FX Options Vol Converter

The FX Options Vol Converter, powered by QuikStrike, calculates listed options pricing available on CME options into an OTC-equivalent volatility surface, allowing OTC users to easily compare pricing relationships between both options markets.

In the conversion process, the CME premium price for all strikes and maturities are adjusted, converted, and interpolated based on well-studied, quantitative option models and methodologies, resulting in a precise, continuous OTC-equivalent volatility surface for each currency pair.

The FX Options Vol Converter historical dataset provides intraday volatility surface updates at 8am and 3pm in London and New York respectively.

https://www.cmegroup.com/trading/fx/cme-fx-options-vol-converter.html#the-tool

Contents

Other Datasets

- Block Trades
- BrokerTec
- Bitcoin
- Eris PAI
- Market Depth
- MBO FIX
- Time & Sales
- Top of Book - BBO
- Volume and Open Interest

Resources

- CME Datamine Home
- CME DataMine Pre-Purchase Information
- CME DataMine Post-Purchase Information
- CME DataMine Self-Service Platform
- Support

Dates Available

Historical data is not available for time prior to DataMine Launch 8/10/2021

Sample Files

Report	Sample File
JPU London 3pm	8/9/2021

Products Available

Currency Pair
AUD/USD
CAD/USD
EUR/USD
GBP/USD
JPY/USD

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FAQ

What is the file format of this data?

- The files come in CSV format.

How many files are available per day?

- 4 files are delivered during each day

What is the delivery frequency of the data?

- New data will be made available 4 times during each trading day.

What time will the files be delivered each day?

1. 8am GMT - London
2. 8am EST - New York
3. 3pm GMT - London
4. 3pm EST - New York

Are the files compressed?

- No

What is the size of each file?

- 4KB

Are sample files available?

- Yes. See above

Where can I find more information and a user guide for the FX Options Vol Converter?

- FX Options Vol Converter User Guide and Methodology

Is there a certain process I must use to be able to use the data?

- If you have pre-sales questions please reach out to CMEDataSales@cmegroup.com

How is Implied Volatility represented?

- Decimal format. For example, 5% IV is represented as .05

Field Name	Excel Column	Example Value	Supported Values	Description
snap_time	A	8/5/2021 19:00	m/d/yyyy h:mm	Snapshot Timig dn GMT
tenor	B	1D	String	Expiration Bucket by Time
expiry_date	C	8/6/2021	m/d/yyyy	Expiration Date
dte	D	1	integer	Days to Expiration
forward	E	109.7555681	decimal	Forward reference price
option_type	F	USD Call (JPY Put)	String	Option Definition
bid10d	G	0.067359578	Decimal	10 delta Implied Volatility Bid
mid10d	H	0.090380474	Decimal	10 delta Implied Volatility Mid
ask10d	I	0.099029755	Decimal	10 delta Implied Volatility Ask
bid25d	J	0.066613348	Decimal	25 delta Implied Volatility Bid
mid25d	K	0.082751953	Decimal	25 delta Implied Volatility Mid
ask25d	L	0.09148863	Decimal	25 delta Implied Volatility Ask
bid50d	M	0.066137787	Decimal	50 delta Implied Volatility Bid
mid50d	N	0.079183	Decimal	50delta Implied Volatility Mid
ask50d	O	0.087327609	Decimal	50 delta Implied Volatility Ask
bid75d	P	0.087328	Decimal	75 delta Implied Volatility Bid
mid75d	Q	0.08043148	Decimal	75 delta Implied Volatility Mid
ask75d	R	0.087299746	Decimal	75 delta Implied Volatility Ask
bid90d	S	0.066248	Decimal	90 delta Implied Volatility Bid
mid90d	T	0.085790846	Decimal	90 delta Implied Volatility Mid

ask90d	U	0.090821093	Decimal	90 delta Implied Volatility Ask
mid25rr	V	0.002320474	Decimal	25 Delta Risk Revesal Implied Volatility Mid (Call - Put)
mid20rr	W	0.004589628	Decimal	20 Delta Risk Revesal Implied Volatility Mid (Call - Put)
mid25bf	X	0.002409031	Decimal	25 Delta Butterfly Implied Volatility Mid (Wings - 2ATM)
mid10bf	Y	0.008902975	Decimal	10 Delta Butterfly Implied Volatility Mid (Wings - 2ATM)

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