OTC Derivatives Data - Rates

Independent derived dataset for OTC derivatives to support risk management, trading, valuations and compliance

Increased customer requirements for quality data to help meet regulatory and investor demands are driven by new and evolving regulations such as IFRS and FASB accounting standards. These regulations are requiring customers to have robust fair value processes supported by independent valuation data.

We provide independent, multi-sourced curve and volatility data for OTC interest rates. Our OTC derivatives data is derived by inputs from multiple data sources including major interdealer brokers and banks, helping customers meet the changing regulatory demands. Stringent quality control tests are used to verify data accuracy and completeness. Flexible data delivery includes five intraday snaps to support regional closes.

Independence

Data is obtained independently from multiple sources including major market makers, across instruments.

Flexibility

Customizable data snap times, report frequencies, formats and content.

Transparency

Access to various inputs and numerous data points with fully documented methodologies and processes.

Coverage

Cross asset class coverage for intraday and historical time periods.

Accuracy

Rigorous cleaning processes with machine learning thresholds based on historical data.

Customer Service

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

KEY STATS

30

Currency yield curves and single/cross currency basis spreads

17

Swaption volatility cubes

13

Cap/floor volatility surfaces

8

Inflation swap curves

CUSTOMERS

Asset managers

Hedge funds

Pension funds

Insurance companies

Banks

Fund administrators

3687-CU-0617

Yield Curve

BATCH NAME	REFERENCE DATE	INSTRUMENT TYPE	YIELD CURVE CONFIGURATION	FIXING NAME	FIXING TENOR	JURISDICTION	TERM	DATE	INTEREST RATE	CONVEXITY	NODE TYPE	ACCRUAL BASIS - FIXED LEG	PAYMENT FREQUENCY - FIXED LEG	ACCRUAL BASIS - FLOATING LEG	PAYMENT FREQUENCY - FLOATING LEG	DEPTH
S1700	11/15/2016	YieldCurve	Default	USD-LIBOR-BBA	3M		3M	2/17/2017	0.911		Cash	A/360				2
S1700	11/15/2016	YieldCurve	Default	USD-LIBOR-BBA	3M		Dec-16	3/21/2017	0.969	0.000	Future	A/360				2
S1700	11/15/2016	YieldCurve	Default	USD-LIBOR-BBA	3M		Mar-17	6/15/2017	1.008	0.001	Future	A/360				2
S1700	11/15/2016	YieldCurve	Default	USD-LIBOR-BBA	3M		Jun-17	9/21/2017	1.108	0.002	Future	A/360				2
S1700	11/15/2016	YieldCurve	Default	USD-LIBOR-BBA	3M		Sep-17	12/20/2017	1.195	0.004	Future	A/360				2
S1700	11/15/2016	YieldCurve	Default	USD-LIBOR-BBA	3M		Dec-17	3/20/2018	1.303	0.007	Future	A/360				2
S1700	11/15/2016	YieldCurve	Default	USD-LIBOR-BBA	3M		Mar-18	6/21/2018	1.393	0.010	Future	A/360				2
S1700	11/15/2016	YieldCurve	Default	USD-LIBOR-BBA	3M		Jun-18	9/20/2018	1.503	0.014	Future	A/360				2
S1700	11/15/2016	YieldCurve	Default	USD-LIBOR-BBA	3M		Sep-18	12/19/2018	1.605	0.018	Future	A/360				2

