



































# Interest Rate Derivatives

## IRO Swaption and Cap/Floor

**TraditionDATA offers real-time pricing for interest rate option volatility. Implied volatilities are expressed in normal and lognormal terms depending on the absolute levels of underlying rates and on local market standards.**

Collateralization assumptions reflect the dominant market norms in each currency and in some cases both domestic and US dollar cash collateral are available. The analytical methods and market assumptions are constantly reviewed and amended where necessary to maintain accuracy and currency with market practice.

### ATM Swaption

 Americas	Spot Premium	Forward Premium	Normal Vol	Log Vol
Majors	USD SOFR 	USD SOFR 	USD SOFR 	USD SOFR 
	USD 	USD 	USD 	USD 
Emerging	MXN 	MXN 	MXN 	MXN 
 Europe, Middle East & Africa				
Majors	EUR ESTR 	EUR ESTR 	EUR ESTR 	EUR ESTR 
	EUR 	EUR 	EUR 	EUR 
	GBP SONIA 	GBP SONIA 	GBP SONIA 	GBP SONIA 
	GBP 	GBP 	GBP 	GBP 
	ILS 	ILS 	ILS 	ILS 

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
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## ATM Swaption

Asia Pacific	Spot Premium	Forward Premium	Normal Vol	Log Vol
 China	CNY ✓	CNY ✓	CNY ✓	CNY ✓
 Japan	JPY TONA ✓	JPY TONA ✓	JPY TONA ✓	JPY TONA ✓
	JPY ✓	JPY ✓	JPY ✓	JPY ✓
 Australia	AUD ✓	AUD ✓	AUD ✓	AUD ✓
 Korea	KRW ✓	KRW ✓	KRW ✓	KRW ✓
 Greater China	CNH ✓	CNH ✓	CNH ✓	CNH ✓
	HKD ✓	HKD ✓	HKD ✓	HKD ✓
	TWD ✓	TWD ✓	TWD ✓	TWD ✓
 South East Asia	MYR ✓	MYR ✓	MYR ✓	MYR ✓
	SGD SORA ✓	SGD SORA ✓	SGD SORA ✓	SGD SORA ✓
	SGD ✓	SGD ✓	SGD ✓	SGD ✓
	THB ✓	THB ✓	THB ✓	THB ✓






## Swaption Skew

Americas	Premium	Normal Vol	Log Vol
Majors	USD SOFR ✓	USD SOFR ✓	USD SOFR ✓
	USD ✓	USD ✓	USD ✓
Emerging	MXN	MXN	MXN
Europe, Middle East & Africa			
Majors	EUR ESTR ✓	EUR ESTR ✓	EUR ESTR ✓
	EUR ✓	EUR ✓	EUR ✓
	GBP SONIA ✓	GBP SONIA ✓	GBP SONIA ✓
	GBP ✓	GBP ✓	GBP ✓
Asia Pacific			
 China	CNY ✓	CNY ✓	CNY ✓
 Japan	JPY TONA ✓	JPY TONA ✓	JPY TONA ✓
	JPY ✓	JPY ✓	JPY ✓
 Australia	AUD ✓	AUD ✓	AUD ✓
 Korea	KRW ✓	KRW ✓	KRW ✓



































































































## Swaption Skew

Asia Pacific		Premium	Normal Vol	Log Vol
 Greater China	CNH	✓	CNH	✓
	HKD	✓	HKD	✓
	TWD	✓	TWD	✓
 South East Asia	MYR	✓	MYR	✓
	SGD SORA	✓	SGD SORA	✓
	SGD	✓	SGD	✓
	THB	✓	THB	✓

## ATM Cap/Floor

Americas		Spot Premium	Cap Premium	Normal Vol	Log Vol
Majors	USD SOFR	✓	USD SOFR	✓	USD SOFR
	USD	✓	USD	✓	USD
Emerging	MXN	✓	MXN	✓	MXN
Europe, Middle East & Africa					
Majors	EUR ESTR	✓	EUR ESTR	✓	EUR ESTR
	EUR	✓	EUR	✓	EUR
	GBP SONIA	✓	GBP SONIA	✓	GBP SONIA
	GBP	✓	GBP	✓	GBP
Asia Pacific					
 China	CNY	✓	CNY	✓	CNY
 Japan	JPY TONA	✓	JPY TONA	✓	JPY TONA
	JPY	✓	JPY	✓	JPY
 Australia	AUD	✓	AUD	✓	AUD
 Korea	KRW	✓	KRW	✓	KRW
 Greater China	CNH	✓	CNH	✓	CNH
	HKD	✓	HKD	✓	HKD
	TWD	✓	TWD	✓	TWD
 South East Asia	MYR	✓	MYR	✓	MYR
	SGD SORA	✓	SGD SORA	✓	SGD SORA
	SGD	✓	SGD	✓	SGD
	THB	✓	THB	✓	THB

# Cap/Floor Skew

 Americas	Cap Spot Premium	Floor Spot Premium	Premium	Normal Vol	Log Vol
Majors	USD SOFR 	USD SOFR 	USD SOFR 	USD SOFR 	USD SOFR 
	USD 	USD 	USD 	USD 	USD 
Emerging	MXN 	MXN 	MXN 	MXN 	MXN 
 Europe, Middle East & Africa					
Majors	EUR ESTR 	EUR ESTR 	EUR ESTR 	EUR ESTR 	EUR ESTR 
	EUR 	EUR 	EUR 	EUR 	EUR 
	GBP SONIA 	GBP SONIA 	GBP SONIA 	GBP SONIA 	GBP SONIA 
	GBP 	GBP 	GBP 	GBP 	GBP 
Asia Pacific					
 China	CNY 	CNY 	CNY 	CNY 	CNY 
 Japan	JPY TONA 	JPY TONA 	JPY TONA 	JPY TONA 	JPY TONA 
	JPY 	JPY 	JPY 	JPY 	JPY 
 Australia	AUD 	AUD 	AUD 	AUD 	AUD 
 Korea	KRW 	KRW 	KRW 	KRW 	KRW 
 Greater China	HKD 	HKD 	HKD 	HKD 	HKD 
	TWD 	TWD 	TWD 	TWD 	TWD 
 South East Asia	MYR 	MYR 	MYR 	MYR 	MYR 
	SGD SORA 	SGD SORA 	SGD SORA 	SGD SORA 	SGD SORA 
	SGD 	SGD 	SGD 	SGD 	SGD 
	THB 	THB 	THB 	THB 	THB 

Key:  Data Available

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