VolQuant Data

Revision: March 18, 2018

Underlying / Fundamental Fields

Name	Description
Under - Name	Underlying's name.
Under - Sector	Underlying's sector.
Under - Industry	Underlying's industry.
Under - Is Index	Whether the underlying is an Index.
Under - Is ETF	Whether the underlying is an ETF.

Underlying / Refresh Fields

Name	Description
Data - Refresh - Time	Date and time when data for underlying symbol was updated. Displayed in user's local time.

Underlying / Price Fields

Name	Description
UndPrce - Open	Underlying's opening price.
UndPrce - High	Underlying's high price.
UndPrce - Low	Underlying's low price.
UndPrce - Last	Underlying's last price.
UndPrce - Prev - Close	Underlying's previous closing price.
UndPrce - Volume	Underlying's volume.
UndPrce - Change	Underlying's change, verses previous close.
UndPrce - ChangeHL	Underlying's largest "High-Low" intraday change, verses previous close.

Underlying / Volatility Fields

Name	Description
UndVol - 10d	Underlying's 10-day close to close volatility.
UndVol - 20d	Underlying's 20-day close to close volatility.
UndVol - 50d	Underlying's 50-day close to close volatility.
UndVol - 100d	Underlying's 100-day close to close volatility.
UndVol - 10dHL	Underlying's 10-day close to "High-Low" volatility.
UndVol - 20dHL	Underlying's 20-day close to "High-Low" volatility.
UndVol - 50dHL	Underlying's 50-day close to "High-Low" volatility.
UndVol - 100dHL	Underlying's 100-day close to "High-Low" volatility.
ImpVol - Frnt	Front-month implied volatility.
ImpVol - Scnd	Second-month implied volatility.
ImpVol - Thrd	Third-month implied volatility.

Implieds / Implied Change Fields

Name	Description
ImpVol - Frnt - Change	Change in front-month implied volatility.
ImpVol - Scnd - Change	Change in second-month implied volatility.
ImpVol - Thrd - Change	Change in third-month implied volatility.
ImpVol - Frnt - % Chg	Percentage change in front-month implied volatility.

ImpVol - Scnd - % Chg	Percentage change in second-month implied volatility.
ImpVol - Thrd - % Chg	Percentage change in third-month implied volatility.

Implieds / Implied Spread Fields

Name	Description
ImpVol - Ratio - Frnt -vs-Scnd	Ratio of front-month to second-month implied volatility.
ImpVol - Ratio - Frnt -vs-Thrd	Ratio of front-month to third-month implied volatility.
ImpVol - Ratio - Scnd -vs-Thrd	Ratio of second-month to third-month implied volatility.

Implieds / Theta Cover Fields

Name	Description
Theta - Move - to - Cover - Frnt	Underlying movement required to cover theta per front-month implied volatility.
Theta - Move - to - Cover - Scnd	Underlying movement required to cover theta per second-month implied volatility.
Theta - Move - to - Cover - Thrd	Underlying movement required to cover theta per third-month implied volatility.

Implieds / Pre-Previous Earnings Fields

Name	Description
ImpVol - Frnt - PreErngs - Prev 1	Implied volatility of current front-month's expiration-month-at-earnings, before earnings, 1 release ago.
ImpVol - Frnt - PreErngs - Prev 2	Implied volatility of current front-month's expiration-month-at-earnings, before earnings, 2 releases ago.
ImpVol - Frnt - PreErngs - Prev 3	Implied volatility of current front-month's expiration-month-at-earnings, before earnings, 3 releases ago.
ImpVol - Frnt - PreErngs - Prev 4	Implied volatility of current front-month's expiration-month-at-earnings, before earnings, 4 releases ago.
ImpVol - Frnt - PreErngs - Avg	Average of implied volatilities of current front-month's expiration-month-at-earnings, before earnings, of previous 4 earnings releases.
ImpVol - Frnt - PreErngs - WtdAvg	Weighted average of implied volatilities of current front-month's expiration-month-at-earnings, before earnings, of previous 4 earnings releases.
ImpVol - Scnd - PreErngs - Prev 1	Implied volatility of current second-month's expiration-month-at-earnings, before earnings, 1 release ago.
ImpVol - Scnd - PreErngs - Prev 2	Implied volatility of current second-month's expiration-month-at-earnings, before earnings, 2 releases ago.
ImpVol - Scnd - PreErngs - Prev 3	Implied volatility of current second-month's expiration-month-at-earnings, before earnings, 3 releases ago.
ImpVol - Scnd - PreErngs - Prev 4	Implied volatility of current second-month's expiration-month-at-earnings, before earnings, 4 releases ago.
ImpVol - Scnd - PreErngs - Avg	Average of implied volatilities of current second-month's expiration-month-at-earnings, before earnings, of previous 4 earnings releases.
ImpVol - Scnd - PreErngs - WtdAvg	Weighted average of implied volatilities of current second-month's expiration-month-at-earnings, before earnings, of previous 4 earnings releases.
ImpVol - Thrd - PreErngs - Prev 1	Implied volatility of current third-month's expiration-month-at-earnings, before earnings, 1 release ago.

ImpVol - Thrd - PreErngs - Prev 2	Implied volatility of current third-month's expiration-month-at-earnings, before earnings, 2 releases ago.
ImpVol - Thrd - PreErngs - Prev 3	Implied volatility of current third-month's expiration-month-at-earnings, before earnings, 3 releases ago.
ImpVol - Thrd - PreErngs - Prev 4	Implied volatility of current third-month's expiration-month-at-earnings, before earnings, 4 releases ago.
ImpVol - Thrd - PreErngs - Avg	Average of implied volatilities of current third-month's expiration-month-at-earnings, before earnings, of previous 4 earnings releases.
ImpVol - Thrd - PreErngs - WtdAvg	Weighted average of implied volatilities of current third-month's expiration-month-at-earnings, before earnings, of previous 4 earnings releases.

Implieds / Post-Previous Earnings Close Fields

Name	Description
ImpVol - Frnt - XErngs - Prev 1	Implied volatility of current front-month's expiration-month-at-earnings, after earnings, 1 release ago.
ImpVol - Frnt - XErngs - Prev 2	Implied volatility of current front-month's expiration-month-at-earnings, after earnings, 2 releases ago.
ImpVol - Frnt - XErngs - Prev 3	Implied volatility of current front-month's expiration-month-at-earnings, after earnings, 3 releases ago.
ImpVol - Frnt - XErngs - Prev 4	Implied volatility of current front-month's expiration-month-at-earnings, after earnings, 4 releases ago.
ImpVol - Frnt - XErngs - Avg	Average of implied volatilities of current front-month's expiration-month-at-earnings, after earnings, of previous 4 earnings releases.
ImpVol - Frnt - XErngs - WtdAvg	Weighted average of implied volatilities of current front-month's expiration-month-at-earnings, after earnings, of previous 4 earnings releases.
ImpVol - Scnd - XErngs - Prev 1	Implied volatility of current second-month's expiration-month-at-earnings, after earnings, 1 release ago.
ImpVol - Scnd - XErngs - Prev 2	Implied volatility of current second-month's expiration-month-at-earnings, after earnings, 2 releases ago.
ImpVol - Scnd - XErngs - Prev 3	Implied volatility of current second-month's expiration-month-at-earnings, after earnings, 3 releases ago.
ImpVol - Scnd - XErngs - Prev 4	Implied volatility of current second-month's expiration-month-at-earnings, after earnings, 4 releases ago.
ImpVol - Scnd - XErngs - Avg	Average of implied volatilities of current second-month's expiration-month-at-earnings, after earnings, of previous 4 earnings releases.
ImpVol - Scnd - XErngs - WtdAvg	Weighted average of implied volatilities of current second-month's expiration-month-at-earnings, after earnings, of previous 4 earnings releases.
ImpVol - Thrd - XErngs - Prev 1	Implied volatility of current third-month's expiration-month-at-earnings, after earnings, 1 release ago.
ImpVol - Thrd - XErngs - Prev 2	Implied volatility of current third-month's expiration-month-at-earnings, after earnings, 2 releases ago.
ImpVol - Thrd - XErngs - Prev 3	Implied volatility of current third-month's expiration-month-at-earnings, after earnings, 3 releases ago.
ImpVol - Thrd - XErngs - Prev 4	Implied volatility of current third-month's expiration-month-at-earnings, after earnings, 4 releases ago.
ImpVol - Thrd - XErngs - Avg	Average of implied volatilities of current third-month's expiration-month-at-earnings, after earnings, of previous 4 earnings releases.

ImpVol - Thrd - XErngs - WtdAvg	Weighted average of implied volatilities of current third-month's expiration-month-at-earnings, after earnings, of previous 4 earnings releases.

