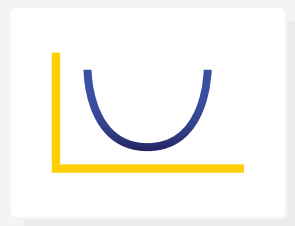




IvyDB Implied Dividend

Anticipated Dividends Implied by the Options Market

IvyDB Implied Dividend is a comprehensive dataset that utilizes the predictive power of the options market to generate a risk-neutral measure of future dividends.



Features:

- **Advanced Methodology:** Accurately account for American style options by utilizing a proprietary binomial tree model and Gaussian filter for precise and smooth projections
- **High Data Quality:** Applies strict filtering criteria to ensure accurate estimates, focusing only on out-of-the-money call strikes
- **Easy to use format:** Data is displayed by SecurityID & Projected Ex-Date format. Yields and amounts are presented in annualized terms for straightforward interpretability in factor studies
- **Extensive Coverage:** Encompasses all optionable, dividend-paying single-name securities & ETFs in the US, starting from January 1, 2018
- **Quick Integration:** Files are in compressed, tab-delimited text format, ready for database integration and accessible via tools like S-Plus, Excel, and Matlab
- **Nightly Updates:** Receive the latest data daily via FTP for accurate analysis