
	calls_on_bid	int(10) UN	The number of calls traded today on the bid
	calls_on_ask	int(10) UN	The number of calls traded today on the ask
	otm_calls_on_bid	int(10) UN	The number of out-of-the-money calls traded today on the bid
	otm_calls_on_ask	int(10) UN	The number of out-of-the-money calls traded today on the ask
	calls_between_bid_ask	int(10) UN	The number of calls traded today in between the NBBO
	puts_on_bid	int(10) UN	The number of puts traded today on the bid
	puts_on_ask	int(10) UN	The number of puts traded today on the ask
	otm_puts_on_bid	int(10) UN	The number of out-of-the-money puts traded today on the bid
	otm_puts_on_ask	int(10) UN	The number of out-of-the-money puts traded today on the ask
	puts_between_bid_ask	int(10) UN	The number of puts traded today in between the NBBO
	call_premium	double	The total (net) call premium traded today. The number is credited for trades on the ask, and debited for trades on the bid
	put_premium	double	The total (net) put premium traded today. The number is credited for trades on the ask, and debited for trades on the bid
	call_delta	double	The total (net) call delta traded today. The number is credited for trades on the ask, and debited for trades on the bid
	put_delta	double	The total (net) put delta traded today. The number is credited for trades on the ask, and debited for trades on the bid
	call_gamma	double	The total (net) call gamma traded today. The number is credited for trades on the ask, and debited for trades on the bid
	put_gamma	double	The total (net) put gamma traded today. The number is credited for trades on the ask, and debited for trades on the bid
	call_vega	double	The total (net) call vega traded today. The number is credited for trades on the ask, and debited for trades on the bid
	put_vega	double	The total (net) put vega traded today. The number is credited for trades on the ask, and debited for trades on the bid
	call_trade_count	int(10) UN	Number of calls traded
	put_trade_count	int(10) UN	Number of puts traded
	nasdaq_call_volume	int(10) UN	NASDAQ calls volume in real time
	nasdaq_put_volume	int(10) UN	NASDAQ puts volume in real time
	amex_call_volume	int(10) UN	AMEX calls volume in real time
	amex_put_volume	int(10) UN	AMEX puts volume in real time
	cboe_call_volume	int(10) UN	CBOE calls volume in real time
	cboe_put_volume	int(10) UN	CBOE puts volume in real time
	ise_call_volume	int(10) UN	ISE calls volume in real time
	ise_put_volume	int(10) UN	ISE puts volume in real time
	nysearca_call_volume	int(10) UN	NYSEARCA calls volume in real time
	nysearca_put_volume	int(10) UN	NYSEARCA puts volume in real time
	philex_call_volume	int(10) UN	PHILEX calls volume in real time
	philex_put_volume	int(10) UN	PHILEX puts volume in real time
	box_call_volume	int(10) UN	BOX calls volume in real time
	box_put_volume	int(10) UN	BOX puts volume in real time
	bats_call_volume	int(10) UN	BATS calls volume in real time
	bats_put_volume	int(10) UN	BATS puts volume in real time
	c2_call_volume	int(10) UN	C2 calls volume in real time
	c2_put_volume	int(10) UN	C2 puts volume in real time
	bx_call_volume	int(10) UN	BX calls volume in real time
	bx_put_volume	int(10) UN	BX puts volume in real time
	miax_call_volume	int(10) UN	MIAX calls volume in real time
	miax_put_volume	int(10) UN	MIAX puts volume in real time
	gmni_call_volume	int(10) UN	GMNI calls volume in real time
	gmni_put_volume	int(10) UN	GMNI puts volume in real time
	edgx_call_volume	int(10) UN	EDGX calls volume in real time
	edgx_put_volume	int(10) UN	EDGX puts volume in real time
	merc_call_volume	int(10) UN	MERC calls volume in real time
	merc_put_volume	int(10) UN	MERC puts volume in real time
	perl_call_volume	int(10) UN	PERL calls volume in real time
	perl_put_volume	int(10) UN	PERL puts volume in real time
	call_dollar_volume	int(10) UN	Call volume times call price
	put_dollar_volume	int(10) UN	Put volume times put price
