

## OTC Derivatives Data - Equity, FX, Interest Rates Commodities and Credit

High quality, cross-asset data service  
for over-the-counter derivatives

Business, operational, regulatory and investor demands are driving financial firms to develop robust derivative pricing and risk processes supported by high quality independent data. Large derivatives markets across all asset-classes continue to trade over the counter (OTC), and obtaining accurate and reliable market information is often very difficult, especially when multiple sources are involved. Constructing reliable and consistent implied datasets from this information can also be technically and practically challenging.

OTC Derivatives Data provides customers with consistent and reliable curve and volatility data for use across front-, middle- and back-office, supporting trading, research, valuation, independent price verification, market risk, regulatory reporting and compliance requirements for institutions globally. Our extensive cross asset coverage extends to less liquid, longer dated and out-of-the-money products to provide comprehensive market insight.

### **Independence**

Volatility and curve data based on information sourced from multiple market participants and exchanges.

### **Accuracy**

Clean audited data, removing outlying or stale inputs.

### **Transparency**

Fully documented methodologies and processes.

### **Coverage**

Wide range of tenors, strikes and maturities, liquid and illiquid instruments.

### **Customer Service**

Reliable support teams globally who are committed to superior service and timely data challenge resolution.

### **Delivery**

Data is available in CSV format via secured FTP location.

### **Customers**

**Asset Managers**

**Hedge Funds**

**Pension Funds**

**Insurance  
Companies**

**Fund  
Administrators**

**Software and  
Data Vendors**

## Key stats for each asset class

Customers are provided with quality data going back 10+ years.

Equity	FX	Rates	Credit	Commodities
- <b>20+</b> Exchanges	- <b>300+</b> Currency pairs	- <b>60+</b> Currency yield curves	- <b>5</b> Index Families across CDX and iTraxx	- <b>450+</b> Energy forward curves
- <b>4000+</b> Stocks and ETFs	- <b>15</b> mins snaps	- <b>30+</b> Single/Cross currency basis spreads	- Absolute and relative ATM Forward strikes	- <b>32+</b> Energy options volatilities
- <b>100+</b> Indices		- <b>20+</b> Swaption volatility cubes	- <b>12+</b> option expiries	- <b>2</b> Precious Metals volatilities
- Index-Index Correlation		- <b>15+</b> Cap/floor volatility surfaces	- On and Off-the-run pricing	
- Stock-Stock Correlation		- <b>8</b> Inflation swap curves	- Pricing on default until expiry	
		- <b>G4</b> CMS spread correlation	- Pricing on expiry days	
		- <b>5</b> Government Bond Options volatility		

### Equities

The OTC Derivatives Data Equity service uses the best of both worlds: options data from exchanges augmented by skew and long dated maturity data sourced directly from major market makers. This gives customers consistent same-day (T0) datasets of implied volatilities (ATM and skew across a wide strike range), forwards, implied dividend yields and discount factors out to maturities of ten years for equity indices and five years for single stocks.

### Foreign Exchange (FX)

The OTC Derivatives Data FX service sources data from the interdealer brokers and calibrates its skew to data sourced directly from major market participants. This gives customers consistent intraday datasets of implied volatilities and forwards points out to ten years maturities for the more liquid pairs and two to five years for the less liquid. The strike range runs from 1 delta put to 1 delta call, with ATM being delta neutral straddle.

### Interest Rates

The OTC Derivatives Data IR service provides an independent, multi-sourced curve and volatility data for OTC interest rate and inflation products. Data sources include interdealer brokers and major market makers. Stringent quality control tests are used to verify data accuracy and completeness. Flexible data delivery for multiple intraday snap times to support regional closes.

### Credit

The Credit Index Options pricing service uses quotes from major market makers as fuel with coverage expanded beyond observable instruments using implied volatility modelling. We provide several daily snaps with Payer and Receiver bid/mid/ask pricing, implied volatilities and ATM forwards covering a wide range of option strikes and expiries. For off-the-run pricing, corresponding on-the-run volatility surfaces are used due to lack of observable market data.

### Commodities

The Commodity Data service provides independently sourced forward curves and volatilities covering the Global Oil, Power and Gas, and Precious Metals Markets. Data is sourced from the major market makers, investment banks, interdealer brokers, utilities & energy companies. This allows us to provide high quality valuations for products which are not readily available elsewhere.

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