



OptionMetrics - Ivy DB Options Data

Options Data Now Available

Announcing Ivy DB Options Data

From OptionMetrics, LIM obtains Ivy DB, supplying historical option prices and their associated underlying instruments, implied volatilities, and option sensitivities (delta, gamma, vega/kappa, and theta). Data is from all US exchanges - listed and NASDAQ equities and market indices, as well as all US listed index and equity options, starting from January, 1996 -- more than six years of data. An additional set of standardized at-the-money-forward options is constructed via interpolation for each underlying series every day, and implied volatilities are computed at 30, 60, 91, 182, and 365 day expirations (longer expirations are available for some series).

Using the LIM suite of sophisticated software together with the Ivy DB data, you'll be able to calculate implied volatilities, back-test trading strategies and perform all your options research.

Locating Options in the MIM Database

Options data is loaded into the MIM database as three distinct data sets: option contracts, standardized at-the-money forwards and underlying equities.

The options contracts and standardized options are updated daily for pricing, premium, implied volatility, and sensitivities. The underlying equities have options summary data including: option volume totals, open interest totals, and implied volatility.

Options Contracts

The standardized at-the-money forwards and underlying equities can be researched using any of our suite of analysis tools: XMIM, MIMIC or the Excel Add-in.

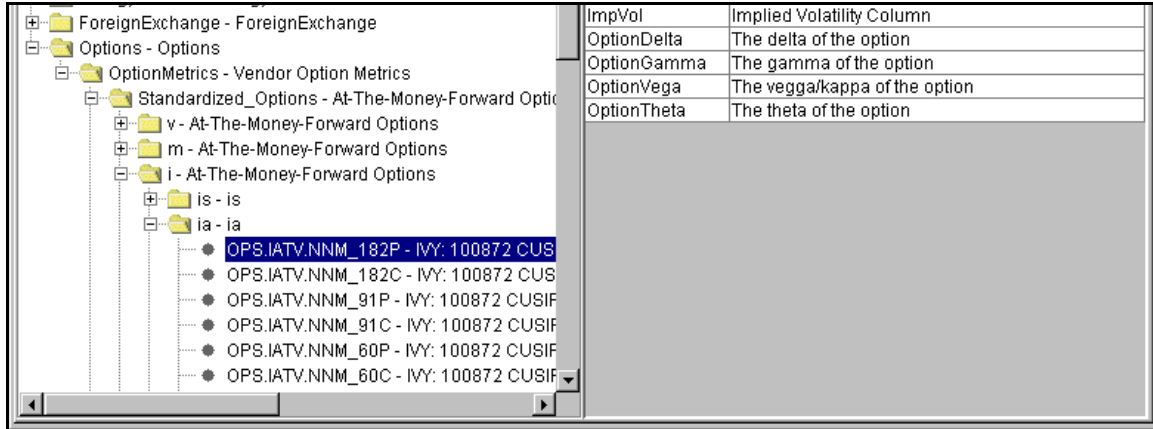
Important Note: It is important to make the distinction that the Options Contracts are accessible using the following tools: the "Get Options" function in the MIM Excel Add-in and the options command line application, "xmim_get_options".

Please see the document "Options Facility" for more information on how options are organized in the MIM and the tools used for extracting the options data.

The graphic below shows how the standardized options are structured in the MIMIC application. In the left-hand column are the option names and in the right-hand column are the associated attributes.



OptionMetrics - Ivy DB Options Data



Naming Convention

Standardized and At-the-money forward options have an easy to follow naming convention in our analysis tools. The graphic above shows an at-the-money forward option in the MIMIC program. The following describes the path, then gives an example name and shows how the naming convention is defined:

MIM Path = TopRelation;Options;OptionMetrics:Standardized_Options

Example Name:

OPS.IATV.NNM_182P

Where:

1. OPS = abbreviation for "OPtions Standardized"
2. IATV = ticker field name
3. NNM = Exchange abbreviation (NYSE, AMEX, NNM, NSC...etc.)
4. 182 = Days (30, 60, 91, 182, 273, 365, 547, 730, 912, 1095)
5. P or C = Put/Call