IHS Markit™

Markit OTC Derivatives Data - FX

Providing independent and transparent information for FX derivative market participants to support risk management, trading, valuations and compliance.

FX derivative trading, across all maturities and deltas, continues to occur over the counter (OTC) and across a number of execution venues. As a result, obtaining timely, accurate and reliable market information across the global markets can be challenging.

Markit's FX volatility data provides customers with consistent and reliable data for use in independent price verification, calculation of daily P&L and book valuations processes to meet regulatory and reporting requirements.

Our OTCDD FX service overcomes this challenge by sourcing data from the interdealer brokers and calibrating its skew to data sourced directly from major market participants. This gives customers consistent intraday datasets of implied volatilities and forwards out to a maximum of ten years 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.

Independence

Volatility data based on information sourced from interdealer brokers and multiple market participants

Accuracy

Timely and clean audited data removing outlying or stale input data

Transparency

Depth of contribution and fully documented methodologies and processes

Coverage

Covers a wide range of strikes and maturities for liquid and illiquid currency pairs. Robust calculation methodology for calculating cross pair volatilities and curves increasing coverage for pairs that are not directly quoted

Customer Service

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

Delivery

Data is available in CSV formats via secured FTP location

Historical daily data

Four years of historical daily data is available. This provides a resource for back testing in-house models and historical records for compliance requirements

KEY STATS

57+
currency forward curves

100+
currency pair volatility surfaces – directly quoted

200+
Currency pair volatility surfaces – cross pairs included

CUSTOMERS

Asset Managers

Hedge Funds

Pension Funds

Insurance Companies

Banks

Fund administrators

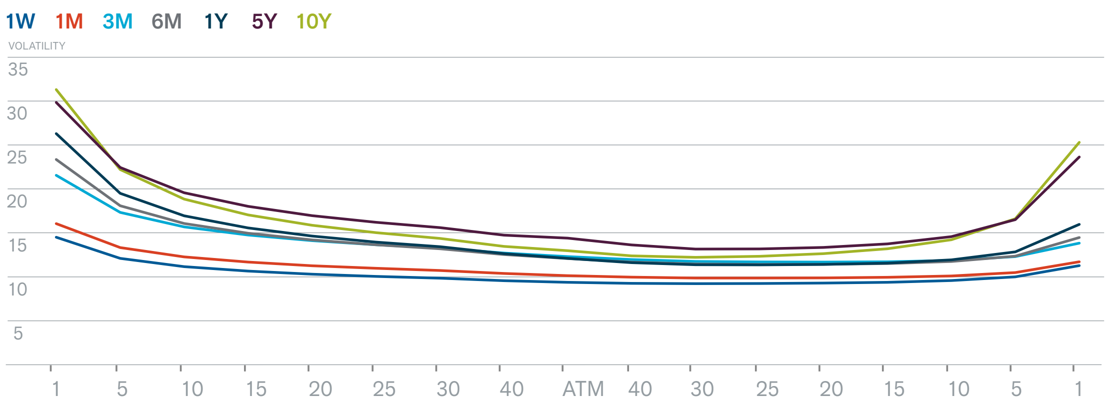
126697491-KC-1216

Output example

Volatility Surface

Batch Name	Reference Date	Currency Pair	Ref Spot	Depth	Premium Currency	Delta Type	Tenor	Date	Delta	Option Type	Strike Price	Volatility	Forward Points	10D RR	25D RR	10D Strangle	25D Strangle
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1W	10/3/2016	1	Put	108.005	14.4363	-0.01403	-1.5914	-0.812	0.8215	0.2396
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1W	10/3/2016	5	Put	110.08	12.0308	-0.01403	-1.5914	-0.812	0.8215	0.2396
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1W	10/3/2016	10	Put	110.929	11.0966	-0.01403	-1.5914	-0.812	0.8215	0.2396
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1W	10/3/2016	15	Put	111.427	10.5835	-0.01403	-1.5914	-0.812	0.8215	0.2396
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1W	10/3/2016	20	Put	111.789	10.2377	-0.01403	-1.5914	-0.812	0.8215	0.2396
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1W	10/3/2016	25	Put	112.079	9.9823	-0.01403	-1.5914	-0.812	0.8215	0.2396
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1W	10/3/2016	30	Put	112.326	9.7842	-0.01403	-1.5914	-0.812	0.8215	0.2396
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1W	10/3/2016	40	Put	112.747	9.498	-0.01403	-1.5914	-0.812	0.8215	0.2396
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1W	10/3/2016	ATM		113.119	9.3102	-0.01403	-1.5914	-0.812	0.8215	0.2396
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1W	10/3/2016	40	Call	113.49	9.1942	-0.01403	-1.5914	-0.812	0.8215	0.2396
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1W	10/3/2016	30	Call	113.883	9.155	-0.01403	-1.5914	-0.812	0.8215	0.2396
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1W	10/3/2016	25	Call	114.102	9.1703	-0.01403	-1.5914	-0.812	0.8215	0.2396
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1W	10/3/2016	20	Call	114.353	9.2185	-0.01403	-1.5914	-0.812	0.8215	0.2396
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1W	10/3/2016	15	Call	114.655	9.3165	-0.01403	-1.5914	-0.812	0.8215	0.2396
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1W	10/3/2016	10	Call	115.057	9.5052	-0.01403	-1.5914	-0.812	0.8215	0.2396
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1W	10/3/2016	5	Call	115.721	9.9251	-0.01403	-1.5914	-0.812	0.8215	0.2396
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1W	10/3/2016	1	Call	117.3	11.2142	-0.01403	-1.5914	-0.812	0.8215	0.2396
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1M	10/26/2016	1	Put	101.778	15.9795	-0.0085	-2.1574	-1.1068	0.8636	0.2397
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1M	10/26/2016	5	Put	106.921	13.2621	-0.0085	-2.1574	-1.1068	0.8636	0.2397
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1M	10/26/2016	10	Put	108.207	12.1938	-0.0085	-2.1574	-1.1068	0.8636	0.2397
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1M	10/26/2016	15	Put	109.32	11.6009	-0.0085	-2.1574	-1.1068	0.8636	0.2397
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1M	10/26/2016	20	Put	110.128	11.1971	-0.0085	-2.1574	-1.1068	0.8636	0.2397
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1M	10/26/2016	25	Put	110.777	10.8955	-0.0085	-2.1574	-1.1068	0.8636	0.2397
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1M	10/26/2016	30	Put	111.328	10.6585	-0.0085	-2.1574	-1.1068	0.8636	0.2397
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1M	10/26/2016	40	Put	112.264	10.3075	-0.0085	-2.1574	-1.1068	0.8636	0.2397
FXL1600	9/26/2016	EURJPY	113.143	H	EUR	Spot	1M	10/26/2016	ATM		113.087	10.0644	-0.0085	-2.1574	-1.1068	0.8636	0.2397

Example volatility surface: EUR/JPY 26 Sept 2016



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