Option Contracts / Expirations Fields

Name	Description
Option - Exp Date - Frnt	Front-month Options' expiration date.
Option - Exp Date - Scnd	Second-month Options' expiration date.
Option - Exp Date - Thrd	Third-month Options' expiration date.

Option Contracts / Traded Fields

Name	Description
Option - Volume	Option volume.
Option - OpnIntrst	Option open interest.
OptnVlm - % of - OpnIntrst	Option volume as a percentage of the open Interest at the previous close.

Option Historicals / 5-day Statistics Fields

Name	Description
ImpVol - Frnt - 5-day - Mvg Avg	Front-month implied volatility's 5-day closing moving average.
ImpVol - Scnd - 5-day - Mvg Avg	Second-month implied volatility's 5-day closing moving average.
ImpVol - Thrd - 5-day - Mvg Avg	Third-month implied volatility's 5-day closing moving average.
ImpVol - Frnt - 5-day - High	Front-month implied volatility's 5-day closing high.
ImpVol - Scnd - 5-day - High	Second-month implied volatility's 5-day closing high.
ImpVol - Thrd - 5-day - High	Third-month implied volatility's 5-day closing high.
ImpVol - Frnt - 5-day - Low	Front-month implied volatility's 5-day closing low.
ImpVol - Scnd - 5-day - Low	Second-month implied volatility's 5-day closing low.
ImpVol - Thrd - 5-day - Low	Third-month implied volatility's 5-day closing low.
Optn - 5-day - AvgVlm	Average 5-day option volume.

Option Historicals / 5-day Percentages Fields

Name	Description
ImpVol - Frnt - % 5-day - Mvg Avg	Front-month implied volatility as a percentage of its 5-day moving average.
ImpVol - Scnd - % 5-day - Mvg Avg	Second-month implied volatility as a percentage of its 5-day moving average.
ImpVol - Thrd - % 5-day - Mvg Avg	Third-month implied volatility as a percentage of its 5-day moving average.

ImpVol - Frnt - % 5-day - Range	Front-month implied volatility as a percentage of its 5-day range.
ImpVol - Scnd - % 5-day - Range	Second-month implied volatility as a percentage of its 5-day range.
ImpVol - Thrd - % 5-day - Range	Third-month implied volatility as a percentage of its 5-day range.
Optn Vlm - % 5-day - Avg Vlm	Option volume as a percentage of its 5-day average volume.

Option Historicals / 10-day Statistics Fields

Name	Description
ImpVol - Frnt - 10-day - Mvg Avg	Front-month implied volatility's 10-day closing moving average.
ImpVol - Scnd - 10-day - Mvg Avg	Second-month implied volatility's 10-day closing moving average.
ImpVol - Thrd - 10-day - Mvg Avg	Third-month implied volatility's 10-day closing moving average.
ImpVol - Frnt - 10-day - High	Front-month implied volatility's 10-day closing high.
ImpVol - Scnd - 10-day - High	Second-month implied volatility's 10-day closing high.
ImpVol - Thrd - 10-day - High	Third-month implied volatility's 10-day closing high.
ImpVol - Frnt - 10-day - Low	Front-month implied volatility's 10-day closing low.
ImpVol - Scnd - 10-day - Low	Second-month implied volatility's 10-day closing low.
ImpVol - Thrd - 10-day - Low	Third-month implied volatility's 10-day closing low.
Optn - 10-day - AvgVlm	Average 10-day option volume.

Option Historicals / 10-day Percentages Fields

Name	Description
ImpVol - Frnt - % 10-day - Mvg Avg	Front-month implied volatility as a percentage of its 10-day moving average.
ImpVol - Scnd - % 10-day - Mvg Avg	Second-month implied volatility as a percentage of its 10-day moving average.
ImpVol - Thrd - % 10-day - Mvg Avg	Third-month implied volatility as a percentage of its 10-day moving average.
ImpVol - Frnt - % 10-day - Range	Front-month implied volatility as a percentage of its 10-day range.
ImpVol - Scnd - % 10-day - Range	Second-month implied volatility as a percentage of its 10-day range.
ImpVol - Thrd - % 10-day - Range	Third-month implied volatility as a percentage of its 10-day range.
Optn Vlm - % 10-day - Avg Vlm	Option volume as a percentage of its 10-day average volume.

Option Historicals / 20-day Statistics Fields

Name	Description

ImpVol - Frnt - 20-day - Mvg Avg	Front-month implied volatility's 20-day closing moving average.
ImpVol - Scnd - 20-day - Mvg Avg	Second-month implied volatility's 20-day closing moving average.
ImpVol - Thrd - 20-day - Mvg Avg	Third-month implied volatility's 20-day closing moving average.
ImpVol - Frnt - 20-day - High	Front-month implied volatility's 20-day closing high.
ImpVol - Scnd - 20-day - High	Second-month implied volatility's 20-day closing high.
ImpVol - Thrd - 20-day - High	Third-month implied volatility's 20-day closing high.
ImpVol - Frnt - 20-day - Low	Front-month implied volatility's 20-day closing low.
ImpVol - Scnd - 20-day - Low	Second-month implied volatility's 20-day closing low.
ImpVol - Thrd - 20-day - Low	Third-month implied volatility's 20-day closing low.
Optn - 20-day - AvgVlm	Average 20-day option volume.

Option Historicals / 20-day Percentages Fields

Name	Description
ImpVol - Frnt - % 20-day - Mvg Avg	Front-month implied volatility as a percentage of its 20-day moving average.
ImpVol - Scnd - % 20-day - Mvg Avg	Second-month implied volatility as a percentage of its 20-day moving average.
ImpVol - Thrd - % 20-day - Mvg Avg	Third-month implied volatility as a percentage of its 20-day moving average.
ImpVol - Frnt - % 20-day - Range	Front-month implied volatility as a percentage of its 20-day range.
ImpVol - Scnd - % 20-day - Range	Second-month implied volatility as a percentage of its 20-day range.
ImpVol - Thrd - % 20-day - Range	Third-month implied volatility as a percentage of its 20-day range.
Optn Vlm - % 20-day - Avg Vlm	Option volume as a percentage of its 20-day average volume.

Option Historicals / 50-day Statistics Fields

Name	Description
ImpVol - Frnt - 50-day - Mvg Avg	Front-month implied volatility's 50-day closing moving average.
ImpVol - Scnd - 50-day - Mvg Avg	Second-month implied volatility's 50-day closing moving average.
ImpVol - Thrd - 50-day - Mvg Avg	Third-month implied volatility's 50-day closing moving average.
ImpVol - Frnt - 50-day - High	Front-month implied volatility's 50-day closing high.
ImpVol - Scnd - 50-day - High	Second-month implied volatility's 50-day closing high.
ImpVol - Thrd - 50-day - High	Third-month implied volatility's 50-day closing high.

ImpVol - Frnt - 50-day - Low	Front-month implied volatility's 50-day closing low.
ImpVol - Scnd - 50-day - Low	Second-month implied volatility's 50-day closing low.
ImpVol - Thrd - 50-day - Low	Third-month implied volatility's 50-day closing low.
Optn - 50-day - AvgVlm	Average 50-day option volume.

Option Historicals / 50-day Percentages Fields

Name	Description
ImpVol - Frnt - % 50-day - Mvg Avg	Front-month implied volatility as a percentage of its 50-day moving average.
ImpVol - Scnd - % 50-day - Mvg Avg	Second-month implied volatility as a percentage of its 50-day moving average.
ImpVol - Thrd - % 50-day - Mvg Avg	Third-month implied volatility as a percentage of its 50-day moving average.
ImpVol - Frnt - % 50-day - Range	Front-month implied volatility as a percentage of its 50-day range.
ImpVol - Scnd - % 50-day - Range	Second-month implied volatility as a percentage of its 50-day range.
ImpVol - Thrd - % 50-day - Range	Third-month implied volatility as a percentage of its 50-day range.
Optn Vlm - % 50-day - Avg Vlm	Option volume as a percentage of its 200-day average volume.

Option Historicals / 100-day Statistics Fields

Name	Description
ImpVol - Frnt - 100-day - Mvg Avg	Front-month implied volatility's 100-day closing moving average.
ImpVol - Scnd - 100-day - Mvg Avg	Second-month implied volatility's 100-day closing moving average.
ImpVol - Thrd - 100-day - Mvg Avg	Third-month implied volatility's 100-day closing moving average.
ImpVol - Frnt - 100-day - High	Front-month implied volatility's 100-day closing high.
ImpVol - Scnd - 100-day - High	Second-month implied volatility's 100-day closing high.
ImpVol - Thrd - 100-day - High	Third-month implied volatility's 100-day closing high.
ImpVol - Frnt - 100-day - Low	Front-month implied volatility's 100-day closing low.
ImpVol - Scnd - 100-day - Low	Second-month implied volatility's 100-day closing low.
ImpVol - Thrd - 100-day - Low	Third-month implied volatility's 100-day closing low.
Optn - 100-day - AvgVlm	Average 100-day option volume.