live_underlying			Underlying data and calculations, updates constantly, iv30 update rate is configurable
	record_id	int(10) UN	Internal record ID
	record_hash_id	bigint(20)	Internal record hash ID
	underlying_symbol	varchar(16) PK	Security symbol
	listed_exchange	int(11)	Exchange ID
	halt_status	int(10) UN	halt status of the underlying: 0 - REASON_NOT_AVAILABLE 1 - NEWS_PENDING 2 - NEWS_DISSEMINATION 3 - NEWS_AND_RESUMPTION 4 - TRADE_PAUSE 5 - EXTRA_MKT_ACTIVITY 6 - TRADE_ONLY_RESUME
	bid_size	bigint(20) UN	The size of the NBB for the stock
	bid	double	The national best bid (NBB) for the stock
	ask_size	bigint(20) UN	The size of the NBO for the stock

	ask	double	The national best offer (NBO) for the stock
	last_trade_size	bigint(20) UN	The size of the last trade for the stock
	last_trade_price	double	Stock last trade price during market hours
	last_trade_time	datetime	Last trade time
	current_trade_price	double	Stock last trade price at anytime from any exchange
	change	double	Stock price day change
	open	double	The stock's opening trade price for the day
	high	double	The stock's high trade price for the day
	low	double	The stock's low trade price for the day
	volume	bigint(20) UN	The stock volume for the day
	iv30	double	The implied volatility of the hypothetical 30 day option (a weighted average)
	vwap	double	The volume weighted average stock price
	sum_calls	int(10) UN	The number of the calls traded today
	sum_puts	int(10) UN	The number of the puts traded today
	sigma1	double	The implied vol of the front month
	sigma2	double	The implied vol of the second month
	sigma3	double	The implied vol of the third month
	m_open	double	The open price for the one minute tick chart bar
	m_high	double	The high price for the one minute tick chart bar
	m_low	double	The low price for the one minute tick chart bar
	m_volume	int(10) UN	The stock volume for the one minute tick chart bar
	m_call_volume	int(10) UN	The call volume for the one minute tick chart bar
	m_put_volume	int(10) UN	The put volume for the one minute tick chart bar
	company_info_loaded	tinyint(3) UN	Binary type of answer: 1- yes, 0 -no
	sequence_number	bigint(20) UN	Unique record identifier
live_underlying_exchange_quotes			Top of book option quotes on every exchange
	record_id	int(10) UN	Internal record ID
	underlying_symbol	varchar(16)	Security symbol
	listed_exchange	int(11)	The exchange ID
	sequence_number	bigint(20)	Unique record ID
	nasdaq_bid_size	int(10) UN	The size of the underlying best bid for NASDAQ
	nasdaq_bid	double	The underlying best (highest) bid for NASDAQ
	nasdaq_ask_size	int(10) UN	The size of the underlying best offer for NASDAQ
	nasdaq_ask	double	The underlying best (lowest) offer for NASDAQ
	amex_bid_size	int(10) UN	The size of the underlying best bid for AMEX
	amex_bid	double	The underlying best (highest) bid for AMEX
	amex_ask_size	int(10) UN	The size of the underlying best offer for AMEX
	amex_ask	double	The underlying best (lowest) offer for AMEX
	nyse_bid_size	int(10) UN	The size of the underlying best bid for NYSE
	nyse_bid	double	The underlying best (highest) bid for NYSE
	nyse_ask_size	int(10) UN	The size of the underlying best offer for NYSE
	nyse_ask	double	The underlying best (lowest) offer for NYSE
	nysearca_bid_size	int(10) UN	The size of the underlying best bid for NYSEARCA
	nysearca_bid	double	The underlying best (highest) bid for NYSEARCA
	nysearca_ask_size	int(10) UN	The size of the underlying best offer for NYSEARCA
	nysearca_ask	double	The underlying best (lowest) offer for NYSEARCA
	edge_bid_size	int(10) UN	The size of the underlying best bid for EDGE
	edge_bid	double	The underlying best (highest) bid for EDGE
	edge_ask_size	int(10) UN	The size of the underlying best offer for EDGE
	edge_ask	double	The underlying best (lowest) offer for EDGE
	edgx_bid_size	int(10) UN	The size of the underlying best bid for EDGX
	edgx_bid	double	The underlying best (highest) bid for EDGX
