Volatility Series

FX Option Volatility Data

The FX Option Volatility Data Service supplies daily volatility surfaces for FX options, including skew, across all major global currency pairs. Results are expressed as follows:

- For at-the-money (ATM) strikes: as percentage implied volatility
- For 10 and 25 Delta Risk Reversals & Butterflies: as offsets to the corresponding ATM volatility

Swaption Volatility Data

The Swaption Volatility Data Service supplies daily normalized volatility cubes for interest rate swaptions, including skew, across many popular global currencies. Volatilities are expressed in basis points and correspond to standardized cube nodes, including:

- At-the-Money (ATM) strikes, and out-of-the-money strikes specified as positive and negative offsets of the ATM
- forward rate in 25, 50, 100, 150 and 200 basis point increments
- Standard option tenors, typically from 1 month to 30 years
- Standard swap tenors, typically from 1 year to 30 years

The FX Option Volatility Data and Swaption Volatility Data is available on an intraday or end-of-day basis. End-of-day data is delivered at the close of major global markets or as a consolidated file at 4pm ET. Up to 5 years of history is also available.

Equity Volatility

Option Pair Implied Volatility

Call and Put bid/ask implied volatility, surface volatility, and Greeks presented in pairs with synchronized underlying prices. Market snapshots at 5-30 min intervals and EOD with market size and volume.

Option ATM Surfaces

At-the-money (ATM) implied volatility at constant maturities from 5 to 504 days-to-expiration taken at 10 min intervals, includes final record from the prior day. Standard skew points are also available separately.

Closing Marks

Comprehensive closing price file with exchange closing marks (last print) and close marks taken one minute before the official mark to support day-to-day hedge fund administration and portfolio evaluation.

The dataset is enhanced with analytics such as option implied bid/ask volatilities, Greeks, dividends data, and surface volatilities.

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.

Typical Clients

- Credit Rating Agencies
- Fund Managers
- Hedge Fund Managers
- Index Providers
- Investment Banks
- Risk Managers

Customization

Delivery

Support

Flexible Pricing

United States Office
1250 Front Street
No.260, Binghamton
NY 13091

London Office
5 Highgate Road
London
NW5 1JY

United States Office Phone: +1 607 238 4438
London Office Phone: +44 207 324 0020
Email: info@exchange-data.com
www.exchange-data.com

Contacts

Jonathan Bloch
Chief Executive Officer
j.bloch@exchange-data.com
Mobile: +44 7785 550043

Michael Hyland
Head of US Sales
m.hyland@exchange-data.com
Cell: +1 732-618-2854

EDI Doing data differently