Option Historicals / 100-day Percentages Fields

Name	Description

ImpVol - Frnt - % 100-day - Mvg Avg	Front-month implied volatility as a percentage of its 100-day moving average.
ImpVol - Scnd - % 100-day - Mvg Avg	Second-month implied volatility as a percentage of its 100-day moving average.
ImpVol - Thrd - % 100-day - Mvg Avg	Third-month implied volatility as a percentage of its 100-day moving average.
ImpVol - Frnt - % 100-day - Range	Front-month implied volatility as a percentage of its 100-day range.
ImpVol - Scnd - % 100-day - Range	Second-month implied volatility as a percentage of its 100-day range.
ImpVol - Thrd - % 100-day - Range	Third-month implied volatility as a percentage of its 100-day range.
Optn Vlm - % 100-day - Avg Vlm	Option volume as a percentage of its 100-day average volume.

Option Historicals / 200-day Statistics Fields

Name	Description
ImpVol - Frnt - 200-day - Mvg Avg	Front-month implied volatility's 200-day closing moving average.
ImpVol - Scnd - 200-day - Mvg Avg	Second-month implied volatility's 200-day closing moving average.
ImpVol - Thrd - 200-day - Mvg Avg	Third-month implied volatility's 200-day closing moving average.
ImpVol - Frnt - 200-day - High	Front-month implied volatility's 200-day closing high.
ImpVol - Scnd - 200-day - High	Second-month implied volatility's 200-day closing high.
ImpVol - Thrd - 200-day - High	Third-month implied volatility's 200-day closing high.
ImpVol - Frnt - 200-day - Low	Front-month implied volatility's 200-day closing low.
ImpVol - Scnd - 200-day - Low	Second-month implied volatility's 200-day closing low.
ImpVol - Thrd - 200-day - Low	Third-month implied volatility's 200-day closing low.
Optn - 200-day - AvgVlm	Average 200-day option volume.

Option Historicals / 200-day Percentages Fields

Name	Description
ImpVol - Frnt - % 200-day - Mvg Avg	Front-month implied volatility as a percentage of its 200-day moving average.
ImpVol - Scnd - % 200-day - Mvg Avg	Second-month implied volatility as a percentage of its 200-day moving average.
ImpVol - Thrd - % 200-day - Mvg Avg	Third-month implied volatility as a percentage of its 200-day moving average.
ImpVol - Frnt - % 200-day - Range	Front-month implied volatility as a percentage of its 200-day range.
ImpVol - Scnd - % 200-day - Range	Second-month implied volatility as a percentage of its 200-day range.

ImpVol - Thrd - % 200-day - Range	Third-month implied volatility as a percentage of its 200-day range.
Optn Vlm - % 200-day - Avg Vlm	Option volume as a percentage of its 200-day average volume.

Scalp / Scalp Volatility Fields

Name	Description
SclpVol - 3dH	The highest volatility which may be captured when "scalping" the underlying with a constant width over the last 3-days (see SclpWdth 3dH for associated width).
SclpVol - 5dH	The highest volatility which may be captured when "scalping" the underlying with a constant width over the last 5-days (see SclpWdth 5dH for associated width).
SclpVol - 8dH	The highest volatility which may be captured when "scalping" the underlying with a constant width over the last 8-days (see SclpWdth 8dH for associated width).
SclpVol - 13dH	The highest volatility which may be captured when "scalping" the underlying with a constant width over the last 13-days (see SclpWdth 13dH for associated width).
SclpVol - 21dH	The highest volatility which may be captured when "scalping" the underlying with a constant width over the last 21-days (see SclpWdth 21dH for associated width).
SclpVol - 3dL	The lowest volatility which may be captured when "scalping" the underlying with a constant width over the last 3-days (see SclpWdth 3dL for associated width).
SclpVol - 5dL	The lowest volatility which may be captured when "scalping" the underlying with a constant width over the last 5-days (see SclpWdth 5dL for associated width).
SclpVol - 8dL	The lowest volatility which may be captured when "scalping" the underlying with a constant width over the last 8-days (see SclpWdth 8dL for associated width).
SclpVol - 13dL	The lowest volatility which may be captured when "scalping" the underlying with a constant width over the last 13-days (see SclpWdth 13dL for associated width).
SclpVol - 21dL	The lowest volatility which may be captured when "scalping" the underlying with a constant width over the last 21-days (see SclpWdth 21dL for associated width).

Scalp / Scalp Width Fields

Name	Description
SclpWdth - 3dH	The constant width used when "scalping" the underlying to capture the highest volatility over the last 3-days. Width of 0 signifies close to close (see SclpVol 3dH for associated volatility).
SclpWdth - 5dH	The constant width used when "scalping" the underlying to capture the highest volatility over the last 5-days. Width of 0 signifies close to close (see SclpVol 5dH for associated volatility).
SclpWdth - 8dH	The constant width used when "scalping" the underlying to capture the highest volatility over the last 8-days. Width of 0 signifies close to close (see SclpVol 8dH for associated volatility).

SclpWdth - 13dH	The constant width used when "scalping" the underlying to capture the highest volatility over the last 13-days. Width of 0 signifies close to close (see SclpVol 13dH for associated volatility).
SclpWdth - 21dH	The constant width used when "scalping" the underlying to capture the highest volatility over the last 21-days. Width of 0 signifies close to close (see SclpVol 21dH for associated volatility).
SclpWdth - 3dL	The constant width used when "scalping" the underlying to capture the lowest volatility over the last 3-days. Width of 0 signifies close to close (see SclpVol 3dL for associated volatility).
SclpWdth - 5dL	The constant width used when "scalping" the underlying to capture the lowest volatility over the last 5-days. Width of 0 signifies close to close (see SclpVol 5dL for associated volatility).
SclpWdth - 8dL	The constant width used when "scalping" the underlying to capture the lowest volatility over the last 8-days. Width of 0 signifies close to close (see SclpVol 8dL for associated volatility).
SclpWdth - 13dL	The constant width used when "scalping" the underlying to capture the lowest volatility over the last 13-days. Width of 0 signifies close to close (see SclpVol 13dL for associated volatility).
SclpWdth - 21dL	The constant width used when "scalping" the underlying to capture the lowest volatility over the last 21-days. Width of 0 signifies close to close (see SclpVol 21dL for associated volatility).

Earnings / Release Fields

Name	Description
Erngs - Confirm - Date	Date the underlying company's earnings release was confirmed (See 'Erngs Confirm Status').
Erngs - Confirm - Status	Status of the next earning's date (Verified (V), Tentative/Unconfirmed (T), Inferred/Unconfirmed (I)).
Erngs - Date - Next	Date of the underlying company's next earnings release.
Erngs - Time - Next	Time of day of the underlying company's next earnings release (Before Market Open (BMO), After Market Close (AMC), or During Market Hours (DMH)).
Erngs - Date - Prev 1	Date of the underlying company's earnings release, 1 release ago.
Erngs - Time - Prev 1	Time of day of the underlying company's earnings release, 1 release ago (Before Market Open (BMO), After Market Close (AMC), or During Market Hours (DMH)).
Erngs - Date - Prev 2	Date of the underlying company's earnings release, 2 releases ago.
Erngs - Time - Prev 2	Time of day of the underlying company's earnings release, 2 releases ago (Before Market Open (BMO), After Market Close (AMC), or During Market Hours (DMH)).
Erngs - Date - Prev 3	Date of the underlying company's earnings release, 3 releases ago.
Erngs - Time - Prev 3	Time of day of the underlying company's earnings release, 3 releases ago (Before Market Open (BMO), After Market Close (AMC), or During Market Hours (DMH)).
Erngs - Date - Prev 4	Date of the underlying company's earnings release, 4 releases ago.
Erngs - Time - Prev 4	Time of day of the underlying company's earnings release, 4 releases ago (Before Market Open (BMO), After Market Close (AMC), or During Market Hours (DMH)).

Earnings / Relative Expiration Month Fields

Name	Description

ExpMnth - @Erngs - Frnt	Front-month's expiration month at next earnings (expiration-month-at-earnings).
ExpMnth - @Erngs - Scnd	Second-month's expiration month at next earnings (expiration-month-at-earnings).
ExpMnth - @Erngs - Thrd	Third-month's expiration month at next earnings (expiration-month-at-earnings).

