

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
5000+ Stocks and ETFs	300+ Currency pairs	70+ Currency yield curves	5 Index Families across CDX and iTraxx	2 Precious Metals volatilities
170+ Indices	15 mins snaps	30+ Single/Cross currency basis spreads	Absolute and relative ATM Forward strikes	6 Energy options volatilities
Index-Index Correlation		25+ Swaption volatility cubes	12+ option expiries	
Stock-Stock Correlation		20+ Cap/floor volatility surfaces	On and Off-the-run pricing	
		7 Inflation swap curves	Pricing on default until expiry	
		G4 CMS spread correlation	Pricing on expiry days	
		4 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 (TO) 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.