Nasdaq Options Greeks & Implied Volatility

Options Analytics at Scale in Real-Time

Nasdaq Options Greeks & Vols empowers firms to make more data-driven decisions in real-time – providing a critical tool to help deploy resources more effectively and realize better business outcomes.

The complexity of options markets often means that firms are relying on T-1 data to make critical business decisions that can have a significant impact on P&L. With increased market volatility, decision-making based on stale data can have a substantial impact on business outcomes.

Nasdaq Options Greeks & Vols can help improve both transparency and efficiency when it comes to options pricing and sensitivities. We equip risk managers, asset owners and consultants with calculations that can help to deploy resources more productively.

Enhanced Transparency with Global Options Analytics

- Benefit from full coverage of the US OPRA universe

Comprehensive & Real-Time Theoretical Pricing

- Nasdaq Options Greeks & Vols real-time Level 1 market data for options and their underliers driving continuous pricing and calibration
- Streaming real-time options analytics including theoretical prices and accompanying risk factors
- Theoretical prices refreshed every 60 seconds leveraging quotes and trades from Regular and Extended Trading Hours sessions

Sophisticated Risk Management Tools to Analyze Potential Exposure From Several Angles

- Streaming Greeks: Delta, Gamma, Theta, Vega, and Rho
- Implied Volatilities

Benefits

- Single source of real-time options analytics for US
- Agile SaaS deployment enables rapid delivery of new functionality every three weeks in line with market changes
- Subscription-based service for both Streaming and Rest APIs