Table	Fields	Data Type	Comment
1m_underlying			Minute by minute summary information for each underlying with options
	underlying_symbol	varchar	
	quote_datetime	datetime	
	open	float	
	high	float	
	low	float	
	close	float	
	volume	bigint	
	iv30	float	
	call_volume	int	
	put_volume	int	
company_info			High level / summary info for each symbol
	company_name	varchar	
	company_description	text	
	is_optionable	tinyint	
	underlying_symbol	varchar	
	simple_symbol	varchar	
	average_stock_volume	bigint	
	average_call_volume	bigint	
	average_put_volume	bigint	
	average_call_open_interest	bigint	
	average_put_open_interest	bigint	
	year_high_stock_price	float	
	year_high_stock_price_date	date	
	year_low_stock_price	float	
	year_low_stock_price_date	date	
	year_high_ivx	float	All references to ivx should be considered synonymous with iv30
	year_high_ivx_date	date	
	year_low_ivx	float	
	year_low_ivx_date	date	
	year_high_hv	float	
	year_high_hv_date	date	
	year_low_hv	float	
	year_low_hv_date	date	
	divisor	varchar	
	iv30_close	float	
	hv30_close	float	
	ise_calls	int	
	ise_puts	int	
	hv30	float	
	sigma1_close	float	
	sigma2_close	float	
	sigma3_close	float	

	year_high_iv60	float	
	year_high_iv60_date	date	
	year_low_iv60	float	
	year_low_iv60_date	date	
	year_high_iv90	float	
	year_high_iv90_date	date	
	year_low_iv90	float	
	year_low_iv90_date	date	
	next_earnings_date	date	
	next_earnings_estimate	float	
	next_dividend_date	date	
	next_dividend_amount	float	
	corporate_action_id	int	Most recent entry into corporate action table
corporate_action			Stores information on recent mergers
	id	int	
	underlying_symbol	varchar	
	corporate_action_type	int	
	announcement_date	date	
	closing_date	date	
	closing_value	double	
	description	varchar	
	closing_date_description	varchar	
cusip_change			
	quote_date	date	
	new_underlying_symbol	varchar	
	exchange_id	int	
	new_cusip	varchar	
	old_underlying_symbol	varchar	
	old_cusip	varchar	
	last_update	datetime	
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	
	earnings_date	datetime	
	quote_date	datetime	
	underlying_price	float	
	root1	varchar	
	expiry1	date	
	strike1	float	
	call_bid1	float	
	call_ask1	float	
	put_bid1	float	

	put_ask1	float	
	sigma1	float	
	extrinsic1	float	
	root2	varchar	
	expiry2	date	
	strike2	float	
	call_bid2	float	
	call_ask2	float	
	put_bid2	float	
	put_ask2	float	
	sigma2	float	
	extrinsic2	float	
	earnings_result_needs_update	int	
eod_option			Historical Option data recorded at end of day
	underlying_symbol	varchar	
	quote_date	datetime	
	root	varchar	
	strike	float	
	expiry	datetime	
	call_open	float	
	call_high	float	
	call_low	float	
	call_close	float	
	call_volume	int	
	call_open_interest	int	
	call_bid_345	float	
	call_ask_345	float	
	call_bid_eod	float	
	call_ask_eod	float	
	call_iv	float	
	call_delta	float	
	call_gamma	float	
	call_theta	float	
	call_vega	float	
	call_rho	float	
	call_vwap	float	
	put_open	float	
	put_high	float	
	put_low	float	
	put_close	float	
	put_volume	int	
	put_open_interest	int	
	put_bid_345	float	
	put_ask_345	float	
	put_bid_eod	float	
	put_ask_eod	float	
	put_iv	float	
	put_delta	float	
	put_gamma	float	
	put_theta	float	

	put_vega	float	
	put_rho	float	
	put_vwap	float	
eod_underlying			Historical Underlying data recorded at end of day
	underlying_symbol	varchar	
	simple_symbol	varchar	
	quote_date	date	
	open	float	
	high	float	
	low	float	
	close	float	
	volume	bigint	
	split_adjustment	double	
	dividend_adjustment	double	
	hv30	float	
	iv30	float	
	call_open_interest	bigint	
	put_open_interest	bigint	
	call_volume	int	
	put_volume	int	
	ise_calls	int	
	ise_puts	int	
	moving_average_50	float	
	moving_average_200	float	
eod_volatility			Historical Implied Volatility Indexes and Historical Volatility numbers of the underlying, recorded at end of day
	underlying_symbol	varchar	
	simple_symbol	varchar	
	quote_date	date	
	iv30	double	30 day weighted average of option implied vols for this underlying
	iv60	double	60 day weighted average of option implied vols for this underlying
	iv90	double	
	iv120	double	
	iv180	double	
	iv360	double	
	iv720	double	

