

# S&P Capital IQ Expands Valuations Coverage of Derivatives Products

**Building on the 2012 acquisition of CMA, Credit Market Analysis Limited, S&P Capital IQ expands and extends coverage of swaps**

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NEW YORK, March 6, 2013 /[PRNewswire](#)/ -- Recognizing the need within global capital markets for increased pricing data and transparency, S&P Capital IQ, a leading provider of multi-asset class data, valuations, research and analytics, has announced that it has broadened its coverage of derivatives and other complex financial instruments. These valuations are available via a feed or a secure web-based solution that enhances a client's valuation process, from trade upload, mapping, and through to reporting and challenges.

Buoyed by the acquisition of CMA, a leading source of independent data in the over-the-counter credit derivatives markets, S&P Capital IQ has recently expanded its derivatives pricing capabilities, including a significant increase of its coverage of credit default swaps and interest rate swaps. Among other benefits, the acquisition enables S&P Capital IQ to extract expanded company statistics from the CMA data base, resulting in more information on credit default swap (CDS) curves and other market data points from the derivatives market. This broader coverage comes at a time when derivatives dealers are increasingly using the overnight indexed swap (OIS) curve, instead of the more traditional London Interbank Offered Rate (LIBOR), to discount derivatives cash flows.

"The acquisition, and now the integration of CMA into S&P Capital IQ, allows us to provide greater derivatives capabilities to the marketplace," said Frank Ciccotto, a Senior Vice President at S&P Capital IQ. "The ability to leverage our market-leading CDS data, CDS curve construction and transparency tools is an important step in providing the market with increased coverage and transparency. We are excited to launch this initial capability."

Asset managers, hedge funds, regulators, corporate treasurers, custodians, auditors, pension funds, and fund administrators are among the users of these services and value the transparency provided by the S&P Capital IQ approaches to valuing these complex financial instruments.

S&P Capital IQ provides investors with a cross-market approach to assessing risk and value in portfolios. It offers independent and transparent valuations across asset classes for global fixed income securities and hard-to-price instruments using both market- and model-based approaches. Coverage includes global corporate, government, mortgage-backed, asset-backed, agency, and U.S. Municipals securities.

## About S&P Capital IQ

S&P Capital IQ, a business line of the McGraw-Hill Companies (NYSE: MHP), is a leading provider of multi-asset class and real time data, research and analytics to institutional investors, investment and

commercial banks, investment advisors and wealth managers, corporations and universities around the world. We provide a broad suite of capabilities designed to help track performance, generate alpha, identify new trading and investment ideas, and perform risk analysis and mitigation strategies. Through leading desktop solutions such as Capital IQ, Global Credit Portal and MarketScope Advisor desktops; enterprise solutions such as S&P Valuations, and Compustat; and research offerings, including Leveraged Commentary & Data, Global Market Intelligence, and company and fund research, S&P Capital IQ sharpens financial intelligence into the wisdom today's investors need. For more information, visit [www.spcapitaliq.com](http://www.spcapitaliq.com).

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