



Product Notification

Release: 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.

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 more details see: <https://traditiondata.com/products/package/fx-and-money-markets/fx-options#tradition-numerix-fx-options>.

This offering is currently available delivered direct from TraditionDATA and on Bloomberg.

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.

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