

Focus	Level
Derivatives	Intermediate

FactSet Overview: Derivatives on FactSet

Goal

Provides an overview of the reports and applications available to analyze options, swaps, futures and forwards.

Project

Options:

Options Montage

- + **Purpose:** View all outstanding options contracts by strike date for a specific company
- + **Location:** Type @OPT into FactSearch
- + **More information:** View an Online Assistant page on [Accessing Option Montage](#)

Option Analysis

- + **Purpose:** View information on a specific option issue including specifications, charts, and details on market, valuation, volatility & greeks
- + **Location:** Type @OPA into FactSearch
- + **More information:** View an Online Assistant page on [Viewing Data by Option](#)

Options Volatility Analysis

- + **Purpose:** View volatility for different calls and puts that have been issued for a company
- + **Location:** Type @OPV into FactSearch
- + **More information:** View an Online Assistant page on [Viewing Volatility](#)

Options Calculator

- + **Purpose:** Calculate theoretical option prices, implied volatility and greeks
- + **Location:** Type @OPC into FactSearch
- + **More information:** View an Online Assistant page on [Calculating Options Prices and Implied Volatility](#)

Options Strategy Analysis

- + **Purpose:** Create new option strategies or analyze existing ones to project P&L and net Greek exposures for your strategies
- + **Location:** Type @OPS into FactSearch
- + **More information:** View an Online Assistant page on [Create and Analyze Option Strategies](#)

Swaps:

CDS Valuation

- + **Purpose:** Use an interactive calculator that provides valuations, yields, price sensitivity calculations, and other metrics for CDS securities (can also be used for corporate or government bonds, convertibles, MBS, municipals or structured products)
- + **Location:** Fixed Income tab > FI Security Analysis > Bond Valuation or type @CALC into FactSearch
- + **More information:** Watch an eLearning demo on [Company Debt: CDS Valuation](#) or view an Online Assistant page on [Using CDS Valuation](#)

CDS Cash Flows

- + **Purpose:** View the cash flows for one or multiple CDS contracts for its duration
- + **Location:** Fixed Income tab > FI Security Analysis > Bond Valuation or type @CALC into FactSearch
- + **More information:** Watch an eLearning demo on [Company Debt: Cash Flow](#) or view an Online Assistant page on [Using CDS Cash Flow](#)

CDS Interest Rate Swaps

- + **Purpose:** Track swaps and interest rate derivatives in real time by region and currency
- + **Location:** Type @IRS into FactSearch
- + **More information:** View an Online Assistant page on [Accessing Interest Rates and Swaps](#)

Futures & Forwards:

Commodities Tab

- + **Purpose:** View continuous futures prices broken down by category with the ability to customize and add your own continuous future identifiers
- + **Location:** Markets tab > Commodities
- + **More information:** Watch an eLearning demo on [The Watchlist Tab](#) or view an Online Assistant page on [Accessing Market Watch](#) and [Searching for Identifiers](#)

Foreign Exchange Tab

- + **Purpose:** View foreign exchange futures prices broken down by region with the ability to customize and add your own continuous future identifiers and view forward history prices
- + **Location:** Markets tab > Foreign Exchange > FX Quotes & Charts or Forward History
- + **More information:** Watch an eLearning demo on [The Watchlist Tab](#) or view an Online Assistant page on [Accessing Market Watch](#) and [Searching for Identifiers](#)

Futures Montage

- + **Purpose:** View active contracts for a particular futures root with relevant information
- + **Location:** Markets tab > Commodities or type @FUT into FactSearch
- + **More information:** View an Online Assistant page on [Exploring Futures Contracts](#)

Futures Curve

- + **Purpose:** View active contracts for a particular futures root with relevant information
- + **Location:** Markets tab > Commodities or type @FC into FactSearch
- + **More information:** View an Online Assistant page on [Exploring Futures Contracts](#)