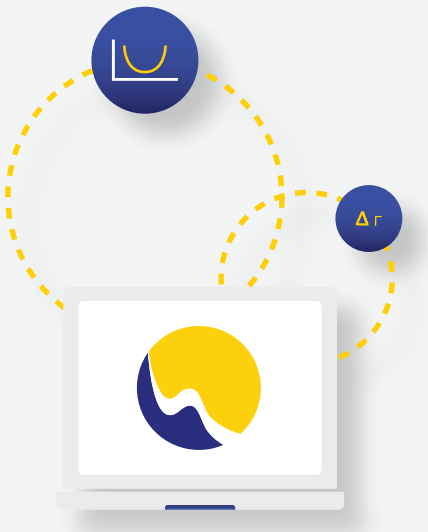
OptionMetrics Where Volatility Smiles™

IvyDB Canada

Historical option pricing data, volatility, and analytics.

The first comprehensive database of historical option prices, implied volatility, and sensitivity calculations for the major listed Canadian markets. Similar in design to our industry-leading IvyDB US database, IvyDB Canada provides data of the highest quality that can be used in empirical research and econometric studies as well as in the development and testing of derivatives trading strategies.



Updated daily.

IvyDB Canada provides the last traded prices or last available bid and ask quotes for each option, every day. We time-synchronize those prices with the security price for accurate implied volatility and greeks calculations. We also publish daily settlement prices and their implied volatilities. Our own dividend projections ensure reliable inputs into our models. You will also receive information on historical distributions and corporate actions such as dividend payments, splits, mergers, and name changes.

Coverage:

- Approximately 300 optionable securities (equities, indices and ETFs) from Canadian exchanges
- Historical data and daily updates since March 2007

Effortless software integration.

- Arranged as a set of flat text files, organized in a relational structure
- Easily incorporated into database management systems such as Microsoft SQL Server
- Access the data via MS Excel, MS Access, SAP Crystal Reports, MATLAB, or the programming language of your choice
- Nightly downloads of zipped files via FTP
- Corrections issued through patches

Smoothed daily volatility surfaces.

In addition to the daily implied volatility values for each listed option, we also publish a smoothed and interpolated volatility surface for each security, each available currency, every day. You may now directly compute skew, term structure, and correlations.

- Expirations: 10, 30, 60, 91, 122, 152, 182, 273, 365, 547, and 730 calendar days
- Deltas: 0.10, 0.15, 0.20, 0.25, 0.30, 0.35, 0.40, 0.45, 0.50, 0.55, 0.60, 0.65, 0.70, 0.75, 0.80, 0.85, and 0.90 (negative deltas for puts)
- Implied strikes and premium

Calculations and methodologies:

- Interest rate is calculated from a collection of continuously-compounded zero-coupon interest rates at various maturities for different currencies, collectively referred to as the zero curve
- European-style options are priced according to the Black-Scholes model
- American-style options are priced using a proprietary pricing algorithm that is based on the industry-standard Cox-Ross-Rubinstein model
- Dividend projections for equities use a proprietary predictive algorithm to project discrete payment dates, and interim and final dividends are also handled. For indices, continuous dividend payment is assumed

OptionMetrics

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