Securities Quote Xchange

Tim Tatum, CEO
(630) 870-1101 x8
timt@sqx.com

Adam Hammond
(630) 870-1101 x2
adamh@sqx.com

inquiries@sqx.com

Swaption Volatilities

Reliable volatility inputs for valuation, risk, and scenario analysis.

At SQX, interest rate swaption volatility data is our speciality.

- **Broad Coverage:** We supply daily normalized volatility cubes for interest rate swaptions, including skew, across many popular global currencies.
- **Constant Updates:** We provide an updated file on an intraday or end-of-day basis, so you get updates as soon as we do.
- **Full Transparency:** SQX always shares the source of our swaption volatility data.
- **Customers First:** We customize solutions to your needs. Our responsive team resolves most issues within 24 hours.
- **Competitive Costs:** SQX swaption volatility pricing allows you to pay a fraction of what other data providers charge.
- **Historical Data:** Up to 5 years of historical swaption volatility information is available.

Countries Covered:

AED	AUD	CHF	CNY
DKK	EUR	GBP	HKD
JPY	KRW	MYR	NOK
PLN	RUB	SAR	SEK
SGD	THB	TWD	USD