

DAS Option Symbology Structure

In order to be compliant to OSI symbology, DAS Trader Pro utilizes the following naming convention to uniquely identify an option contract in DAS platform.

The new DAS Option Symbology consists of five parts as explained in details as follows:

Part 1 > the plus sign, '+'. This is the option indicator. Any symbol preceded by this sign will be identified as an option contract in DAS platform.

Part 2 > the option root symbol or underlying symbol after OSI consolidation. No white space allowed before, after or in between. Its length is variable.

Part 3 > the Call/Put indicator, '^' denotes Call contracts, '*' denotes Put contract.

Part 4 > Expiration Date. This consists of 3 letters with the first letter denote year, second denotes month, last denotes day.

For **year**, we start from year 2010 as 0 and represents with ASCII '0', start from 2020, change to 'A', 2021 will be 'B', etc.;

For **month**, "123456789ABC" used for Jan to Dec;

For **day**, "123456789ABCDEFGHIJKLMNQRSTU" which will be day 1- 31.

Part 5 > will be the explicit decimal representation of the strike price, decimal point is included when necessary.

For example:

+SWG*02K106 denotes Option for SPY, Put, 2010 Feb 20, strike 106

+DLQ^02K22.5 denotes Option for DELL, call, 2010 Feb 20, strike 22.5