



OCC Daily Listed Options Guide

version 1.0 (Jan 2024)



algoseek | the market data company

We provide research market data for machine learning and quantitative trading



CONTACT US

We are here to help you do great things with our market and reference data. For questions, feedback, and other concerns, you may reach our team of experts using the following contact information:

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INTRODUCTION

The OCC Daily Listed Options is a dataset aimed at tracking all the options listed on the US public exchanges on a daily basis. The dataset is based on the data provided by the Options Clearing Corporation (OCC) “Directory of Listed Products”. It includes basic information such as the option symbol, underlying symbol, name, underlying type, and position limit.

DATA ORGANIZATION AND FILE FORMAT

algoseek provides OCC Daily Listed Options in plain text CSV files. The first row of the CSV file is a fixed header, and then rows of data correspond to option root tickers. Data is organized into one file per trading day. For example, data for all listed options on Jan 4, 2024, is stored in one CSV file “20240104.csv”.

Table 1 demonstrates the full list of data fields in the OCC Daily Listed Options file with sample contents for a few tickers, in which rows and columns are inverted for the convenience of the document display.

Table 1: OCC Daily Listed Options Sample Data

TradeDate	20230615	20230615	20230615
OptionTicker	AADI	XDB	DJX
UnderTicker	AADI	XDB	DJX
UnderType	S	F	I
Name	AADI BIOSCIENCE, INC.	PHLX U.S. Dollar-Settled British Pound FCO	CBOE DOW JONES INDUSTRIAL
Exchange	AM;BO;ME;IG;IS;IM;MI;AR;NA;MP;NB;NP	NP	CB;C2
PositionLimit	000002500000	000000600000	000000000000

Table 2 (below) provides the name, description, and data type for each data field (column) in the OCC Daily Listed Options file.

Table 2: CSV File Fields Schema

Field	Type (Format)	Missing	Description
TradeDate	string (yyyymmdd)	Never	Trading date in yyyymmdd format



OptionTicker	string	Never	Option root ticker
UnderTicker	string	Never	Ticker name for the underlying security
UnderType	string	Never	Type of underlying security: S - equity, I - index, F - currency
Name	string	Never	Security name
Exchange	string	Never	List of exchange codes separated by a semicolon “;”
PositionLimit	string	000000000000	Position limit. Not available for a majority of non-equity options.

Exchanges

The table below shows the list of exchange codes and matching exchange names.

Table 3: Exchange Codes

Exchange Code	Exchange Name
AM	AMEX
AR	ARCA
BA	BATS
BY	BATS_Y
BO	BOSTON
C2	C2
CB	CBOE
CS	CSE
EA	EDGA
EX	EDGX
FI	FINRA
IE	IEX
IS	ISE
IG	ISE_GEMINI
IM	ISE_MERCURY
LT	LTSE
MI	MIAX
MP	MIAX_PEARL



ME	MIAX_EMERALD
MS	MIAX_SAPPHIRE
MX	MEMX
NA	NASDAQ
NB	NASDAQ_BX
NP	NASDAQ_PSX
NS	NSE
NY	NYSE
OP	OPRA
SI	SIAC
TH	THOMSON
UN	UNKNOWN