Earnings / Movement Fields

Name	Description
Close - PreErngs - Prev 1	Closing price before earnings release, 1 release ago.
Close - PreErngs - Prev 2	Closing price before earnings release, 2 releases ago.
Close - PreErngs - Prev 3	Closing price before earnings release, 3 releases ago.
Close - PreErngs - Prev 4	Closing price before earnings release, 4 releases ago.
MoveOpn - XErngs - Prev 1	Opening move, on a price basis, following earnings release, 1 release ago.
MoveOpn - XErngs - Prev 2	Opening move, on a price basis, following earnings release, 2 releases ago.
MoveOpn - XErngs - Prev 3	Opening move, on a price basis, following earnings release, 3 releases ago.
MoveOpn - XErngs - Prev 4	Opening move, on a price basis, following earnings release, 4 releases ago.
MoveOpn - XErngs - Avg	Average of opening moves, on a price basis, following previous 4 earnings releases.
MoveOpn - XErngs - WtdAvg	Weighted average of opening moves, on a price basis, following previous 4 earnings releases.
MoveHL - XErngs - Prev 1	High-Low move, on a price basis, following earnings release, 1 release ago.
MoveHL - XErngs - Prev 2	High-Low move, on a price basis, following earnings release, 2 releases ago.
MoveHL - XErngs - Prev 3	High-Low move, on a price basis, following earnings release, 3 releases ago.
MoveHL - XErngs - Prev 4	High-Low move, on a price basis, following earnings release, 4 releases ago.
MoveHL - XErngs - Avg	Average of "High-Low" moves, on a price basis, following previous 4 earnings releases.
MoveHL - XErngs - WtdAvg	Weighted average of "High-Low" moves, on a price basis, following previous 4 earnings releases.
MoveOpn - Percent - XErngs - Prev 1	Opening move, on a percentage basis, following earnings release, 1 release ago.
MoveOpn - Percent - XErngs - Prev 2	Opening move, on a percentage basis, following earnings release, 2 releases ago.
MoveOpn - Percent - XErngs - Prev 3	Opening move, on a percentage basis, following earnings release, 3 releases ago.
MoveOpn - Percent - XErngs - Prev 4	Opening move, on a percentage basis, following earnings release, 4 releases ago.
MoveOpn - Percent - XErngs - Avg	Average of opening moves, on a percentage basis, following previous 4 earnings releases.

MoveOpn - Percent - XErngs - WtdAvg	Weighted average of opening moves, on a percentage basis, following previous 4 earnings releases.
MoveHL - Percent - XErngs - Prev 1	High-Low move, on a percentage basis, following earnings release, 1 release ago.
MoveHL - Percent - XErngs - Prev 2	High-Low move, on a percentage basis, following earnings release, 2 releases ago.
MoveHL - Percent - XErngs - Prev 3	High-Low move, on a percentage basis, following earnings release, 3 releases ago.
MoveHL - Percent - XErngs - Prev 4	High-Low move, on a percentage basis, following earnings release, 4 releases ago.
MoveHL - Percent - XErngs - Avg	Average of "High-Low" moves, on a percentage basis, following previous 4 earnings releases.
MoveHL - Percent - XErngs - WtdAvg	Weighted average of "High-Low" moves, on a percentage basis, following previous 4 earnings releases.

Dividends / Payments Fields

Name	Description
Divdnd - Ex-Date	Dividend ex-date.
Divdnd - Amount	Dividend amount.
Divdnd - Frqncy	How often the dividend is paid.

Straddles / Current Price Fields

Name	Description
Straddle - Frnt	Value of front-month at-the-money straddle (calculated for a simulated strike at underlying's forward price using implied volatility of the exchange-listed at-the-money strike).
Straddle - Scnd	Value of second-month at-the-money straddle (calculated for a simulated strike at underlying's forward price using implied volatility of the exchange-listed at-the-money strike).
Straddle - Thrd	Value of third-month at-the-money straddle (calculated for a simulated strike at underlying's forward price using implied volatility of the exchange-listed at-the-money strike).

Straddles / Pre-Earnings Fields

Name	Description
Straddle - Frnt - PreErngs - Prev 1	Estimated current front-month straddle's value before next earnings. Based on corresponding expiration-month-at-earnings implied volatility, 1 release ago.
Straddle - Frnt - PreErngs - Prev 2	Estimated current front-month straddle's value before next earnings. Based on corresponding expiration-month-at-earnings implied volatility, 2 releases ago.
Straddle - Frnt - PreErngs - Prev 3	Estimated current front-month straddle's value before next earnings. Based on corresponding expiration-month-at-earnings implied volatility, 3 releases ago.
Straddle - Frnt - PreErngs - Prev 4	Estimated current front-month straddle's value before next earnings. Based on corresponding expiration-month-at-earnings implied volatility, 4 releases ago.
Straddle - Frnt - PreErngs - Avg	Average of estimated current front-month straddle values before next earnings. Based on estimated straddle pre-earnings values of previous 4 earnings.

Straddle - Frnt - PreErngs - WtdAvg	Weighted average of estimated current front-month straddle values before next earnings. Based on estimated straddle pre-earnings values of previous 4 earnings.
Straddle - Scnd - PreErngs - Prev 1	Estimated current second-month straddle's value before next earnings. Based on corresponding expiration-month-at-earnings implied volatility, 1 release ago.
Straddle - Scnd - PreErngs - Prev 2	Estimated current second-month straddle's value before next earnings. Based on corresponding expiration-month-at-earnings implied volatility, 2 releases ago.
Straddle - Scnd - PreErngs - Prev 3	Estimated current second-month straddle's value before next earnings. Based on corresponding expiration-month-at-earnings implied volatility, 3 releases ago.
Straddle - Scnd - PreErngs - Prev 4	Estimated current second-month straddle's value before next earnings. Based on corresponding expiration-month-at-earnings implied volatility, 4 releases ago.
Straddle - Scnd - PreErngs - Avg	Average of estimated current second-month straddle values before next earnings. Based on estimated straddle pre-earnings values of previous 4 earnings.
Straddle - Scnd - PreErngs - WtdAvg	Weighted average of estimated current second-month straddle values before next earnings. Based on estimated straddle pre-earnings values of previous 4 earnings.
Straddle - Thrd - PreErngs - Prev 1	Estimated current third-month straddle's value before next earnings. Based on corresponding expiration-month-at-earnings implied volatility, 1 release ago.
Straddle - Thrd - PreErngs - Prev 2	Estimated current third-month straddle's value before next earnings. Based on corresponding expiration-month-at-earnings implied volatility, 2 releases ago.
Straddle - Thrd - PreErngs - Prev 3	Estimated current third-month straddle's value before next earnings. Based on corresponding expiration-month-at-earnings implied volatility, 3 releases ago.
Straddle - Thrd - PreErngs - Prev 4	Estimated current third-month straddle's value before next earnings. Based on corresponding expiration-month-at-earnings implied volatility, 4 releases ago.
Straddle - Thrd - PreErngs - Avg	Average of estimated current third-month straddle values before next earnings. Based on estimated straddle pre-earnings values of previous 4 earnings.
Straddle - Thrd - PreErngs - WtdAvg	Weighted average of estimated current third-month straddle values before next earnings. Based on estimated straddle pre-earnings values of previous 4 earnings.

Straddles / Post-Earnings Open Fields

Name	Description
Straddle - Frnt - XErngs - Open - Prev 1	Estimated current front-month straddle's opening value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying opening change, 1 release ago.
Straddle - Frnt - XErngs - Open - Prev 2	Estimated current front-month straddle's opening value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying opening change, 2 releases ago.

Straddle - Frnt - XErngs - Open - Prev 3	Estimated current front-month straddle's opening value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying opening change, 3 releases ago.
Straddle - Frnt - XErngs - Open - Prev 4	Estimated current front-month straddle's opening value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying opening change, 4 releases ago.
Straddle - Frnt - XErngs - Open - Avg	Average of estimated current front-month straddles' opening values following next earnings. Based on estimated straddle opening values of previous 4 earnings.
Straddle - Frnt - XErngs - Open - WtdAvg	Weighted average of estimated current front-month straddles' opening values following next earnings. Based on estimated straddle opening values of previous 4 earnings.
Straddle - Scnd - XErngs - Open - Prev 1	Estimated current second-month straddle's opening value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying opening change, 1 release ago.
Straddle - Scnd - XErngs - Open - Prev 2	Estimated current second-month straddle's opening value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying opening change, 2 releases ago.
Straddle - Scnd - XErngs - Open - Prev 3	Estimated current second-month straddle's opening value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying opening change, 3 releases ago.
Straddle - Scnd - XErngs - Open - Prev 4	Estimated current second-month straddle's opening value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying opening change, 4 releases ago.
Straddle - Scnd - XErngs - Open - Avg	Average of estimated current second-month straddles' opening values following next earnings. Based on estimated straddle opening values of previous 4 earnings.
Straddle - Scnd - XErngs - Open - WtdAvg	Weighted average of estimated current second-month straddles' opening values following next earnings. Based on estimated straddle opening values of previous 4 earnings.
Straddle - Thrd - XErngs - Open - Prev 1	Estimated current third-month straddle's opening value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying opening change, 1 release ago.
Straddle - Thrd - XErngs - Open - Prev 2	Estimated current third-month straddle's opening value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying opening change, 2 releases ago.
Straddle - Thrd - XErngs - Open - Prev 3	Estimated current third-month straddle's opening value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying opening change, 3 releases ago.
Straddle - Thrd - XErngs - Open - Prev 4	Estimated current third-month straddle's opening value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying opening change, 4 releases ago.

