



**US Options Trade and Quote Data
File Format Document**

Version 1.5

Field	Type	Length	Description	Special Notes
Quote/Trade Date	Character	10	Date of quote/trade in MM/DD/YYYY format	
Quote/Trade Time	Character	8	Time of quote/trade in HH:MM:SS format	
Quote/Trade Indicator	Character	1	Q' indicates quote; 'T' indicates trade.	Necessary as trades/quotes contained in same file
Sequence Number	Numeric	8	Sequence number of quote/trade.	
Option Exchange Code	Character	0-1	Indicates the exchange of the quote/trade.	See below for available exchange codes.
Option Condition Code	Character	0-1	Condition code for quote/trade.	See below for available exchange codes.
Bid/Sale Price	Numeric	8.3	Bid price if this is a quote record; sale price if this is a trade record.	
Bid/Sale Size	Numeric	1-5	Bid size if this is a quote record; sales size if this is a trade record.	
Ask Price/Underlying Stock Price	Numeric	8.3	Ask price of option quote if this a quote record; price of last trade on underlying symbol if this is a trade record.	Underlying symbol pricing (i.e. stock price for a trade record) only available on trade records on or after 06/17/2005; this field will be empty for trade records prior to this date
Ask Size/Underlying Stock Size	Numeric	1-5	Ask size of option quote if this a quote record; size of last trade on underlying symbol if this is a trade record.	Underlying symbol size (i.e. stock size for a trade record) only available on trade records on or after 06/17/2005; this field will be empty for trade records prior to this date
Stock Exchange Code	Character	0-1	Exchange Code of underlying symbol	Underlying symbol exchange code only available on records on or after 06/17/2005; this field will be empty for records prior to this date
Stock Condition Code	Character	0-1	Condition code of underlying symbol	Underlying symbol condition code only available on records on or after 06/17/2005; this field will be empty for records prior to this date. <i>See below for available Stock Condition Codes.</i>
Underlying Symbol Last Bid Price	Numeric	8.3	Bid price of last quote on underlying symbol	Underlying symbol last bid price only available on records on or after 06/17/2005; this field will be empty for records prior to this date
Underlying Symbol Last Bid Size	Numeric	1-5	Bid size of last quote on underlying symbol	Underlying symbol last bid size only available on records on or after 06/17/2005; this field will be empty for records prior to this date
Underlying Symbol Last Ask Price	Numeric	8.3	Ask price of last quote on underlying symbol	Underlying symbol last ask price only available on records on or after 06/17/2005; this field will be empty for records prior to this date
Underlying Symbol Last Ask Size	Numeric	1-5	Ask size of last quote on underlying symbol.	Underlying symbol last ask size only available on records on or after 06/17/2005; this field will be empty for records prior to this date

Option Exchange Codes

Code	Value
A	American Stock Exchange
B	Boston Stock Exchange
C	Chicago Board Options Exchange
I	International Securities Exchange
N	NYSE Arca
O	Options Price Reporting Authority
Q	NASDAQ
X	Philadelphia Stock Exchange

Option Condition Codes for Trade Records

Code	Exp_Cond_Code	Description
blank	REGU	Indicates that the transaction was a regular sale and was made without stated conditions.
A	CANC	Transaction previously reported (other than as the <u>last</u> or <u>opening</u> report for the particular option contract) is now to be cancelled
B	OSEQ	Transaction is being reported late and is out-of-sequence, i.e., later transactions have been reported for the particular option contract.
C	CNCL	Transaction is the last reported for the particular option contract and is now cancelled
D	LATE	Transaction is being reported late in the correct sequence. i.e., no later transactions have been reported for the particular option contract.
E	CNCO	Transaction was the first one (opening) reported this day for the particular option contract. Although later transactions have been reported, this transaction is now to be cancelled
F	OPEN	Transaction is a late report of the opening trade and is out of sequence, i.e., other transactions have been reported for the particular option contract.
G	CNOL	Transaction was the only one reported this day for the particular option contract and is now to be cancelled
H	OPNL	Transaction is a late report of the opening trade, but is in the correct sequence, i.e., no other transactions have been reported for this particular option contract.
I	AUTO	Transaction was executed electronically. This prefix appears solely for information; process as a regular transaction.
J	REOP	Transaction is a reopening of an option contract in which trading has been previously halted. This prefix appears solely for information; process as a regular transaction.

