

Options Data

Through the WinORS **Techniques** menu the registered WinORS user has access to **end-of-day** historical option prices for **ALL (approximately 4,850)** U.S. Equity options including stocks, Indexes and ETFs for the purpose of building any of the **34** supported option trading strategies. The user also has the ability to create a user-defined option strategy. Additionally, the user has access to all computed option greeks (standard and advanced) as well as implied volatility history. Through the inclusion of options in an equity portfolio the user can create a long-short hedge fund. Backtesting algorithms allow the user to understand the impact of these options in the overall portfolio performance.

Specifically, the user has access to the following information:

- Last trade date
- Last traded price
- Strike price
- Bid / Ask
- Volume
- Open Interest
- Expiration date

To obtain the most current list of symbols that have exchange traded options in the U.S. Equities markets visit the *Yahoo!* website.

Notes:

- Delisted companies are not deleted from the history.
- By default, WinORS only displays info on traditional and weekly options; other option types such as binary, jumbo, mini, are not presented for analysis.
- Non-standard delivery options are also ignored from the analysis.
- Daily updates are done at 18.30 Monday through Friday

Source data license is owned by: Delta Neutral (<https://www.historicaloptiondata.com>)

Historical Futures

Through the WinORS **Data** menu the registered WinORS user has access to ***end-of-day*** historical continuously spliced back-adjusted information on futures contracts for econometric and quantitative finance model building. The data is compiled across the **16** most active exchanges for a total of **122** active futures. The complete list of supported futures is available from within WinORS's Data menu.

The data fields available to the registered user of WinORS are:

- Trade date
- O / H / L / C
- Volume
- Open Interest

Notes:

- Delisted futures are removed once a year from the list presented to the user.
- Daily updates on the futures data are done at 20.00 Monday through Friday and available to the user soon after.

Source data license is owned by: Premium Data (<https://www.Premiumdata.net>)

Historical Stock Price Information

Through the WinORS **Data** menu the registered WinORS user has access to **end-of-day** historical stock price information for econometric and quantitative finance model building.

The data is provided for all stocks, ETFs, ETNs, and closed-end funds listed on the Amex, Nasdaq, NYSE, NYSE Arca, and the OTC exchanges (approximately **24,000 symbols**). Data for stock options is not provided. Data for only a select set of mutual funds is provided.

Additionally, the user has access to **195** US based indices.

The data fields available to the registered user of WinORS are:

- Trade date
- O / H / L / C
- Volume
- Open Interest

Notes:

- Daily EOD updates data are done at 23:00 Monday through Friday and available to the user soon after.
- The user is directed to *Yahoo!* to obtain the non-index ticker symbol.
- The symbol list of all supported indices is obtained via the WinORS Data menu.

Source data license is owned by: Premium Data (<https://www.Premiumdata.net>)

Real-time Equity Price and Fundamentals

WinORS supports advanced portfolio analysis. The foundation of the portfolio analysis begins with the user developing their own investment portfolio of stocks and options. The user experience is enhanced as they have access to real-time prices and fundamentals thus making their strategies and decision-making come alive.

At this time, the data is provided for all supported indices, stocks, ETFs, ETNs, and closed-end funds listed on the Amex, Nasdaq, NYSE, NYSE Arca, and the OTC exchanges (approximately **24,000 symbols**). Data for stock options is not provided.

Access to the real-time data is available through the WinORS **Techniques | Portfolio Management** menu.

More applications using real-time data will be available soon.

Source data license is owned by: EODHistoricalData (<http://eodhistoricaldata.com>)