IvyDB Futures

Historical futures and futures option pricing data.

The industry standard for historical option pricing data for the listed US futures options markets. Designed specifically for empirical research, IvyDB Futures allows you to back-test strategies, evaluate risk models, and perform sophisticated research on various aspects of derivatives trading.

Features:

- Liquid futures in the following sectors: Agriculture, Currency, Energy, Equity, Interest Rate, Metal
- Clean and reliable historical data
- Settlement price for each strike and expiration, plus underlying prices
- Volume and open interest for each option
- Unique Security IDs for easy back-testing
- Daily zero curves

Efficient data delivery.

IvyDB Futures is provided in zipped text files organized in a relational structure. The data comes ready for loading into the database management system of your choice at your location. You can easily access IvyDB Futures with your preferred research and analysis applications as well as spreadsheets and statistical applications like Excel, SAS, S-PLUS, MATLAB, and others. Nightly updates are provided via FTP.

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