ORATS

Option Research & Technology Services

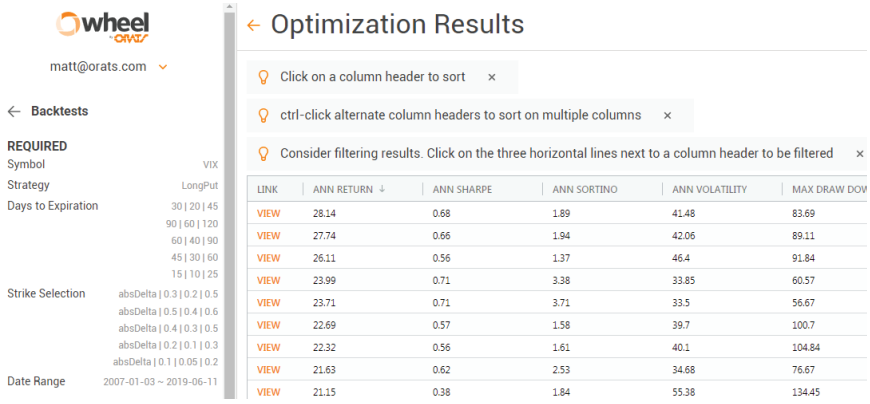
Innovative Technology to Uncover Alpha

Visualize, Backtest, Analyze, Identify, Profit

Strategy Backtester | **Historical Quote Data** | **Options Data API** | **Dividend Forecasts**

Strategy Backtester

- Built to show the efficacy of ORATS proprietary calculations, the backtester has taken on a life of its own with top investment professionals.
- From Long Stock to Iron Condors, from combining strategies to using triggers to trade, the backtester can test all your ideas



- All US equity options symbols back to 2007 including indexes SPX and VIX
- Most advanced and customizable backtesting platform available
- Use options data as triggers to enter and exit positions
- The Optimizer feature runs 1000's of backtests quickly, organizes the results filterable table, and links the best strategies consistent with your investment objectives
- Backtester API also available

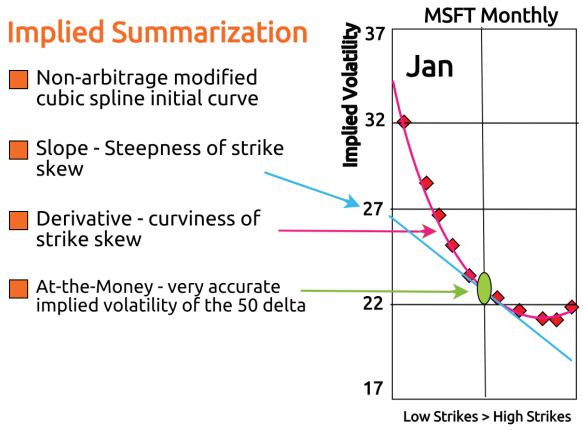
Historical Quotes

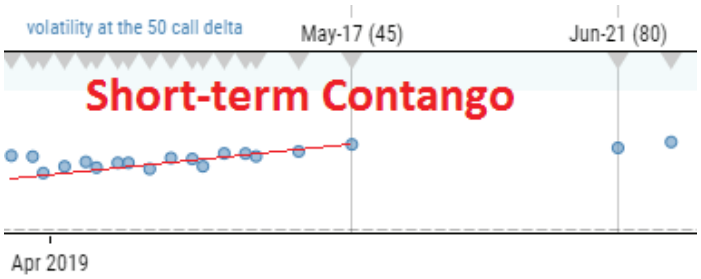
pBidIv	pMidIv	pAskIv	iRate	divRate	residualRate
0.0000	0.8377	1.6754	0.0219	0	-0.0354
0.0000	0.7273	1.4547	0.0219	0	-0.0354
0.0000	0.5185	1.0370	0.0219	0	-0.0354
0.0000	0.4193	0.8386	0.0219	0	-0.0354
0.5512	0.5968	0.6425	0.0219	0	-0.0354
0.3792	0.4132	0.4472	0.0219	0	-0.0354
0.2884	0.2991	0.3097	0.0219	0	-0.0354
0.2181	0.2304	0.2426	0.0219	0	-0.0354
0.0000	0.1419	0.2837	0.0219	0	-0.0354

- Our smoothing of the implied volatility surface produces the best theoretical values and greeks, making ours the best quote feed in the industry
- Historical quotes available from 2007
- Raw market quotes, snapped every two-minutes back to 2015

Options Data API

- Organized on the strike level with options greeks and theoretical values, on the expiration side by implied volatility by delta, and on the symbol level with summarized implied volatility calculations
- Used by the most profitable hedge funds, banks, and pension funds
- Gain access to the best proprietary options data, including forecasts, implied skew summarizations, historical volatility readings, volume metrics and more
- Full history back to 2007, graph, backtest, use as technical indicators





Dividends

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SPY 2016-03-18 0.982 4
SPY 2016-06-17 1.052 4
SPY 2016-09-16 1.043 4
SPY 2016-12-16 1.25 4
SPY 2017-03-17 1.035 4
SPY 2017-06-16 1.085 4
SPY 2017-09-15 1.079 4
SPY 2017-12-15 1.19 4
SPY 2018-03-16 1.072 4
SPY 2018-06-15 1.098 4
SQM 2016-05-04 0.2 2
SQM 2016-12-04 0.4 2
SQM 2017-05-04 0.2 2
SQM 2017-12-04 0.4 2
SQM 2018-05-04 0.2 2
SQM 2018-10-26 0.1 2
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- Professional dividend consultants, experienced ex-options market makers, with a top dividend research firm partner, and intensive implied dividend analysis, all working to produce the best dividend forecasts for you
- Our experienced staff and sophisticated dividend algorithms produce a solid consolidated forecast list out 2.8 years to the longest dated options

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36 Maplewood Ave.
Portsmouth, NH 03801

Equity options information at its best.