Straddle - Thrd - XErngs - Open - Avg	Average of estimated current third-month straddles' opening values following next earnings. Based on estimated straddle opening values of previous 4 earnings.
Straddle - Thrd - XErngs - Open - WtdAvg	Weighted average of estimated current third-month straddles' opening values following next earnings. Based on estimated straddle opening values of previous 4 earnings.

Straddles / Post-Earnings Close Fields

Name	Description
Straddle - Frnt - XErngs - MoveHL - Prev 1	Estimated current front-month straddle's highest value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, 1 release ago.
Straddle - Frnt - XErngs - MoveHL - Prev 2	Estimated current front-month straddle's highest value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, 2 releases ago.
Straddle - Frnt - XErngs - MoveHL - Prev 3	Estimated current front-month straddle's highest value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, 3 releases ago.
Straddle - Frnt - XErngs - MoveHL - Prev 4	Estimated current front-month straddle's highest value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, 4 releases ago.
Straddle - Frnt - XErngs - MoveHL - Avg	Average of estimated current front-month straddles' highest values following next earnings. Based on estimated straddle post-earnings "High-Low" values of previous 4 earnings.
Straddle - Frnt - XErngs - MoveHL - WtdAvg	Weighted average of estimated current front-month straddles' highest values following next earnings. Based on estimated straddle post-earnings "High-Low" values of previous 4 earnings.
Straddle - Scnd - XErngs - MoveHL - Prev 1	Estimated current second-month straddle's highest value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, 1 release ago.
Straddle - Scnd - XErngs - MoveHL - Prev 2	Estimated current second-month straddle's highest value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, 2 releases ago.
Straddle - Scnd - XErngs - MoveHL - Prev 3	Estimated current second-month straddle's highest value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, 3 releases ago.
Straddle - Scnd - XErngs - MoveHL - Prev 4	Estimated current second-month straddle's highest value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, 4 releases ago.
Straddle - Scnd - XErngs - MoveHL - Avg	Average of estimated current second-month straddles' highest values following next earnings. Based on estimated straddle post-earnings "High-Low" values of previous 4 earnings.

Straddle - Scnd - XErngs - MoveHL - WtdAvg	Weighted average of estimated current second-month straddles' highest values following next earnings. Based on estimated straddle post-earnings "High-Low" values of previous 4 earnings.
Straddle - Thrd - XErngs - MoveHL - Prev 1	Estimated current third-month straddle's highest value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, 1 release ago.
Straddle - Thrd - XErngs - MoveHL - Prev 2	Estimated current third-month straddle's highest value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, 2 releases ago.
Straddle - Thrd - XErngs - MoveHL - Prev 3	Estimated current third-month straddle's highest value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, 3 releases ago.
Straddle - Thrd - XErngs - MoveHL - Prev 4	Estimated current third-month straddle's highest value following next earnings. Based on corresponding expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, 4 releases ago.
Straddle - Thrd - XErngs - MoveHL - Avg	Average of estimated current third-month straddles' highest values following next earnings. Based on estimated straddle post-earnings "High-Low" values of previous 4 earnings.
Straddle - Thrd - XErngs - MoveHL - WtdAvg	Weighted average of estimated current third-month straddles' highest values following next earnings. Based on estimated straddle post-earnings "High-Low" values of previous 4 earnings.

Edge - Implieds / Implied -vs- Underlying Volatility Fields

Name	Description
ImpVol - Frnt -vs- UndVol - 10d	Edge using front-month implied v. Underlying 10-day historical "Close-Close" volatility.
ImpVol - Frnt -vs- UndVol - 20d	Edge using front-month implied v. Underlying 20-day historical "Close-Close" volatility.
ImpVol - Frnt -vs- UndVol - 50d	Edge using front-month implied v. Underlying 50-day historical "Close-Close" volatility.
ImpVol - Frnt -vs- UndVol - 100d	Edge using front-month implied v. Underlying 100-day historical "Close-Close" volatility.
ImpVol - Frnt -vs- UndVol - 10dHL	Edge using front-month implied v. Underlying 10-day historical "High-Low" volatility.
ImpVol - Frnt -vs- UndVol - 20dHL	Edge using front-month implied v. Underlying 20-day historical "High-Low" volatility.
ImpVol - Frnt -vs- UndVol - 50dHL	Edge using front-month implied v. Underlying 50-day historical "High-Low" volatility.
ImpVol - Frnt -vs- UndVol - 100dHL	Edge using front-month implied v. Underlying 100-day historical "High-Low" volatility.
ImpVol - Scnd -vs- UndVol - 10d	Edge using second-month implied v. Underlying 10-day historical "Close-Close" volatility.
ImpVol - Scnd -vs- UndVol - 20d	Edge using second-month implied v. Underlying 20-day historical "Close-Close" volatility.
ImpVol - Scnd -vs- UndVol - 50d	Edge using second-month implied v. Underlying 50-day historical "Close-Close" volatility.
ImpVol - Scnd -vs- UndVol - 100d	Edge using second-month implied v. Underlying 100-day historical "Close-Close" volatility.

ImpVol - Scnd -vs- UndVol - 10dHL	Edge using second-month implied v. Underlying 10-day historical "High-Low" volatility.
ImpVol - Scnd -vs- UndVol - 20dHL	Edge using second-month implied v. Underlying 20-day historical "High-Low" volatility.
ImpVol - Scnd -vs- UndVol - 50dHL	Edge using second-month implied v. Underlying 50-day historical "High-Low" volatility.
ImpVol - Scnd -vs- UndVol - 100dHL	Edge using second-month implied v. Underlying 100-day historical "High-Low" volatility.
ImpVol - Thrd -vs- UndVol - 10d	Edge using third-month implied v. Underlying 10-day historical "Close-Close" volatility.
ImpVol - Thrd -vs- UndVol - 20d	Edge using third-month implied v. Underlying 20-day historical "Close-Close" volatility.
ImpVol - Thrd -vs- UndVol - 50d	Edge using third-month implied v. Underlying 50-day historical "Close-Close" volatility.
ImpVol - Thrd -vs- UndVol - 100d	Edge using third-month implied v. Underlying 100-day historical "Close-Close" volatility.
ImpVol - Thrd -vs- UndVol - 10dHL	Edge using third-month implied v. Underlying 10-day historical "High-Low" volatility.
ImpVol - Thrd -vs- UndVol - 20dHL	Edge using third-month implied v. Underlying 20-day historical "High-Low" volatility.
ImpVol - Thrd -vs- UndVol - 50dHL	Edge using third-month implied v. Underlying 50-day historical "High-Low" volatility.
ImpVol - Thrd -vs- UndVol - 100dHL	Edge using third-month implied v. Underlying 100-day historical "High-Low" volatility.

Edge - Implieds / Theta Cover -vs- Underlying Move Fields

Name	Description
Theta - Cover - Frnt -vs- Clse-Clse	Edge using the movement needed to cover theta (per front-month implied volatility) v. Underlying "Close-Close" change.
Theta - Cover - Scnd -vs- Clse-Clse	Edge using the movement needed to cover theta (per second-month implied volatility) v. Underlying "Close-Close" change.
Theta - Cover - Thrd -vs- Clse-Clse	Edge using the movement needed to cover theta (per third-month implied volatility) v. Underlying "Close-Close" change.
Theta - Cover - Frnt -vs- High-Low	Edge using the movement needed to cover theta (per front-month implied volatility) v. Underlying "High-Low" change.
Theta - Cover - Scnd -vs- High-Low	Edge using the movement needed to cover theta (per second-month implied volatility) v. Underlying "High-Low" change.
Theta - Cover - Thrd -vs- High-Low	Edge using the movement needed to cover theta (per third-month implied volatility) v. Underlying ""High-Low" change.

