OptionMetrics is excited to announce our 5th Annual Research Conference, to be held on November 14th, 2016 in New York City.

<u>ORC2016</u> will bring together OptionMetrics users and researchers from both academia and industry to present and discuss their research. Anyone who currently uses or has an interest in using any of OptionMetrics' <u>IvyDB data products</u> is invited to attend and submit papers for presentation at the conference.

## The deadline for all abstract submissions is Friday September 9, 2016.

We welcome original research papers and case studies that incorporate OptionMetrics data. Major areas of interest include, but are not limited to, the following topics:

- Empirical option pricing
- Relationship of option prices to equity prices
- Option investment strategy
- Characteristics and dynamics of volatility
- Econometric methods specific to option markets
- Option market microstructure

Accepted papers will be presented by their authors during conference sessions.

Interested participants may submit an abstract of approximately 100-300 words via email to: <a href="mailto:oRC2016@optionmetrics.com">ORC2016@optionmetrics.com</a>.

## Please be sure to include your name, affiliation, email address, and the working title of your paper.

Authors of selected papers will be asked to submit a full version of their paper by **November 1, 2016**. All accepted papers will be published online.

## **Important Dates**

**September 9, 2016:** Deadline for submission of abstracts

October 7, 2016: Notification of acceptances

**November 1, 2016:** Deadline for submission of all final papers

November 14, 2016: ORC2016

All comments and suggestions are welcome. Please send your ideas to <a href="https://orc.ncbi.nlm.new.orc.nc