K	AJST	Transaction is an option contract for which the terms have been adjusted to reflect a stock dividend, stock split, or similar event. This prefix appears solely for information; process as a regular transaction.
L	SPRD	Transaction represents a trade in two options in the same option class (a buy and sell in the same class). This prefix appears solely for information; process as a regular transaction.
M	STDL	Transaction represents a trade in two options in the same option class (a buy and sell in a put and a call). This prefix appears solely for information; process as a regular transaction.
N	STDP	Transaction is the execution of a sale at a price agreed upon by the floor personnel involved, where a condition of the trade is that it be reported following a non-stopped trade of the same series at the same price.
O	CSTP	Cancel stopped transaction
P	BWRT	Transaction represents the option portion of an order involving a single option leg (buy or sell of a call or put) and stock. The prefix appears solely for information; process as a regular transaction.
Q	CMBO	Transaction represents the buying of a call and the selling of a put for the same underlying stock or index. This prefix appears solely for information; process as a regular transaction
R	SPIM	Transaction was the execution of an order that was 'stopped' at a price that did not constitute a Trade-Through on another market at the time of the stop.
S	ISOI	Transaction was the execution of an order identified as an Intermarket Sweep Order
T	BNMT	Transaction reflects the execution of a 'benchmark trade'. A 'benchmark trade' is a trade resulting from the matching of 'Benchmark Orders'. A 'Benchmark Order' is an order for which the price is not based, directly or indirectly, on the quoted price of the option at the time of the order's execution and for which the material terms were not reasonably determinable at the time a commitment to trade the order was made.

Option Condition Codes for Quote Records

Code	Exp_Cond_Code	Description
blank	REGU	Regular
A		Eligible for Automatic Execution
B		Bid contains Customer trading interest
C		Both Bid and Offer contain Customer trading interest
F	NONF	Non-Firm Quote

I		Inactive
O		Offer contains Customer trading interest
R	ROTA	Transaction is the execution of a sale at a price agreed upon by the floor personnel involved, where a condition of the trade is that it be reported following a non-stopped trade of the same series at the same price
T	HALT	Cancel stopped transaction

Stock Condition Codes.

Code	Exp_Cond_Code	Description
@	REGU	Regular Sale (no condition)
A	ACQU	Acquisition
B	BUNC	Combination (Equities and Options)
C	CASH	Cash Sale (same day clearing)
D	DIST	Distribution
E	SPBK	Split Basket Execution
F	BRBK	Burst Basket Execution
G	BSTR	Bunched sold trades
I	BKIC	Basket Index on Close Transaction
K	RULE	Rule 155 Trade (AMEX)
L	LAST	Sold last (late reporting on NYSE 1 and 2 point rule)
N	NEXT	Next Day (next day clearing)
O	OPEN	Opened (late report of opening trade, out of sequence trade on NYSE 1 and 2 point rule applied to opening trade)
P	CTSR	CTS reserved
R	SELL	Seller
S	SPLT	Split Trade (Not applicable to NYSE trades)
T	CSBC	Custom Basket Cross
Z	SOLD	Sold

Corporate Actions

Tick Data provides the following corporate actions files with each dataset delivered:

- CompanyInfo.asc – provides a map of Tick Data’s internal ID# to current company symbol, company name, and CUSIP.
- OptionInfo.asc – Provides a map of OPRA Class Symbol to Tick Data’s internal ID# and the dates to which the match applies.

The format of each of these files is described below:

Company Information (CompanyInfo.asc)

Sample

TWX,TWX,TIME WARNER INC.,887317105000,NEW YORK STOCK EXCHANGE,,01/04/1993,09/30/2007,357
 GE,GE,GENERAL ELECTRIC CO,369604103000,NEW YORK STOCK EXCHANGE,,01/04/1993,09/30/2007,3149

File Layout

Each record contains nine fields of data. These fields are comma-separated and are laid out as follows:

Field Name	Type	Description
Symbol	Character	Stock symbol. See Appendix A for details on suffixes.
File Name	Character	Name of file if data is delivered named by Symbol rather than by ID#.
Company_Name	Character	Company name.
CUSIP	Character	<p>CUSIP number, which uniquely identifies a security. The Committee on Uniform Security Identification Procedure (CUSIP) assigns the first nine digits.</p> <ul style="list-style-type: none"> • Digits/characters 1-6 identify the issuer • Digits/characters 7-9 identify the issue. • The last three digits are applied by the NSCC to distinguish between NYSE, AMEX, and NASD issues: <ul style="list-style-type: none"> ○ NYSE 000 ○ NYSE when issued 100 ○ AMEX 001 ○ AMEX when issued 101 ○ NASD 002 ○ NASD when issued 102
Exchange	Character	Current exchange on which the symbol is traded.
Industry	Character	NYSE industry code. See Appendix B. Null after 01/01/2000.
First Date	Date	The first date for which data is available for the company.
Last Date	Date	The last date for which data is available for the company.
ID #	Numeric	Tick Data's Internal ID#.

Option Class Symbol Map (OptionInfo.asc)

Sample

KO,09/11/2007,09/12/2007,4283
VKO,09/11/2007,09/12/2007,4283
WKO,09/11/2007,09/12/2007,4283
MTW,09/11/2007,09/12/2007,4656
VMT,09/11/2007,09/12/2007,4656
YLD,09/11/2007,09/12/2007,4656

File Layout

Each record contains four fields of data and serves to map each option class symbol to Tick Data's Internal ID#. These fields are comma-separated and are laid out as follows:

Option Class Symbol – the class symbol assigned to the underlying instrument.

Start date – Date on which the class symbol assignment started.

End date - Date on which the class symbol assignment ended.

Company ID# - Tick Data's Internal ID# for the underlying instrument.