Edge - Implieds / Implied -vs- Scalp Fields

Name	Description
ImpVol - Frnt -vs- SclpVol - 3dH	Edge using front-month implied v. highest 3-day underlying scalp/stop-volatility.
ImpVol - Frnt -vs- SclpVol - 5dH	Edge using front-month implied v. highest 5-day underlying scalp/stop-volatility.
ImpVol - Frnt -vs- SclpVol - 8dH	Edge using front-month implied v. highest 8-day underlying scalp/stop-volatility.
ImpVol - Frnt -vs- SclpVol - 13dH	Edge using front-month implied v. highest 13-day underlying scalp/stop-volatility.

ImpVol - Frnt -vs- SclpVol - 21dH	Edge using front-month implied v. highest 21-day underlying scalp/stop-volatility.
ImpVol - Frnt -vs- SclpVol - 3dL	Edge using front-month implied v. lowest 3-day underlying scalp/stop-volatility.
ImpVol - Frnt -vs- SclpVol - 5dL	Edge using front-month implied v. lowest 5-day underlying scalp/stop-volatility.
ImpVol - Frnt -vs- SclpVol - 8dL	Edge using front-month implied v. lowest 8-day underlying scalp/stop-volatility.
ImpVol - Frnt -vs- SclpVol - 13dL	Edge using front-month implied v. lowest 13-day underlying scalp/stop-volatility.
ImpVol - Frnt -vs- SclpVol - 21dL	Edge using front-month implied v. lowest 21-day underlying scalp/stop-volatility.
ImpVol - Scnd -vs- SclpVol - 3dH	Edge using second-month implied v. highest 3-day underlying scalp/stop-volatility.
ImpVol - Scnd -vs- SclpVol - 5dH	Edge using second-month implied v. highest 5-day underlying scalp/stop-volatility.
ImpVol - Scnd -vs- SclpVol - 8dH	Edge using second-month implied v. highest 8-day underlying scalp/stop-volatility.
ImpVol - Scnd -vs- SclpVol - 13dH	Edge using second-month implied v. highest 13-day underlying scalp/stop-volatility.
ImpVol - Scnd -vs- SclpVol - 21dH	Edge using second-month implied v. highest 21-day underlying scalp/stop-volatility.
ImpVol - Scnd -vs- SclpVol - 3dL	Edge using second-month implied v. lowest 3-day underlying scalp/stop-volatility.
ImpVol - Scnd -vs- SclpVol - 5dL	Edge using second-month implied v. lowest 5-day underlying scalp/stop-volatility.
ImpVol - Scnd -vs- SclpVol - 8dL	Edge using second-month implied v. lowest 8-day underlying scalp/stop-volatility.
ImpVol - Scnd -vs- SclpVol - 13dL	Edge using second-month implied v. lowest 13-day underlying scalp/stop-volatility.
ImpVol - Scnd -vs- SclpVol - 21dL	Edge using second-month implied v. lowest 21-day underlying scalp/stop-volatility.
ImpVol - Thrd -vs- SclpVol - 3dH	Edge using third-month implied v. highest 3-day underlying scalp/stop-volatility.
ImpVol - Thrd -vs- SclpVol - 5dH	Edge using third-month implied v. highest 5-day underlying scalp/stop-volatility.
ImpVol - Thrd -vs- SclpVol - 8dH	Edge using third-month implied v. highest 8-day underlying scalp/stop-volatility.
ImpVol - Thrd -vs- SclpVol - 13dH	Edge using third-month implied v. highest 13-day underlying scalp/stop-volatility.
ImpVol - Thrd -vs- SclpVol - 21dH	Edge using third-month implied v. highest 21-day underlying scalp/stop-volatility.
ImpVol - Thrd -vs- SclpVol - 3dL	Edge using third-month implied v. lowest 3-day underlying scalp/stop-volatility.
ImpVol - Thrd -vs- SclpVol - 5dL	Edge using third-month implied v. lowest 5-day underlying scalp/stop-volatility.
ImpVol - Thrd -vs- SclpVol - 8dL	Edge using third-month implied v. lowest 8-day underlying scalp/stop-volatility.
ImpVol - Thrd -vs- SclpVol - 13dL	Edge using third-month implied v. lowest 13-day underlying scalp/stop-volatility.
ImpVol - Thrd -vs- SclpVol - 21dL	Edge using third-month implied v. lowest 21-day underlying scalp/stop-volatility.

Edge - Implieds / Implied -vs- Pre-Previous Earnings Fields

Name	Description
ImpVol - Frnt -vs- PreErngs - Prev 1	Edge using front-month implied v. front-month expiration-month-at-earnings implied volatility at close of last trade date before earnings, 1 release ago.
ImpVol - Frnt -vs- PreErngs - Prev 2	Edge using front-month implied v. front-month expiration-month-at-earnings implied volatility at close of last trade date before earnings, 2 releases ago.
ImpVol - Frnt -vs- PreErngs - Prev 3	Edge using front-month implied v. front-month expiration-month-at-earnings implied volatility at close of last trade date before earnings, 3 releases ago.
ImpVol - Frnt -vs- PreErngs - Prev 4	Edge using front-month implied v. front-month expiration-month-at-earnings implied volatility at close of last trade date before earnings, 4 releases ago.
ImpVol - Frnt -vs- PreErngs - Avg	Edge using front-month implied v. average of front-month expiration-month-at-earnings implied volatilities at close of last trade date before earnings of previous 4 earnings releases.
ImpVol - Frnt -vs- PreErngs - WtdAvg	Edge using front-month implied v. weighted average of front-month expiration-month-at-earnings implied volatilities at close of last trade date before earnings of previous 4 earnings releases.
ImpVol - Scnd -vs- PreErngs - Prev 1	Edge using second-month implied v. second-month expiration-month-at-earnings implied volatility at close of last trade date before earnings, 1 release ago.
ImpVol - Scnd -vs- PreErngs - Prev 2	Edge using second-month implied v. second-month expiration-month-at-earnings implied volatility at close of last trade date before earnings, 2 releases ago.
ImpVol - Scnd -vs- PreErngs - Prev 3	Edge using second-month implied v. second-month expiration-month-at-earnings implied volatility at close of last trade date before earnings, 3 releases ago.
ImpVol - Scnd -vs- PreErngs - Prev 4	Edge using second-month implied v. second-month expiration-month-at-earnings implied volatility at close of last trade date before earnings, 4 releases ago.
ImpVol - Scnd -vs- PreErngs - Avg	Edge using second-month implied v. average of second-month expiration-month-at-earnings implied volatilities at close of last trade date before earnings of previous 4 earnings releases.
ImpVol - Scnd -vs- PreErngs - WtdAvg	Edge using second-month implied v. weighted average of second-month expiration-month-at-earnings implied volatilities at close of last trade date before earnings of previous 4 earnings releases.
ImpVol - Thrd -vs- PreErngs - Prev 1	Edge using third-month implied v. third-month expiration-month-at-earnings implied volatility at close of last trade date before earnings, 1 release ago.
ImpVol - Thrd -vs- PreErngs - Prev 2	Edge using third-month implied v. third-month expiration-month-at-earnings implied volatility at close of last trade date before earnings, 2 releases ago.
ImpVol - Thrd -vs- PreErngs - Prev 3	Edge using third-month implied v. third-month expiration-month-at-earnings implied volatility at close of last trade date before earnings, 3 releases ago.
ImpVol - Thrd -vs- PreErngs - Prev 4	Edge using third-month implied v. third-month expiration-month-at-earnings implied volatility at close of last trade date before earnings, 4 releases ago.

ImpVol - Thrd -vs- PreErngs - Avg	Edge using third-month implied v. average of third-month expiration-month-at-earnings implied volatilities at close of last trade date before earnings of previous 4 earnings releases.
ImpVol - Thrd -vs- PreErngs - WtdAvg	Edge using third-month implied v. weighted average of third-month expiration-month-at-earnings implied volatilities at close of last trade date before earnings of previous 4 earnings releases.