	sigma1	double	The implied vol of the near the money strikes of the first expiration month of this underlying
	sigma2	double	The implied vol of the near the money strikes of the second expiration month of this underlying
	sigma3	double	
	sigma4	double	
	sigma5	double	
	sigma6	double	
	sigma7	double	
	sigma8	double	
	sigma9	double	
	sigma1_date	date	The expiration month for the sigma1 volatility number
	sigma2_date	date	Expiration month of sigma2
	sigma3_date	date	…
	sigma4_date	date	
	sigma5_date	date	
	sigma6_date	date	
	sigma7_date	date	
	sigma8_date	date	
	sigma9_date	date	
	hv10	double	10 day historical vol
	hv20	double	20 day historical vol
	hv30	double	…
	hv50	double	
	hv60	double	
	hv90	double	
	hv120	double	
	hv180	double	
	hv360	double	
	hv720	double	
exchange			helper table for option trades, and option exchange quotes
	code	varchar	
	short_name	varchar	
	full_name	varchar	
	display_name	varchar	
expiry			Helper table containing historical and future expiration dates
	expiry	datetime	

ise_sentiment			Historical and intraday ISE customer open orders, updates every 10 minutes
	underlying_symbol	varchar	
	date_time	datetime	
	sentiment_index	int	
	calls	int	
	puts	int	
live_option			Current market for options, includes calcs
	call_symbol	varchar	
	put_symbol	varchar	
	root	varchar	
	expiry	date	
	strike	double	
	underlying_symbol	varchar	
	call_bid_size	double	
	call_bid	double	
	call_bid_iv	double	
	call_bid_time	datetime	
	call_ask_size	double	
	call_ask	double	
	call_ask_iv	double	
	call_ask_time	datetime	
	call_open	double	
	call_high	double	
	call_low	double	
	call_last	double	
	call_change	double	
	call_volume	int	
	call_oi	int	
	call_delta	double	
	call_gamma	double	
	call_vega	double	
	call_theta	double	

call_rho	double	
put_bid_size	int	
put_bid	double	
put_bid_iv	double	
put_bid_time	datetime	
put_ask_size	int	
put_ask	double	
put_ask_iv	double	
put_ask_time	datetime	
put_open	double	
put_high	double	
put_low	double	
put_last	double	
put_change	double	
put_volume	int	
put_oi	int	
put_delta	double	
put_gamma	double	
put_vega	double	
put_theta	double	
put_rho	double	
last_update	timestamp	
sequence_number	bigint	

live_option_exchange_quotes			Current market for options, with calcs, and including the quotes for each of the options exchanges
	call_symbol	varchar	
	put_symbol	varchar	
	root	varchar	
	expiry	date	
	strike	double	
	underlying_symbol	varchar	
	call_bid_size	double	
	call_bid	double	
	call_bid_iv	double	
	call_bid_time	datetime	
	call_ask_size	double	
	call_ask	double	
	call_ask_iv	double	
	call_ask_time	datetime	
	call_open	double	
	call_high	double	
	call_low	double	
	call_last	double	
	call_change	double	
	call_volume	int	
	call_oi	int	
	call_delta	double	
	call_gamma	double	
	call_vega	double	

call_theta	double
call_rho	double
put_bid_size	int
put_bid	double
put_bid_iv	double
put_bid_time	datetime
put_ask_size	int
put_ask	double
put_ask_iv	double
put_ask_time	datetime
put_open	double
put_high	double
put_low	double
put_last	double
put_change	double
put_volume	int
put_oi	int
put_delta	double
put_gamma	double
put_vega	double
put_theta	double
put_rho	double
last_update	timestamp
sequence_number	bigint
nasdaq_call_bid_size	int
nasdaq_call_bid	double
nasdaq_call_ask_size	int
nasdaq_call_ask	double
nasdaq_put_bid_size	int
nasdaq_put_bid	double
nasdaq_put_ask_size	int
nasdaq_put_ask	double
amex_call_bid_size	int
amex_call_bid	double
amex_call_ask_size	int
amex_call_ask	double
amex_put_bid_size	int
amex_put_bid	double
amex_put_ask_size	int
amex_put_ask	double
cboe_call_bid_size	int
cboe_call_bid	double
cboe_call_ask_size	int
cboe_call_ask	double
cboe_put_bid_size	int
cboe_put_bid	double
cboe_put_ask_size	int
cboe_put_ask	double
ise_call_bid_size	int
ise_call_bid	double
ise_call_ask_size	int
ise_call_ask	double

