OptionMetrics (Via WRDS)

Overview

IvyDB US

IvyDB contains a complete historical record of end-of-day data on all US exchange-traded equity and index options (including options on ETF’s and ADR’s) from January 1996 onward. The data includes both daily option pricing information (symbol, date, closing bid and ask quote, volume, and open interest) as well as high, low, and closing prices for the underlying equity or index. IvyDB also provides all interest rate, dividend, and corporate action information for each security, so you can correlate your own option pricing models with calculations.

IvyDB Europe

IvyDB Europe covers over 900 optionable securities (equities and indices), from all major European exchanges, including the UK, France, Germany, Switzerland, Netherlands, Belgium, Spain, and Italy. Historical data and daily updates are available for most securities since January 2002. The data includes daily option pricing information (settlement prices), our own dividend projections, and all historical distributions and corporate actions, such as splits, mergers, and name changes.

Access

OptionMetrics

- OptionMetrics can be accessed from the WRDS Research Web Page
- WRDS user name and password are required.
- Request a WRDS username and password from the WRDS homepage. Click on Register for a WRDS Account and fill out the form.