	edgx_ask_size	int(10) UN	The size of the underlying best offer for EDGX
	edgx_ask	double	The underlying best (lowest) offer for EDGX
	bats_bid_size	int(10) UN	The size of the underlying best bid for BATS
	bats_bid	double	The underlying best (highest) bid for BATS
	bats_ask_size	int(10) UN	The size of the underlying best offer for BATS
	bats_ask	double	The underlying best (lowest) offer for BATS
	knight_bid_size	int(10) UN	The size of the underlying best bid for KNIGHT
	knight_bid	double	The underlying best (highest) bid for KNIGHT
	knight_ask_size	int(10) UN	The size of the underlying best offer for KNIGHT
	knight_ask	double	The underlying best (lowest) offer for KNIGHT
live_underlying_hv			hv10-hv720 historical volatility per stock
	record_id	int(10) UN	Unique record ID
	underlying_symbol	varchar(16) PK	Security symbol
	bid_size	bigint(20) UN	The size of the underlying best bid
	bid	double	The underlying best (highest) bid
	ask_size	bigint(20) UN	The size of the underlying best offer
	ask	double	The underlying best (lowest) offer
	last_trade_price	double	Last trade price
	hv10	double	The historical volatility (realized volatility of the stock) for the last 10 days
	hv20	double	The historical volatility (realized volatility of the stock) for the last 20 days
	hv30	double	The historical volatility (realized volatility of the stock) for the last 30 days
	hv60	double	The historical volatility (realized volatility of the stock) for the last 60 days
	hv90	double	The historical volatility (realized volatility of the stock) for the last 90 days
	hv180	double	The historical volatility (realized volatility of the stock) for the last 120 days
	hv270	double	The historical volatility (realized volatility of the stock) for the last 180 days
	hv360	double	The historical volatility (realized volatility of the stock) for the last 360 days
	hv720	double	The historical volatility (realized volatility of the stock) for the last 720 days
live_underlying_luld			Limit up/down state for each stock
	record_id	int(10) UN	Unique record ID
	underlying_symbol	varchar(16) PK	Security symbol

	luld_status	int(10) UN	0=PRICE_BAND_NONE_PROVIDED 1=PRICE_BAND_OPEN 1 2=PRICE_BAND_UPDATED 3 = PRICE_BAND_REPUBLISHED 4 = PRICE_BAND_SUSPENDED
	limit_down	double	Limit down underlying price
	limit_up	double	Limit up underlying price
	luld_effective_time	datetime	Luld effective time
	bid_size	bigint(20) UN	The size of the underlying best bid
	bid	double	The underlying best (highest) bid
	ask_size	bigint(20) UN	The size of the underlying best offer
	ask	double	The underlying best (lowest) offer
	last_trade_size	bigint(20) UN	Last trade size
	last_trade_price	double	Last trade price
	last_trade_time	datetime	Last trade time
	sequence_number	bigint(20) UN	Unique record ID
live_underlying_trade			Last 20 stock trades
	underlying_symbol	varchar(16)	Security symbol
	record_id	int(10) UN	Unique record ID
	exchange_id	int(10) UN	Internal exchange ID
	trade_price	float	Underlying symbol trade price
	trade_size	int(10) UN	Underlying symbol trade size
	trade_time	datetime	Trade date/time
	millisecond	int(10) UN	Milliseconds part of the trade time
	trade_condition_id	int(10) UN	Internal trade condition ID
	bid	float	Underlying symbol bid price
	ask	float	Underlying symbol ask price
	sequence_number	bigint(20) UN	Unique record ID
live_vertical_spread			Vertical spread strategy scan table
	underlying_symbol	varchar(16)	Security symbol
	underlying_last_trade_price	double	Underlying symbol last trade price
	iv30	double	The implied volatility of the hypothetical 30 day option (a weighted average)
	hv30	double	30 day historical volatility
	hv60	double	60 day historical volatility
	hv180	double	180 day historical volatility
	time_frame	varchar(8)	Short, middle or long time frame
	root	varchar(6)	The root symbol is the symbol used to identify the option's financial instrument for a specific underlying asset that is traded on the various trading exchanges.
