

## OTC Data

### Swap Curve Data

The Swap Curve Data Service provides clients with a daily source of independent zero-coupon, swap-implied yield curves for valuations, portfolio analytics and risk management calculations.

The Swap Curve Data Service supplies daily yield curves for a wide range of global currency. Results are expressed as both a zero-coupon yield and the associated discount factor.

### Credit Default Swap Data

The CDS Data Service provides clients with a daily source of independent CDS spread curves for valuations, portfolio analytics and risk management calculations.

The CDS Data Service supplies 5 & 10-year spreads for over 2000 reference entities, together with a wide range of currency, restructuring clause and tier of debt combinations. Spreads are expressed as the basis point cost of buying protecting on the corresponding CDS. Full term structure curves (with spreads covering 6 months through 30 years) are available at a premium service level.

### FX Option Volatility Data

The FX Option Volatility Data Service provides clients with a daily source of independent FX volatility data for valuations, portfolio analytics and risk management calculations.

### Swaption Volatility Data

The Swaption Volatility Data Service provides clients with a daily source of independent interest rate volatility data for valuations, portfolio analytics and risk management calculations.

The Swaption Volatility Data Service supplies daily normalized volatility cubes for interest rate swaptions, including skew, across many popular global currencies.

# Overview

Founded in 1994, Exchange Data International **EDI**, is a Global Provider of Market Data. Our products and services include Pricing Data, Corporate Actions and Reference Data products for derivatives, equities and fixed income.

The cornerstone of our success lies in our expertise in integrating, aggregating and flexibly delivering structured data to facilitate investment research, administration and processing as well as our ability to fit our clients' operational requirements.

## Timely Delivery

Choose to receive the data via the online platform or FTP data feeds on a daily or weekly basis. Files are available in CSV, XLS or TXT format.

## Prompt Notifications

Subscribers of the online service can easily set up daily email alerts and receive up-to-date information directly to their email solutions.



Customization



Delivery



Support



Flexible Pricing

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Doing data differently