



## Amberdata (AD) Derivatives

Comprehensive API and Analytics UI for Crypto Derivatives Traders

### Overview:

AD Derivatives provides comprehensive real-time and historical spot, vol, and derivatives data with a robust set of analytics and tools that allow traders to identify opportunities, manage risk, and build better strategies.



### Identify Opportunity

The nascent nature of the crypto options market causes pricing inefficiencies and positive expected value trades. Find mispricing and high probability trades in the budding crypto options market.

### Analyze Trade Activity

AD Derivatives tools allow traders to monitor trade flow and changes in open interest. This detailed analysis helps traders understand what whales and other big fish are doing in the crypto options market, providing insight into hidden trading opportunities.

### Manage Risk

Use our options calculators to estimate probabilities, Black-Scholes pricing, and different implied volatility outputs.

### Features:

#### Live Stats

- Implied volatility pricing from various venues
- Volume, open interest and deep liquidity profiles
- Times and sales data

#### Extensive Historical Data

- Investigate trade and quote data
- Compare the current implied volatility environment versus historical volatility

## KEY BENEFITS

### ACCURATE IMPLIED VOLATILITY

- Raw quote data for thousands of options are normalized to provide accurate and comparable IV

### CONSTANT DELTA

- Options data is weighted and interpolated to create consistent time-series analysis
- Time to expiration measures normalized and charted

### GAMMA EXPOSURE (GEX)

- Measure true trade “aggressors” combined with immediate changes in open interest
- Leverage a set of over 30 proprietary trade heuristics
- Anticipate hedging flows and other market moving activity

### DEEP HISTORY AND ANALYTICS

- Years of historical volatility surfaces like strikes and moneyness
- Analytics, tools, and data sets built on years of deep trading expertise and trusted by institutional

- Explore trends in open interest and put/call ratios
- Investigate our block-trades using our “Block-Sniffer”

#### DeFi Data

- Compare CeFi and DeFi trade data
- Find edge and alpha in the nascent DeFi options markets
- Analyze on-chain liquidity and volume data

#### Flexible Access

- Access a vast repository of spot and historical crypto options data through a comprehensive API
- Use robust analytics UI tools to visualize data and trends
- Certain datasets in S3 buckets with 100ms granularity



## Trusted By

