



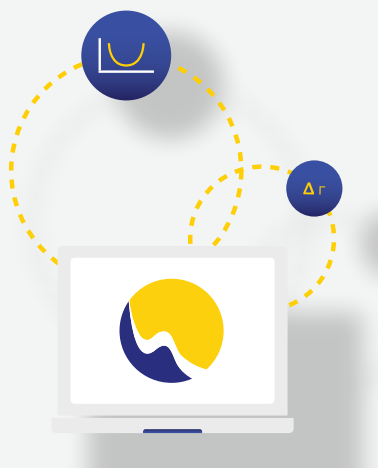
IvyDB US - Intraday

Historical option pricing data, volatility, and analytics.

The industry standard for comprehensive historical option pricing data and accurate implied volatility calculations and greeks for the US listed options markets. Designed specifically for empirical research, IvyDB US - Intraday allows you to backtest strategies, evaluate risk models, and perform sophisticated research on various aspects of derivatives trading.

Features:

- Clean and reliable historical data beginning 2018
- Best bid and ask quotes for each strike and expiration, plus intraday underlying prices
- Implied volatility and greeks for each option
- File cuts at 10am, 2pm, 3:45pm EST. Full time synchronization of option pricing inputs consistent with OptionMetrics "Gold" standard
- Captures 0DTE implied volatilities and greeks
- Introduction of ultra-short tenors on volatility surface (0DTE, 1DTE, 5DTE)
- Allows customers to study the repricing of options during risk events such as FOMC, earnings, and other corporate news
- Volume for each option
- Industry-standard implied volatility models (binomial trees for American options; discrete dividend projections)
- CUSIP and ticker information
- Unique Security IDs for easy backtesting regardless of CUSIP or ticker changes, or mergers





Efficient data delivery.

IvyDB US - Intraday is provided in zipped text files organized in a relational structure. The data comes ready for ingestion into your system and can be easily accessed with your preferred research and analysis applications. You can easily access IvyDB US - Intraday 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.



Smoothed daily volatility surfaces.

IvyDB US - Intraday includes a kernel-smoothed constant expiration volatility surface file for each stock and index. Deltas between 10 and 90 are provided, with increments of 5 (negative for puts), and expirations from 10 days to 2 years. Now you can calculate skew and term structures, compute volatility surface dynamics, factor structures, and correlations without any additional data cleaning or preparation.



Accurately calculated volatility and greeks.

Each intraday snapshot option price is provided with accurately calculated implied volatility, delta, gamma, vega, and theta, using industry-standard algorithms that account for American exercise and discrete dividend payments.

Common applications:

- Correlations in volatility across underlying stocks/indices
- Statistical properties of the volatility surface
- Smile/skew/term structure trends
- Dispersion trading
- Credit trading
- Variance swaps trading
- Efficiency tests
- Technical strategies
- Cheap/dear analysis