	ise_put_bid_size	int	
	ise_put_bid	double	
	ise_put_ask_size	int	
	ise_put_ask	double	
	nysearca_call_bid_size	int	
	nysearca_call_bid	double	
	nysearca_call_ask_size	int	
	nysearca_call_ask	double	
	nysearca_put_bid_size	int	
	nysearca_put_bid	double	
	nysearca_put_ask_size	int	
	nysearca_put_ask	double	
	philex_call_bid_size	int	
	philex_call_bid	double	
	philex_call_ask_size	int	
	philex_call_ask	double	
	philex_put_bid_size	int	
	philex_put_bid	double	
	philex_put_ask_size	int	
	philex_put_ask	double	
	box_call_bid_size	int	
	box_call_bid	double	
	box_call_ask_size	int	
	box_call_ask	double	
	box_put_bid_size	int	
	box_put_bid	double	
	box_put_ask_size	int	
	box_put_ask	double	
live_statistics			Tracks summary options order flow information against each underlying, updates in real time
	underlying_symbol	varchar	
	calls_on_bid	int	
	calls_on_ask	int	
	otm_calls_on_bid	int	
	otm_calls_on_ask	int	
	calls_between_bid_ask	int	
	puts_on_bid	int	
	puts_on_ask	int	
	otm_puts_on_bid	int	
	otm_puts_on_ask	int	
	puts_between_bid_ask	int	
	call_premium	double	
	put_premium	double	
	call_delta	double	
	put_delta	double	
	call_gamma	double	
	put_gamma	double	
	call_vega	double	
	put_vega	double	

live_underlying			Underlying data and calculations, updates constantly, iv30 update rate is configurable
	underlying_symbol	varchar	
	cusip	varchar	
	bid_size	bigint	
	bid	double	
	ask_size	bigint	
	ask	double	
	last_trade_size	bigint	
	last_trade_price	double	
	last_trade_time	datetime	
	change	double	
	open	double	
	high	double	
	low	double	
	volume	bigint	
	iv30	double	30 day weighted value for option implied volatilities
	vwap	double	
	sum_calls	int	
	sum_puts	int	
	sigma1	double	
	sigma2	double	
	sigma3	double	
	m_open	double	
	m_high	double	
	m_low	double	
	m_volume	int	
	m_call_volume	int	
	m_put_volume	int	
	sequence_number	bigint	
live_volatility			
	underlying_symbol	varchar	
	iv30	double	30 day weighted average of option implied vols for this underlying
	iv60	double	60 day weighted average of option implied vols for this underlying
	iv90	double	
	iv120	double	
	iv180	double	
	iv360	double	
	iv720	double	
	sigma1	double	The implied vol of the near the money strikes of the first expiration month of this underlying

	sigma2	double	The implied vol of the near the money strikes of the second expiration month of this underlying
	sigma3	double	
	sigma4	double	
	sigma5	double	
	sigma6	double	
	sigma7	double	
	sigma8	double	
	sigma9	double	
	sigma1_date	date	The expiration month for the sigma1 volatility number
	sigma2_date	date	Expiration month of sigma2
	sigma3_date	date	
	sigma4_date	date	
	sigma5_date	date	
	sigma6_date	date	
	sigma7_date	date	
	sigma8_date	date	
	sigma9_date	date	
master_dividend			Historical and upcoming dividends compiled from multiple sources (looks ahead a few days)
	id	int	
	underlying_symbol	varchar	
	ex_dividend_date	date	
	payment_date	date	
	dividend	float	
	data_source_id	int	
	applied_to_underlying	tinyint	
	last_update	timestamp	
master_earnings			Historical and near-term earnings events compiled from multiple sources (looks ahead a few weeks)
	id	int	
	underlying_symbol	varchar	
	year	int	
	quarter	int	
	report_date	date	
	date_type	varchar	
	eps_actual	float	
	eps_estimate	float	

	time_of_day_code	varchar	
	data_source_id	int	
	last_update	timestamp	
	earnings_result_needs_update	int	
option_trade			Todays option trades, updates once per second
	underlying_symbol	varchar	
	option_symbol	varchar	
	root	varchar	
	expiry	date	
	strike	float	
	type	varchar	
	exchange_id	int	
	trade_price	float	
	trade_size	int	
	trade_time	datetime	
	trade_condition_id	int	
	option_volume	int	
	bid	float	
	ask	float	
	trade_iv	float	implied volatility using trade price as input into option model
	underlying_bid	float	
	underlying_ask	float	
	is_large_trade	tinyint	
	sequence_number	bigint	
trade_condition			helper table for option trade
	id	int	
	name	varchar	
trading_days			Historical and future trading days helper table
	date	varchar	
underlying_symbol_add			New symbols added
	quote_date	date	
	underlying_symbol	varchar	
	security_type	varchar	
	exchange_id	int	
	last_update	datetime	
underlying_symbol_change			Symbol changes or listed exchange changes
	quote_date	date	