Edge - Implieds / Implied -vs- Post-Previous Earnings Fields

Name	Description
ImpVol - Frnt -vs- XErngs - Prev 1	Edge using front-month implied v. front-month expiration-month-at-earnings implied volatility at close of trade date following earnings, 1 release ago.
ImpVol - Frnt -vs- XErngs - Prev 2	Edge using front-month implied v. front-month expiration-month-at-earnings implied volatility at close of trade date following earnings, 2 releases ago.
ImpVol - Frnt -vs- XErngs - Prev 3	Edge using front-month implied v. front-month expiration-month-at-earnings implied volatility at close of trade date following earnings, 3 releases ago.
ImpVol - Frnt -vs- XErngs - Prev 4	Edge using front-month implied v. front-month expiration-month-at-earnings implied volatility at close of trade date following earnings, 4 releases ago.
ImpVol - Frnt -vs- XErngs - Avg	Edge using front-month implied v. average of front-month expiration-month-at-earnings implied volatilities at close of trade date following earnings for previous 4 earnings releases.
ImpVol - Frnt -vs- XErngs - WtdAvg	Edge using front-month implied v. weighted average of front-month expiration-month-at-earnings implied volatilities at close of trade date following earnings for previous 4 earnings releases.
ImpVol - Scnd -vs- XErngs - Prev 1	Edge using second-month implied v. second-month expiration-month-at-earnings implied volatility at close of trade date following earnings, 1 release ago.
ImpVol - Scnd -vs- XErngs - Prev 2	Edge using second-month implied v. second-month expiration-month-at-earnings implied volatility at close of trade date following earnings, 2 releases ago.
ImpVol - Scnd -vs- XErngs - Prev 3	Edge using second-month implied v. second-month expiration-month-at-earnings implied volatility at close of trade date following earnings, 3 releases ago.
ImpVol - Scnd -vs- XErngs - Prev 4	Edge using second-month implied v. second-month expiration-month-at-earnings implied volatility at close of trade date following earnings, 4 releases ago.
ImpVol - Scnd -vs- XErngs - Avg	Edge using second-month implied v. average of second-month expiration-month-at-earnings implied volatilities at close of trade date following earnings for previous 4 earnings releases.
ImpVol - Scnd -vs- XErngs - WtdAvg	Edge using second-month implied v. weighted average of second-month expiration-month-at-earnings implied volatilities at close of trade date following earnings for previous 4 earnings releases.
ImpVol - Thrd -vs- XErngs - Prev 1	Edge using third-month implied v. third-month expiration-month-at-earnings implied volatility at close of trade date following earnings, 1 release ago.
ImpVol - Thrd -vs- XErngs - Prev 2	Edge using third-month implied v. third-month expiration-month-at-earnings implied volatility at close of trade date following earnings, 2 releases ago.

ImpVol - Thrd -vs- XErngs - Prev 3	Edge using third-month implied v. third-month expiration-month-at-earnings implied volatility at close of trade date following earnings, 3 releases ago.
ImpVol - Thrd -vs- XErngs - Prev 4	Edge using third-month implied v. third-month expiration-month-at-earnings implied volatility at close of trade date following earnings, 4 releases ago.
ImpVol - Thrd -vs- XErngs - Avg	Edge using third-month implied v. average of third-month expiration-month-at-earnings implied volatilities at close of trade date following earnings for previous 4 earnings releases.
ImpVol - Thrd -vs- XErngs - WtdAvg	Edge using third-month implied v. weighted average of third-month expiration-month-at-earnings implied volatilities at close of trade date following earnings for previous 4 earnings releases.

Edge - Straddles / Straddle -vs- Pre-Earnings Fields

Name	Description
StrdlFrnt -vs- PreErngs - Prev 1	Edge using front-month straddle v. estimated front-month expiration-month-at-earnings straddle's value at close of last trade date before next earnings. Based on front-month expiration-month-at-earnings implied volatility, 1 release ago.
StrdlFrnt -vs- PreErngs - Prev 2	Edge using front-month straddle v. estimated front-month expiration-month-at-earnings straddle's value at close of last trade date before next earnings. Based on front-month expiration-month-at-earnings implied volatility, 2 releases ago.
StrdlFrnt -vs- PreErngs - Prev 3	Edge using front-month straddle v. estimated front-month expiration-month-at-earnings straddle's value at close of last trade date before next earnings. Based on front-month expiration-month-at-earnings implied volatility, 3 releases ago.
StrdlFrnt -vs- PreErngs - Prev 4	Edge using front-month straddle v. estimated front-month expiration-month-at-earnings straddle's value at close of last trade date before next earnings. Based on front-month expiration-month-at-earnings implied volatility, 4 releases ago.
StrdlFrnt -vs- PreErngs - Avg	Edge using front-month straddle v. average of estimated front-month expiration-month-at-earnings straddle values at close of last trade date before next earnings. Based on front-month expiration-month-at-earnings implied volatilities of previous 4 earnings releases.
StrdlFrnt -vs- PreErngs - WtdAvg	Edge using front-month straddle v. weighted average of estimated front-month expiration-month-at-earnings straddle values at close of last trade date before next earnings. Based on front-month expiration-month-at-earnings implied volatilities of previous 4 earnings releases.
StrdlScnd -vs- PreErngs - Prev 1	Edge using second-month straddle v. estimated second-month expiration-month-at-earnings straddle's value at close of last trade date before next earnings. Based on second-month expiration-month-at-earnings implied volatility, 1 release ago.
StrdlScnd -vs- PreErngs - Prev 2	Edge using second-month straddle v. estimated second-month expiration-month-at-earnings straddle's value at close of last trade date before next earnings. Based on second-month expiration-month-at-earnings implied volatility, 2 releases ago.
StrdlScnd -vs- PreErngs - Prev 3	Edge using second-month straddle v. estimated second-month expiration-month-at-earnings straddle's value at close of last trade date before next earnings. Based on second-month expiration-month-at-earnings implied volatility, 3 releases ago.

StrdlScnd -vs- PreErngs - Prev 4	Edge using second-month straddle v. estimated second-month expiration-month-at-earnings straddle's value at close of last trade date before next earnings. Based on second-month expiration-month-at-earnings implied volatility, 4 releases ago.
StrdlScnd -vs- PreErngs - Avg	Edge using second-month straddle v. average of estimated second-month expiration-month-at-earnings straddle values at close of last trade date before next earnings. Based on second-month expiration-month-at-earnings implied volatilities of previous 4 earnings releases.
StrdlScnd -vs- PreErngs - WtdAvg	Edge using second-month straddle v. weighted average of estimated second-month expiration-month-at-earnings straddle values at close of last trade date before next earnings. Based on second-month expiration-month-at-earnings implied volatilities of previous 4 earnings releases.
StrdlThrd -vs- PreErngs - Prev 1	Edge using third-month straddle v. estimated third-month expiration-month-at-earnings straddle's value at close of last trade date before next earnings. Based on third-month expiration-month-at-earnings implied volatility, 1 release ago.
StrdlThrd -vs- PreErngs - Prev 2	Edge using third-month straddle v. estimated third-month expiration-month-at-earnings straddle's value at close of last trade date before next earnings. Based on third-month expiration-month-at-earnings implied volatility, 2 releases ago.
StrdlThrd -vs- PreErngs - Prev 3	Edge using third-month straddle v. estimated third-month expiration-month-at-earnings straddle's value at close of last trade date before next earnings. Based on third--month expiration-month-at-earnings implied volatility, 3 releases ago.
StrdlThrd -vs- PreErngs - Prev 4	Edge using third-month straddle v. estimated third-month expiration-month-at-earnings straddle's value at close of last trade date before next earnings. Based on third-month expiration-month-at-earnings implied volatility, 4 releases ago.
StrdlThrd -vs- PreErngs - Avg	Edge using third-month straddle v. average of estimated third-month expiration-month-at-earnings straddle values at close of last trade date before next earnings. Based on third-month expiration-month-at-earnings implied volatilities of previous 4 earnings releases.
StrdlThrd -vs- PreErngs - WtdAvg	Edge using third-month straddle v. weighted average of estimated third-month expiration-month-at-earnings straddle values at close of last trade date before next earnings. Based on third-month expiration-month-at-earnings implied volatilities of previous 4 earnings releases.

Edge - Straddles / Straddle -vs- Post-Earnings Open Fields

Name	Description
StrdlFrnt -vs- XErngs - Open - Prev 1	Edge using front-month straddle v. estimated front-month expiration-month-at-earnings straddle's value at open of trade date following next earnings. Based on front-month expiration-month-at-earnings implied volatility's close and underlying opening change, on a percentage basis, 1 release ago.
StrdlFrnt -vs- XErngs - Open - Prev 2	Edge using front-month straddle v. estimated front-month expiration-month-at-earnings straddle's value at open of trade date following next earnings. Based on front-month expiration-month-at-earnings implied volatility's close and underlying opening change, on a percentage basis, 2 releases ago.

