

US Equities and Options, w/ ETFs and Indexes. Jan 2004 to present



Historical Data

Discounts apply for multi-year backfills over \$25,000
Minimum order \$300

Asset Class	Data Set	Price per symbol month	Monthly recurring for all symbols**	Yearly recurring for all symbols***	Description
Equites					
	Trades	\$1.00	\$500	\$4,800	All equity trades
	1-minute	\$0.50	\$250	\$2,400	OHLC, volume, bid/ask, vwap
	15-minute	\$0.25	\$125	\$1,200	OHLC, volume, bid/ask, vwap
	EOD	\$0.10	\$50	\$480	OHLC, volume, bid/ask, vwap
Options					
	Trades	\$2.00	\$1,000	\$9,600	Trade price, trade iv, stock bid/ask, nbbo + regional quotes at time of trade
	1-minute quotes	\$5.00	\$2,500	\$24,000	OHLC, volume, nbbo bid/ask +size, stock bid/ask, & regional exchanges bid/ask +size
	1-minute IV indexes	\$7.00	\$3,500	\$33,600	30-,60-,90-,120-,180-,360-,720-day iv indexes, & IV for each expiry
	1-minute calcs	\$10.00	\$5,000	\$48,000	OHLC, volume, bid/ask, iv & greeks, stock bid/ask
	All 1-minute	\$12.00	\$6,000	\$57,600	1-m: quotes, IV Index, calcs
	15-minute quotes	\$2.00	\$1,000	\$9,600	OHLC, volume, nbbo bid/ask +size, stock bid/ask, & regional exchanges bid/ask +size
	15-minute IV indexes	\$3.00	\$1,500	\$14,400	30-,60-,90-,120-,180-,360-,720-day iv indexes, & IV for each expiry
	15-minute calcs	\$5.00	\$2,500	\$24,000	OHLC, volume, bid/ask, iv & greeks, stock bid/ask
	All 15-minute	\$6.00	\$3,000	\$28,800	15-m: quotes, IV Index, calcs
	EOD quotes	\$0.50	\$250	\$2,400	OHLC, volume, nbbo bid/ask +size, stock bid/ask, & regional bid/ask +size
	EOD IV indexes	\$1.50	\$750	\$7,200	30-,60-,90-,120-,180-,360-,720-day iv indexes, & iv for each expiry
	EOD calcs	\$2.00	\$1,000	\$9,600	OHLC, volume, bid/ask, iv & greeks, stock bid/ask
	All EOD	\$2.50	\$1,250	\$12,000	EOD: quotes, IV Index, calcs
Equity and Option TAQ		*	\$3,500	\$33,600	Trades & Quotes, Equity & Full Option, recorded concurrently, 2003 to present
Corporate Actions		N/A	\$1,000	\$9,600	Dividends, Earnings, Symbol Changes, Splits, Mergers & Acquisitions

* Per Symbol tick by tick equity and option data available upon request: \$50 per day + \$10 per gigabyte. Please allow 24h - 48h

** Cost equivalent to purchasing 500 symbols for one month, after which all data is available for no additional charge

*** 20% discount as compared to 12 months of all symbols at monthly rate

§ For purchases of \$1,000+, ask how our team can assist in formatting, combining, and loading the data into your system

Examples (SM = Symbol Month)

Description	Price Breakdown	Price	Total
1-minute equity and options data w/ calcs & IV Indexes for Dow 30 + DIA for 1 year	Equity: 31 SMs * \$1.5 * 12mo	\$558	\$5,022
	Options: 31 SMs * \$12 * 12mo	\$4,464	
1-minute option quotes for all underlying for 2 years, w/o calcs	1-min options: \$24,000 * 2 years	\$48,000	\$48,000
50 symbols for 2 years, equities and options, EOD quotes only	EOD equity: 50 SMs * \$0.10 * 24mo	\$120	\$720
	EOD options: 50 SMs * \$0.50 * 24mo	\$600	