



TraditionDATA
Latin America

Tradition is an interdealer market leader providing trade execution services with regional offices across Colombia, Chile, Mexico and New York.

Our wide-reaching local presence means that Tradition's pricing is relied upon by global financial institutions with interests in the region.

Data Description	Frequency Published	Tenors Available
Interest Rate Products		
CLP Non-Deliverable Xccy Swaps (NDS-CAMARA vs. LIBOR 6M)	Realtime	1M-18M
CLP Non-Deliverable Zero Coupon Swap (ZC - NDIRS)	Realtime	6M-20Y
CLP Non-Deliverable Interest Rate Swap (6M - NDIRS)	Realtime	3M-18M
COP Non-Deliverable Xccy Swap (NDS-IBR vs. USD LIBOR 3M)	Realtime	3M-20Y
COP Non-Deliverable Zero Coupon Swap (ZC - NDIRS)	Realtime	3M-18M
COP Non-Deliverable Interest Rate Swap (3M - NDIRS)	Realtime	2Y-20Y
MXN TIIE/Libor Basis (MXN TIIE vs 1M LIBOR)	Realtime	3M-30Y
MXN TIIE Interest Rate Swaps	Realtime	1M-20Y
PEN Cross Currency Swaps	Realtime	1M-3Y
FX Forwards and Spot		
BRL Onshore FX Forwards	Realtime	SW-10Y
BRL Non-Deliverable FX Forwards	Realtime	SW-10Y
CLP Non-Deliverable FX Forwards	Realtime	1M-18M
COP Non-Deliverable FX Forwards	Realtime	1M-1Y
MXN FX Spot	Realtime	SP
MXN FX Forwards	Realtime	1W-5Y
MXN Non-Deliverable FX Forwards	Realtime	1M-18M
PEN Non-Deliverable FX Forwards	Realtime	1M-3Y

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Data Description	Frequency Published	Tenors Available
FX Options		
ARS FX Options	Realtime	1W-1Y
BRL FX Options	Realtime	1W-1Y
COP FX Options	Realtime	1W-2Y
MXN FX Options	Realtime	1W-1Y
CLP FX Options	Realtime	1W-1Y
Interest Rate Options		
MXN Vanilla Swaptions (Spot Premium) (USD Collateral)	Realtime	[1M-1Y]-[5Y-10Y]
MXN Vanilla Swaptions (Normal Vol) (USD Collateral)	Realtime	[1M-1Y]-[5Y-10Y]
MXN Vanilla Swaptions (Log Vol) (USD Collateral)	Realtime	[1M-1Y]-[5Y-10Y]
MXN ATM Swaptions Premium (USD & MXN Collateral)	Realtime	[1M-1Y]-[5Y-10Y]
MXN ATM Log Vol (USD & MXN Collateral)	Realtime	[1M-1Y]-[5Y-10Y]
MXN ATM Norm Vol (USD & MXN Collateral)	Realtime	[1M-1Y]-[5Y-10Y]
MXN ATM Cap/Floor (USD & MXN Collateral)	Realtime	[1M-1Y]-[5Y-10Y]
MXN Cap/Floor (USD Collateral)	Realtime	1Y-10Y
MXN Floor Skew Premium (USD & MXN Collateral)	Realtime	[-50 1Y]-[-300 10Y]
MXN Floor Skew Vol (USD & MXN Collateral)	Realtime	[-50 1Y]-[-300 10Y]
MXN Cap Skew Premium (USD & MXN Collateral)	Realtime	[50 1Y]-[300 10Y]
MXN Cap Skew Vol (USD & MXN Collateral)	Realtime	[50 1Y]-[300 10Y]

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.

Real-time, intra-day, end-of-day and historical pricing originate from Tradition's global brokerage business. In addition to comprehensive coverage of the most liquid markets, our extensive product and geographic coverage means we can penetrate illiquid markets to provide hard-to-find prices in developing products and regions.

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