



# TURN DATA INTO INSIGHTS

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FIS OTC Derivatives and Valuations  
Services - Data

# FIS FOR RELIABLE AND CONSISTENT OTC DERIVATIVES VALUATIONS

In valuing complex over-the-counter (OTC) derivatives, the use of independent market data is the cornerstone of effective risk management. FIS® OTC Derivatives and Valuations Services delivers a full spectrum of volatility data across all assets in a transparent, timely and cost-effective way. Institutions can rely on OTC Derivatives and Valuations Services to source quality volatility data based on a fully transparent and flexible service that enables them to turn data into insights.

OTC Derivatives and Valuations Services - Data, is produced daily through sophisticated proprietary models and robust engineering techniques. Through it subscribers can access a comprehensive range of volatility data covering equity and indices globally, FX, IR and commodities. Whatever the investment strategy or the complexity of derivative instruments within portfolios, OTC Derivatives and Valuations Services - Data can help you gain greater clarity into the value of your trades and holdings. When structuring and trading derivative products you need not be limited by the quality and coverage of market data sources.

Reliable, consistent and independent volatility data is often the most elusive yet essential component of pricing complex OTC derivatives. Leveraging FIS's robust technological environment and sophisticated proprietary models, ensures you have the volatility data that you need, when you need it.

## Volatility surfaces engineered for quality

OTC Derivatives and Valuations Services - Data, employs sophisticated implementation of market standard models to generate accurate and arbitrage-free implied volatility surfaces. These are based on leading proprietary financial libraries and obtained using exchange-traded and OTC options data.

To guarantee quality, various robust engineering techniques and control processes are in place. The surfaces are constructed on a regular grid of strikes and maturities, and internal checks are performed on a systematic basis to ensure that the surfaces are arbitrage free and fit the market option prices.



## Data feeds from multiple sources

OTC Derivatives and Valuations Services - Data, is able to reliably handle large amounts of data and guarantees automatic delivery feeds on a specified daily, weekly or monthly basis. These data feeds relate to multiple global underliers, such as:

- Equity and Index Volatilities (global coverage, multi exchange coverage).
- FX (coverage in liquid and illiquid currencies).
- IR (normal and lognormal/shifted lognormal swaption, cap and caplets).
- Commodities (metals, agricultural, oil, softs).

**Automatic Delivery:** Daily, weekly, monthly

Our service supports the entire financial community that trades OTC and derivatives in both the buy and sell side (such as banks, asset managers, hedge funds, insurance companies, fund administrators, etc.).

The service supports liquid and illiquid assets and offers ATM and OTM volatilities from short to long tenors in flexible output format.

**Fact: Reliable, consistent and independent volatility data is often the most elusive yet essential component of pricing OTC derivatives.**

## Why FIS OTC Derivatives and Valuations Services - Data?

### Transparency

The only service that provides full transparency to the methodology and modelling behind the data.

### Flexibility

Flexible formatting capabilities helps customers respond quickly to developing markets and products and quickly assimilate new instruments.

### Independent valuations

Reliable, independent and transparent data service. It provides for the most essential, yet hard to obtain, component of pricing complex OTC derivatives.

### Efficiency

Provides a globally comprehensive yet single source across all assets volatility needs, reducing your market data spend across multiple regions and types.

### Quality

Arbitrage-free volatility surfaces leverage FIS' advanced proprietary models and experienced financial engineers.

### Easy delivery

Features a simplified market data retrieval method.

## About FIS

FIS is a leading provider of technology solutions for merchants, banks and capital markets firms globally. Our employees are dedicated to advancing the way the world pays, banks and invests by applying our scale, deep expertise and data-driven insights. We help our clients use technology in innovative ways to solve business-critical challenges and deliver superior experiences for their customers. Headquartered in Jacksonville, Florida, FIS is a Fortune 500® company and is a member of Standard & Poor's 500® Index.

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