



# Options Volatility Service<sup>SM</sup>

Interactive Data's Options Volatility Service<sup>SM</sup>, an historical database of implied volatilities, option risk parameters, and volatility surfaces, offers clients an easy-to-use tool for assessing risk and volatility for the U.S. options market.

Interactive Data's Options Volatility Service combines historical data with daily updates to create a database of end-of-day pricing, corporate actions, and analytics for U.S. listed options, equities, exchange traded funds (ETFs), and equity indices. The service can help clients to easily run risk reports across varied positions, analyze specific positions in depth, and conduct research such as back testing of trading strategies. Insurance companies can also use the service to help price their variable annuities.

## ■ Benefits

- Extensive historical pricing and reference data including "cleansed" corporate actions and related information
- Logical joining of the data into a unified system
- Advanced analytical methodologies
- Sample loader scripts for loading the data into your internal systems

## ■ Options Volatility Database

The Options Volatility Service database covers thousands of companies, delivering a comprehensive picture of end-of-day equity option implied volatility—from per-contract implieds and risk parameters to constant-maturity interpolated surfaces.

The database is comprised of approximately fifteen tables containing up to 10 years worth of reference data, pricing history, and option analytics. Clients will receive end-of-day files consisting of updated database tables ready to load into their database. (Interactive Data will provide clients with sample scripts for loading the tables using SQL Server<sup>®</sup>, MySQL<sup>®</sup>, or Oracle<sup>®</sup>.)

## ■ Data Coverage

The Options Volatility Service database includes:

- Daily closing implied volatilities for more than 6,000 U.S. companies with listed options during the past 10 years
- Listed surfaces by contract (put/call, strike, and expiry) including: closing bid/ask/mid implied volatility; delta, gamma, theta, vega and rho, and confidence index
- Constant-maturity price-relative interpolated surfaces: constant maturities from 1 month to 2 years, strikes as a percentage of underlying price (100 = at the money), interpolated bid/ask/mid implied volatility and confidence factor
- Constant-maturity delta-relative interpolated surfaces: constant maturities from 1 month to 2 years, strikes in call-equivalent delta terms (50 = at the money), interpolated bid/ask/mid implied volatility and confidence factor
- Daily implied dividend maps and Libor-based interest-rate term structures.
- Daily end-of-day pricing, adjusted and unadjusted
- Identifier change history: CUSIP<sup>®</sup>, ticker, issuer name
- Option deliverable terms
- "Cleansed" corporate actions and related information going back to 2005

## ■ Delivery

Interactive Data will deliver the initial Options Volatility Service database to the client, and then deliver new and/or updated data for the database tables nightly via zipped, flat text files. There are two nightly file deliveries: an initial daily file at approximately 20:00 Eastern Time (ET) and a final update file at approximately 21:30 (ET). Clients can then load the updated data into their in-house database.

### About Interactive Data

Interactive Data Corporation (NYSE: IDC) is a leading global provider of financial market data, analytics and related services to financial institutions, active traders and individual investors. Through its businesses, Interactive Data Pricing and Reference Data, Interactive Data Real-Time Services, Interactive Data Fixed Income Analytics, and eSignal, the Company has approximately 2,400 employees in offices located throughout North America, Europe, Asia and Australia. Interactive Data Pricing and Reference Data provides global securities pricing, evaluations, and reference data designed to support financial institutions' and investment funds' pricing activities, securities operations, research and portfolio management.

Interactive Data Pricing and Reference Data collects, edits, maintains and delivers data on more than 6 million securities, including daily evaluations for approximately 2.8 million fixed income and international equity issues. Interactive Data Pricing and Reference Data specializes in "hard-to-get" information and evaluates many "hard-to-value" instruments. Pricing, evaluations, and reference data are provided in the U.S. through Interactive Data Pricing and Reference Data, Inc. and internationally through Interactive Data (Europe) Ltd. and Interactive Data (Australia) Pty Ltd.

For more information about Interactive Data and its businesses, please visit [www.interactivedata.com](http://www.interactivedata.com).

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