StrdlFrnt -vs- XErngs - Open - Prev 3	Edge using front-month straddle v. estimated front-month expiration-month-at-earnings straddle's value at open of trade date following next earnings. Based on front-month expiration-month-at-earnings implied volatility's close and underlying opening change, on a percentage basis, 3 releases ago.
StrdlFrnt -vs- XErngs - Open - Prev 4	Edge using front-month straddle v. estimated front-month expiration-month-at-earnings straddle's value at open of trade date following next earnings. Based on front-month expiration-month-at-earnings implied volatility's close and underlying opening change, on a percentage basis, 4 releases ago.
StrdlFrnt -vs- XErngs - Open - Avg	Edge using front-month straddle v. average of estimated front-month expiration-month-at-earnings straddle values at open of trade date following next earnings. Based on front-month expiration-month-at-earnings implied volatility's close and underlying opening change, on a percentage basis, of previous 4 earnings releases.
StrdlFrnt -vs- XErngs - Open - WtdAvg	Edge using front-month straddle v. weighted average of estimated front-month expiration-month-at-earnings straddle values at open of trade date following next earnings. Based on front-month expiration-month-at-earnings implied volatility's close and underlying opening change, on a percentage basis, of previous 4 earnings release.
StrdlScnd -vs- XErngs - Open - Prev 1	Edge using second-month straddle v. estimated second-month expiration-month-at-earnings straddle's value at open of trade date following next earnings. Based on second-month expiration-month-at-earnings implied volatility's close and underlying opening change, on a percentage basis, 1 release ago.
StrdlScnd -vs- XErngs - Open - Prev 2	Edge using second-month straddle v. estimated second-month expiration-month-at-earnings straddle's value at open of trade date following next earnings. Based on second-month expiration-month-at-earnings implied volatility's close and underlying opening change, on a percentage basis, 2 releases ago.
StrdlScnd -vs- XErngs - Open - Prev 3	Edge using second-month straddle v. estimated second-month expiration-month-at-earnings straddle's value at open of trade date following next earnings. Based on second-month expiration-month-at-earnings implied volatility's close and underlying opening change, on a percentage basis, 3 releases ago.
StrdlScnd -vs- XErngs - Open - Prev 4	Edge using second-month straddle v. estimated second-month expiration-month-at-earnings straddle's value at open of trade date following next earnings. Based on second-month expiration-month-at-earnings implied volatility's close and underlying opening change, on a percentage basis, 4 releases ago.
StrdlScnd -vs- XErngs - Open - Avg	Edge using second-month straddle v. average of estimated second-month expiration-month-at-earnings straddle values at open of trade date following next earnings. Based on second-month expiration-month-at-earnings implied volatility's close and underlying opening change, on a percentage basis, of previous 4 earnings releases.
StrdlScnd -vs- XErngs - Open - WtdAvg	Edge using second-month straddle v. weighted average of estimated second-month expiration-month-at-earnings straddle values at open of trade date following next earnings. Based on second-month expiration-month-at-earnings implied volatility's close and underlying opening change, on a percentage basis, of previous 4 earnings releases.

StrdlThrd -vs- XErngs - Open - Prev 1	Edge using third-month straddle v. estimated third-month expiration-month-at-earnings straddle's value at open of trade date following next earnings. Based on third-month expiration-month-at-earnings implied volatility's close and underlying opening change, on a percentage basis, 1 release ago.
StrdlThrd -vs- XErngs - Open - Prev 2	Edge using third-month straddle v. estimated third-month expiration-month-at-earnings straddle's value at open of trade date following next earnings. Based on third-month expiration-month-at-earnings implied volatility's close and underlying opening change, on a percentage basis, 2 releases ago.
StrdlThrd -vs- XErngs - Open - Prev 3	Edge using third-month straddle v. estimated third-month expiration-month-at-earnings straddle's value at open of trade date following next earnings. Based on third-month expiration-month-at-earnings implied volatility's close and underlying opening change, on a percentage basis, 3 releases ago.
StrdlThrd -vs- XErngs - Open - Prev 4	Edge using third-month straddle v. estimated third-month expiration-month-at-earnings straddle's value at open of trade date following next earnings. Based on third-month expiration-month-at-earnings implied volatility's close and underlying opening change, on a percentage basis, 4 releases ago.
StrdlThrd -vs- XErngs - Open - Avg	Edge using third-month straddle v. average of estimated third-month expiration-month-at-earnings straddle values at open of trade date following next earnings. Based on third-month expiration-month-at-earnings implied volatility's close and underlying opening change, on a percentage basis, of previous 4 earnings releases.
StrdlThrd -vs- XErngs - Open - WtdAvg	Edge using third-month straddle v. weighted average of estimated third-month expiration-month-at-earnings straddle values at open of trade date following next earnings. Based on third-month expiration-month-at-earnings implied volatility's close and underlying opening change, on a percentage basis, of previous 4 earnings releases.

Edge - Straddles / Straddle -vs- Post-Earnings MoveHL Fields

Name	Description
StrdlFrnt -vs- XErngs - MoveHL - Prev 1	Edge using front-month straddle v. estimated front-month expiration-month-at-earnings straddle's value on trade date following next earnings. Based on front-month expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, on a percentage basis, 1 release ago.
StrdlFrnt -vs- XErngs - MoveHL - Prev 2	Edge using front-month straddle v. estimated front-month expiration-month-at-earnings straddle's value on trade date following next earnings. Based on front-month expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, on a percentage basis, 2 releases ago.
StrdlFrnt -vs- XErngs - MoveHL - Prev 3	Edge using front-month straddle v. estimated front-month expiration-month-at-earnings straddle's value on trade date following next earnings. Based on front-month expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, on a percentage basis, 3 releases ago.

StrdlFrnt -vs- XErngs - MoveHL - Prev 4	Edge using front-month straddle v. estimated front-month expiration-month-at-earnings straddle's value on trade date following next earnings. Based on front-month expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, on a percentage basis, 4 releases ago.
StrdlFrnt -vs- XErngs - MoveHL - Avg	Edge using front-month straddle v. average of estimated front-month expiration-month-at-earnings straddle values on trade date following next earnings. Based on front-month expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, on a percentage basis, of previous 4 earnings releases.
StrdlFrnt -vs- XErngs - MoveHL - WtdAvg	Edge using front-month straddle v. weighted average of estimated front-month expiration-month-at-earnings straddle values on trade date following next earnings. Based on front-month expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, on a percentage basis, of previous 4 earnings releases.
StrdlScnd -vs- XErngs - MoveHL - Prev 1	Edge using second-month straddle v. estimated second-month expiration-month-at-earnings straddle's value on trade date following next earnings. Based on second-month expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, on a percentage basis, 1 release ago.
StrdlScnd -vs- XErngs - MoveHL - Prev 2	Edge using second-month straddle v. estimated second-month expiration-month-at-earnings straddle's value on trade date following next earnings. Based on second-month expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, on a percentage basis, 2 releases ago.
StrdlScnd -vs- XErngs - MoveHL - Prev 3	Edge using second-month straddle v. estimated second-month expiration-month-at-earnings straddle's value on trade date following next earnings. Based on second-month expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, on a percentage basis, 3 releases ago.
StrdlScnd -vs- XErngs - MoveHL - Prev 4	Edge using second-month straddle v. estimated second-month expiration-month-at-earnings straddle's value on trade date following next earnings. Based on second-month expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, on a percentage basis, 4 releases ago.
StrdlScnd -vs- XErngs - MoveHL - Avg	Edge using second-month straddle v. average of estimated second-month expiration-month-at-earnings straddle values on trade date following next earnings. Based on second-month expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, on a percentage basis, of previous 4 earnings releases.
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StrdlThrd -vs- XErngs - MoveHL - Prev 1	Edge using third-month straddle v. estimated third-month expiration-month-at-earnings straddle's value on trade date following next earnings. Based on third-month expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, on a percentage basis, 1 release ago.

StrdlThrd -vs- XErngs - MoveHL - Prev 2	Edge using third-month straddle v. estimated third-month expiration-month-at-earnings straddle's value on trade date following next earnings. Based on third-month expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, on a percentage basis, 2 releases ago.
StrdlThrd -vs- XErngs - MoveHL - Prev 3	Edge using third-month straddle v. estimated third-month expiration-month-at-earnings straddle's value on trade date following next earnings. Based on third-month expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, on a percentage basis, 3 releases ago.
StrdlThrd -vs- XErngs - MoveHL - Prev 4	Edge using third-month straddle v. estimated third-month expiration-month-at-earnings straddle's value on trade date following next earnings. Based on third-month expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, on a percentage basis, 4 releases ago.
StrdlThrd -vs- XErngs - MoveHL - Avg	Edge using third-month straddle v. average of estimated third-month expiration-month-at-earnings straddle values on trade date following next earnings. Based on third-month expiration-month-at-earnings implied volatility's close and underlying "High-Low" change, on a percentage basis, of previous 4 earnings releases.
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