

Historical Option Data FAQ
Updated March 28, 2007
www.historicaloptiondata.com

Q. What kind of option data do you have?

Historical Option Data carries all options for the U.S. Equities markets. We do not carry options on futures, commodities or currencies or options for other countries.

Q. Do you carry intraday data?

No. All of our data is end of day data.

Q. How many symbols do you carry?

Currently the number of stocks, indexes and ETFs that are optionable is approximately 3,200. We carry all listed options for these symbols. On a typical trading day, this is around 180,000 distinct option contracts. Each underlying symbol has an average of 60 contracts listed at any given time.

Q. Describe your products available.

1) Our most popular product is our Bulk Data. This is sold in yearly increments. 2) Our end of day service allows you to quickly download all options that traded that day. 3) Our Web Service, which is very new, allows computer programmers to access our database through an XML Web Service. 4) Our Online Services product allows you to view historical option data using your web browser. 5) For those who need to process historical data on a larger scale, we also have the data in a Microsoft SQL 2000 database. 6) Our parent company, DeltaNeutral.com has a flagship product called *OptimalTrader*, which is a Windows based options analysis program.

Q. What format is your BULK DATA in?

Our bulk data is available in yearly segments. Each year is sold in separate packages. The data is distributed via DVD but also, and no additional charge is available for download directly from our server. Each DVD contains one year of data. All of the data is in CSV format contained in ZIP files. There are two different structures of zip files, but both contain the exact same data. One format has each days data in a single CSV file, with approximately 22 files per month. This format is referred to by the DBUPDATE or EXCELFORMAT. Another format has a subdirectory for each underlying symbol, so it contains 3,200 small files per day. It is the original format of the data for use with the DeltaNeutral options analysis software called OptimalTrader, and so this format is called the OPTIMALTRADER format. Both formats of data are available on the DVD.

Q. Describe the End of Day service.

The end of day download service is available as a monthly subscription. This may be paid for on a monthly basis using PayPal or you may pay for one year in advance at a discount. As the name implies, each day, approximately two hours after the market closes, you will be able to download a zip file which contains all of the end of day prices. This data will either be in your choice of the EXCELFORMAT, or in the

OPTIMALTRADER format. We keep approximately five weeks of data on the server. So you can go on vacation, come back and download all your missing data.

Q. Describe your XML Web Service product.

In recent years, the computing community has settled on a common way to exchange data and services between themselves. This method is called an XML Web Service. It provides a publicly accessible interface through the internet. It allows computer programmers a way to make function calls to obtain data in a common format, in a safe way. This allows a computer programmer to write a program that connects directly to our historical data. This lets them pull the data they need into their own spreadsheet, or data set for analysis without having to setup and manage their own database. The customers using this service are only charge for the amount of data which they actually use, and not a flat monthly fee. The customers using this web service purchase “credits”, and then spend the “credits” when they make a query into our web service. The service is located at <http://ws.historicaloptiondata.com>. You may try the service using userid ‘demo’ and password ‘demo’.

Q. Describe your Online Services product.

Our Online Services product is a fancy name for “web pages”. You access our historical option data using your web browser, such as Microsoft Internet Explorer, Firefox, or Safari. Our online services is still very new and is not fully developed. However, functionality for our core product, historical option data, by visiting the main page called, <http://www.historicaloptiondata.com/optcontracts.aspx>. Using this page, you will be able to view option data for all data that we have in our historical option database. The customers using the online services must first purchase “credits”, and then spend the “credits” when they make a query of our online service. To get a demo of this product, login with userid ‘demo’ and password ‘demo’, and then navigate to the optcontracts.aspx web page. If you like what you see and want to view data without restrictions, then Join us by filling out the registration form at registration.aspx and then by purchasing credits at the purchasing.aspx web page.

Q. Describe your Historical Option Database product.

For those customers who have the highest demands for historical option data, our top product, the Historical Option Database is available. Our database contains all of our historical option data, and is housed in a Microsoft SQL Server 2000 database. Customers who demand this product will receive the database on DVDs and also have the ability to download the database shortly after purchasing it from our server. The data is very large, approximately 70 GB of data, including indexes. Each month’s data is detached from the database and compressed and burned onto DVDs. Customers who purchase this service will then extract the data from the zip files, and then attach the database to their server. In order to keep the database up to date, you must also subscribe to our End of Day service.

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