	new_underlying_symbol	varchar	
	security_type	varchar	
	new_exchange_id	int	
	old_underlying_symbol	varchar	
	old_exchange_id	int	
	last_update	datetime	
zacks_fundamental_data			Fundamental data taken from vendor: Zacks
	master	varchar	
	company_name	varchar	
	underlying_symbol	varchar	
	fiscal_year_ending_month	smallint	
	SIC_code	int	
	exchange_traded_code	varchar	
	industry_description	text	
	sector_description	text	
	m_industry_code	text	
	peer_1_name	text	
	peer_1_underlying_symbol	varchar	
	peer_2_name	text	
	peer_2_underlying_symbol	varchar	
	peer_3_name	text	
	peer_3_underlying_symbol	varchar	
	peer_4_name	text	
	peer_4_underlying_symbol	varchar	
	peer_5_name	text	
	peer_5_underlying_symbol	varchar	
	peer_6_name	text	
	peer_6_underlying_symbol	varchar	
	peer_7_name	text	
	peer_7_underlying_symbol	varchar	
	covered_by_analyst_flag	tinyint	
	most_recent_split_date	varchar	
	most_recent_split_factor	double	
	last_reported_fiscal_quarter_da	varchar	
	next_expected_report_date	varchar	
	number_of_employees	int	
	current_price	double	
	52_week_high_price	double	
	52_week_low_price	double	
	4_week_price_change_pct	double	
	4_week_price_change_pct_ag	double	
	12_week_price_change_pct	double	
	12_week_price_change_pct_a	double	
	ytd_price_change_pct	double	
	ytd_price_change_pct_against	varchar	
	average_volume_20_days	double	
	indicated_average_yearly_divic	double	
	dividend_yield	double	
	sum_3_month_dividend	double	

last_dividend_paid_date	varchar
estimated_eps_current_qtr	double
estimated_eps_current_year	double
num_analysts_estimated_eps_	int
estimated_eps_3to5year_grow	double
beta	double
market_cap	bigint
PE_using_fiscal_year_eps	double
PE_using_12m_eps	double
price_per_book	double
payout_ratio	double
price_per_cash	double
shares_outstanding	bigint
sales_1_year	double
sales_2_year	double
sales_3_year	double
net_income_1_year	double
net_income_2_year	double
net_income_3_year	double
revenue_4_qtr	double
revenue_4_qtr_period_2	double
revenue_4_qtr_period_3	double
net_income_4_qtr	double
net_income_4_qtr_period_2	double
net_income_4_qtr_period_3	double
total_assets	double
total_assets_period_2	double
total_assets_period_3	double
total_liabilities	double
total_liabilities_period_2	double
total_liabilities_period_3	double
total_common_equity	double
total_common_equity_period_2	double
total_common_equity_period_3	double
roe	double
ROE_period_2	double
ROE_period_3	double
ROA	double
ROA_period_2	double
ROA_period_3	double
BVPS	double
BVPS_period_2	double
pre_tax_margin	double
pre_tax_margin_period_2	double
pre_tax_margin_period_3	double
cash_per_share	double
cash_per_share_period_2	double
BVPS_qtr	double
BVPS_qtr_period_2	double
BVPS_qtr_period_3	double
net_margin_4_qtr	double
net_margin_4_qtr_period_2	double

net_margin_4_qtr_period_3	double
operating_BNRI_margin	double
operating_BNRI_margin_perio	double
operating_BNRI_margin_perio	double
inventory_turnover	double
inventory_turnover_period_2	double
inventory_turnover_period_3	double
current_assets_over_liability	double
current_assets_over_liability_p	double
current_assets_over_liability_p	double
debt_over_total_cap	double
debt_over_total_cap_period_2	double
debt_over_total_cap_period_3	double
reserved_1	double
reserved_2	double
short_interest_ratio	double
short_interest_ratio_period_2	double
quick_ratio	double
quick_ratio_period_2	double
quick_ratio_period_3	double
LTD_over_common_equity	double
LTD_over_common_equity_pe	double
LTD_over_common_equity_pe	double
change_in_payout_ratio	double
eps_growth_versus_4_qtrs_ag	double
eps_growth_versus_1_qtrs_ag	double
sales_growth_versus_4_qtrs_a	double
sales_growth_versus_1_qtrs_a	double
price_per_sales	double
PEG_ratio	double
Q0_period	varchar
Q1_period	varchar
Q2_period	varchar