Swaption Volatitlity Surface

BATCH NAME	REFERENCE DATE	INSTRUMENT TYPE	SWAPTION CONFIGURATION	CURRENCY	DEPTH	COLLATERALIZATION CURRENCY	COLLATERALIZATION	EXPIRY	EXPIRY DATE	UNDERLYING TENOR	UNDERLYING TENOR END DATE	STRIKE	STRIKE PRICE (%)	NORMAL VOLATILITY	LOG NORMAL VOLATILITY
S1700	11/15/2016	Swaption	Default	KRW	10	USD	OIS	20Y	11/14/2036	30Y	11/17/2066	-150bp	0.288	36.1	54.8
S1700	11/15/2016	Swaption	Default	KRW	10	USD	OIS	20Y	11/14/2036	30Y	11/17/2066	-100bp	0.788	39.38	35.7
S1700	11/15/2016	Swaption	Default	KRW	10	USD	OIS	20Y	11/14/2036	30Y	11/17/2066	-50bp	1.288	37.36	25.88
S1700	11/15/2016	Swaption	Default	KRW	10	USD	OIS	20Y	11/14/2036	30Y	11/17/2066	ATM	1.788	34.41	19.88
S1700	11/15/2016	Swaption	Default	KRW	10	USD	OIS	20Y	11/14/2036	30Y	11/17/2066	50bp	2.288	34.46	17.43
S1700	11/15/2016	Swaption	Default	KRW	10	USD	OIS	20Y	11/14/2036	30Y	11/17/2066	100bp	2.788	38.62	17.6
S1700	11/15/2016	Swaption	Default	KRW	10	USD	OIS	20Y	11/14/2036	30Y	11/17/2066	150bp	3.288	44.52	18.6

CapFloor Volatitlity Surface

BATCH NAME	REFERENCE DATE	INSTRUMENT TYPE	CAP FLOOR CONFIGURATION	CURRENCY	DEPTH	COLLATERALIZATION CURRENCY	COLLATERALIZATION	EXPIRY	EXPIRY DATE	ATM	STRIKE PRICE (%)	NORMAL VOLATILITY	LOG NORMAL VOLATILITY
S1700	11/15/2016	CapFloor	Default	GBP	10	GBP	OIS	20Y	8/15/2036	N	0.5	75.73	159.44
S1700	11/15/2016	CapFloor	Default	GBP	10	GBP	OIS	20Y	8/15/2036	N	1	78.79	76.38
S1700	11/15/2016	CapFloor	Default	GBP	10	GBP	OIS	20Y	8/15/2036	N	1.5	82.14	59.99
S1700	11/15/2016	CapFloor	Default	GBP	10	GBP	OIS	20Y	8/15/2036	Y	1.577	82.66	58.4
S1700	11/15/2016	CapFloor	Default	GBP	10	GBP	OIS	20Y	8/15/2036	N	2	85.5	51.74
S1700	11/15/2016	CapFloor	Default	GBP	10	GBP	OIS	20Y	8/15/2036	N	2.5	88.82	46.6
S1700	11/15/2016	CapFloor	Default	GBP	10	GBP	OIS	20Y	8/15/2036	N	3	92.12	43.05
S1700	11/15/2016	CapFloor	Default	GBP	10	GBP	OIS	20Y	8/15/2036	N	3.5	95.41	40.45
S1700	11/15/2016	CapFloor	Default	GBP	10	GBP	OIS	20Y	8/15/2036	N	4	98.69	38.46

Inflation Forward Curve

BATCH NAME	REFERENCE DATE	INSTRUMENT TYPE	INFLATION SWAP CONFIGURATION	INDEX	CURRENCY	INDEX FIXING DATE	FORWARD INFLATION INDEX	INFLATION SWAP RATE
S1700	11/15/2016	Inflation Swap	Default	HICPxT	EUR	1/1/2065	238.113	0.018
S1700	11/15/2016	Inflation Swap	Default	HICPxT	EUR	2/1/2065	239.087	0.018
S1700	11/15/2016	Inflation Swap	Default	HICPxT	EUR	3/1/2065	241.673	0.018
S1700	11/15/2016	Inflation Swap	Default	HICPxT	EUR	4/1/2065	242.433	0.018
S1700	11/15/2016	Inflation Swap	Default	HICPxT	EUR	5/1/2065	242.739	0.018
S1700	11/15/2016	Inflation Swap	Default	HICPxT	EUR	6/1/2065	243.006	0.018

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