





Tradition-Numerix FX Options

Tradition and Numerix have joined forces to provide a best-of-breed FX Options Volatility data service. This offering combines Tradition's global market-leading FX Options pricing and trade data with Numerix's unrivalled analytics, providing the highest quality volatility surfaces in over 130 currency pairs.

TraditionDATA offers three regional snapshots released at 16.00hrs local time for London, New York and Tokyo, providing fully pinned FX Options surfaces for more than 130 currency pairs. Tenors range from 1W – 30Y depending on currency and liquidity and include ATM, 5D, 10D, 15D, 25D and 35D Risk Reversals and Butterflies for the following currency pairs:

 US Dollar - USD vs		 EURO - EUR vs		 British Pound - GBP vs		 Japanese Yen - JPY vs	
AUDUSD	USDJPY	EURAUD	EURMXN	GBPAUD		CADJPY	THBJPY
GBPUSD	USDKRW	EURCAD	EURMYR	GBPCAD		CNHJPY	TRYJPY
NZDUSD	USDMXN	EURCHF	EURNOK	GBPCHF		CNYJPY	ZARJPY
USDARS	USDMYR	EURCNH	EURNZD	GBPDKK		DKKJPY	
USDCAD	USDNOK	EURCNY	EURPLN	GBPHKD		HKDJPY	
USDCHF	USDPLN	EURCOP	EURRON	GBPINR		INRJPY	
USDCNH	USDRON	EURCZK	EURRUB	GBPJPY		JPYIDR	
USDCNY	USD RUB	EURDKK	EURSEK	GBPKRW		JPYILS	
USDCOP	USDSEK	EURGBP	EURSGD	GBPMXN		JPYINR	
USDCZK	USD SGD	EURHKD	EURTRY	GBPNOK		JPYKRW	
USDDKK	USD THB	EURHUF	EURTWD	GBPNZD		JPYSGD	
USDHKD	USD TRY	EURIDR	EURUSD	GBPPLN		JPYTWD	
USDHUF	USD TWD	EURILS	EURZAR	GBPSEK		MXNJPY	
USDIDR	USD ZAR	EURINR		GBPSGD		NOKJPY	
USDILS	XAGUSD	EURJPY		GBPZAR		SEKJPY	
USDINR	XAUUSD	EURKRW				SGDJPY	

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						Scandi	Other
CADCHF	CHFNOK	AUDCAD	AUDNOK	NZDCHF	NZDNOK	CADDKK	CADMXN
CHFDKK	CHFPLN	AUDCHF	AUDNZD	NZDGBP	NZDSEK	CADNOK	CADSGD
CHFHKD	CHFSEK	AUDCNH	AUDSEK	NZDHKD	NZDCAD	CADSEK	HKDKRW
CHFHUF	CHFSGD	AUDDKK	AUDSGD	NZDJPY	NZDSGD	DKKNOK	SGDHKD
CHFJPY	CHFTRY	AUDHKD	AUDJPY			DKKSEK	SGDIDR
CHFMXN	CHFZAR	AUDKRW				NOKSEK	SGDMYR
							SGDTWD

Tradition-ICAP was formed in July 2000 by the merger of the OTC FX Options divisions of the Tradition Group and ICAP plc. Tradition-ICAP has offices in London, New York, Frankfurt, Copenhagen, Tokyo, Hong Kong and Singapore.

Tradition-ICAP is an independent intermediary in OTC FX Options. In November 2001, the company integrated the Volbroker system into its currency options business. This created an inter-dealer broking consortium that combines the strengths of voice-brokered liquidity together with the market's leading FX Options electronic broking platform.

Volbroker was the first electronic inter-dealer trading environment for FX Options. Designed by FX options traders for real-time performance, with liquidity support from the world's top market makers, Volbroker is the leader for electronic price transparency and efficiency in the USD 5 trillion currency derivatives market.

Numerix was founded in 1996 with the mission of bringing transparency to the pricing of financial derivatives. Since then it has established itself as the global leader of financial analytics and has evolved to become a provider of pricing and risk solutions for the capital and insurance markets.

Tradition is represented in more than 28 countries and is one of the world's largest interdealer brokers in over-the-counter financial and commodity related products. TraditionDATA provides consistent, high-quality financial market data that reflect real price interest in global OTC swaps markets, covering FX & Money Markets, Interest Rate Derivatives, Credit & Fixed Income and Energy & Commodities.

Data can be delivered directly from Tradition or from one of our distribution partners, which include, among others, Bloomberg, ICE, NEX and Refinitiv.

Discover more:
www.traditiondata.com