	expiry	date	The expiration date of the option
	option_type	varchar(1)	Option type - call or put
	is_standard_deliverable	int(10)	Standard option = 1, non-standard = 0
	deliverable_type	int(10)	option, 3 if jumbo option
	low_strike	double	Low strike price
	low_strike_bid	double	Low strike bid
	low_strike_ask	double	Low strike ask
	low_strike_delta	double	Low strike delta
	low_strike_vega	double	Low strike vega
	low_strike_theta	double	Low strike theta
	low_strike_iv	double	Low strike implied volatility
	high_strike	double	High strike price
	high_strike_bid	double	High strike bid
	high_strike_ask	double	High strike ask
	high_strike_delta	double	High strike delta
	high_strike_vega	double	High strike vega
	high_strike_theta	double	High strike theta
	high_strike_iv	double	High strike implied volatility
live_volatility			Expiry sigmas and iv30/60/90/etc
	underlying_symbol	varchar(16) PK	Security symbol
	iv30	double	The implied volatility of the hypothetical 30 day option (a weighted average)
	iv60	double	The implied volatility of the hypothetical 60 day option (a weighted average)
	iv90	double	The implied volatility of the hypothetical 90 day option (a weighted average)
	iv120	double	The implied volatility of the hypothetical 120 day option (a weighted average)
	iv180	double	The implied volatility of the hypothetical 180 day option (a weighted average)
	iv360	double	The implied volatility of the hypothetical 360 day option (a weighted average)
	iv720	double	The implied volatility of the hypothetical 720 day option (a weighted average)
	sigma1	double	The implied vol of the near the money strikes of the 1st expiration month of this underlying
	sigma2	double	The implied vol of the near the money strikes of the 2nd expiration month of this underlying
	sigma3	double	The implied vol of the near the money strikes of the 3rd expiration month of this underlying
	sigma4	double	The implied vol of the near the money strikes of the 4th expiration month of this underlying
	sigma5	double	The implied vol of the near the money strikes of the 5th expiration month of this underlying
	sigma6	double	The implied vol of the near the money strikes of the 6th expiration month of this underlying
	sigma7	double	The implied vol of the near the money strikes of the 7th expiration month of this underlying
	sigma8	double	The implied vol of the near the money strikes of the 8th expiration month of this underlying
	sigma9	double	The implied vol of the near the money strikes of the 9th expiration month of this underlying
	sigma10	double	The implied vol of the near the money strikes of the 10th expiration month of this underlying
	sigma11	double	The implied vol of the near the money strikes of the 11th expiration month of this underlying

	sigma12	double	The implied vol of the near the money strikes of the 12th expiration month of this underlying
	sigma13	double	The implied vol of the near the money strikes of the 13th expiration month of this underlying
	sigma14	double	The implied vol of the near the money strikes of the 14th expiration month of this underlying
	sigma15	double	The implied vol of the near the money strikes of the 15th expiration month of this underlying
	sigma16	double	The implied vol of the near the money strikes of the 16th expiration month of this underlying
	sigma17	double	The implied vol of the near the money strikes of the 17th expiration month of this underlying
	sigma18	double	The implied vol of the near the money strikes of the 18th expiration month of this underlying
	sigma19	double	The implied vol of the near the money strikes of the 19th expiration month of this underlying
	sigma20	double	The implied vol of the near the money strikes of the 20th expiration month of this underlying
	sigma1_date	date	Expiration date for sigma1
	sigma2_date	date	Expiration date for sigma2
	sigma3_date	date	Expiration date for sigma3
	sigma4_date	date	Expiration date for sigma4
	sigma5_date	date	Expiration date for sigma5
	sigma6_date	date	Expiration date for sigma6
	sigma7_date	date	Expiration date for sigma7
	sigma8_date	date	Expiration date for sigma8
	sigma9_date	date	Expiration date for sigma9
	sigma10_date	date	Expiration date for sigma10
	sigma11_date	date	Expiration date for sigma11
	sigma12_date	date	Expiration date for sigma12
	sigma13_date	date	Expiration date for sigma13
	sigma14_date	date	Expiration date for sigma14
	sigma15_date	date	Expiration date for sigma15
	sigma16_date	date	Expiration date for sigma16
	sigma17_date	date	Expiration date for sigma17
	sigma18_date	date	Expiration date for sigma18
	sigma19_date	date	Expiration date for sigma19
	sigma20_date	date	Expiration date for sigma20
	sequence_number	bigint(20) UN	Unique record identifier
live_volatility_per_expiry			Similar to live_volatility but stored differently
	underlying_symbol	varchar(16)	Security symbol
	root	varchar(6)	The root symbol is the symbol used to identify the option's financial instrument for a specific underlying asset that is traded on the various trading exchanges.
	expiry	date	The expiration date of the option
	is_standard_deliverable	int(10)	Standard option = 1, non-standard = 0
	deliverable_type	int(10)	For standard option = 0, for non-standard: 1 if regular non-standard, 2 if mini option, 3 if jumbo option
	sigma	double	The implied vol. of an expiration cycle (weighted average of the volatilities of the 4 strikes around the ATM) by option strike.
	implied_underlying	double	The underlying price implied by the options market (weighted average of the implied underlying for the 4 strikes around the ATM) for the expiry date.
trade_condition			Helper table for option trade
	id	int(11) PK	Trade condition id
	name	varchar(32)	Trade condition name
trading_days			Historical and future trading days helper table
	date	char(8) PK	Trade date