

Interest Rate Derivatives Interest Rate Swaps

TraditionDATA offers price transparency for the global interest rates swaps markets. Coverage includes spot and forward starting swaps, spreads, butterflies and forward rate agreements for deliverable and non-deliverable currencies.

USD, EUR and GBP IRS data, sourced from Tradition’s wholesale electronic trading platform Trad-X, is available as a complementary dataset. Trad-X was the recipient of SEF of the Year and US Interest Rate Swap Broker of the Year by Global Capital Derivatives Awards and OTC Trading Platform of the Year by Risk Awards.

Data Summary:

Americas												
	IRS		IRS Spreads		IRS Butterflies		ND IRS		Alternate CCP IRS		FRA	
Majors	CAD	✓	CAD	✓	CAD	✓	CAD		CAD	✓	CAD	✓
	USD	✓	USD	✓	USD	✓	USD		USD	✓	USD	✓
Emerging	CLP	✓	CLP	✓	CLP		CLP	✓	CLP		CLP	✓
	COP	✓	COP		COP		COP	✓	COP		COP	
	MXN	✓	MXN		MXN		MXN		MXN		MXN	

Europe, Middle East & Africa												
	IRS		IRS Spreads		IRS Butterflies		ND IRS		Alternate CCP IRS		FRA	
Majors	CHF	✓	CHF		CHF		CHF		CHF	✓	CHF	✓
	EUR	✓	EUR	✓	EUR	✓	EUR		EUR	✓	EUR	✓
	GBP	✓	GBP	✓	GBP	✓	GBP		GBP	✓	GBP	✓

Key ✓ Data Available ✓ Specialist Packages

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Europe, Middle East & Africa

	IRS	IRS Spreads	IRS Butterflies	ND IRS	Alternate CCP IRS	FRA
Emerging	CZK ✓	CZK ✓	CZK ✓	CZK	CZK	CZK ✓
	HUF ✓	HUF ✓	HUF ✓	HUF	HUF	HUF ✓
	PLN ✓	PLN ✓	PLN ✓	PLN	PLN	PLN ✓
	RUB ✓	RUB	RUB	RUB	RUB	RUB ✓
	TRY ✓	TRY	TRY	TRY	TRY	TRY ✓
Scandi	DKK ✓	DKK	DKK	DKK	DKK	DKK ✓
	NOK ✓	NOK	NOK	NOK	NOK	NOK ✓
	SEK ✓	SEK	SEK	SEK	SEK	SEK ✓
Mena	ILS ✓	ILS	ILS	ILS	ILS	ILS ✓
	ZAR ✓	ZAR ✓	ZAR	ZAR	ZAR	ZAR ✓

Asia Pacific

	IRS	IRS Spreads	IRS Butterflies	ND IRS	Alternate CCP IRS	FRA
China (PingAn)	CNY ✓	CNY ✓	CNY	CNY ✓	CNY	CNY ✓
Japan	JPY ✓	JPY ✓	JPY ✓	JPY	JPY ✓	JPY ✓
Korea	KRW ✓	KRW	KRW	KRW ✓	KRW	KRW ✓
Greater China	CNH ✓	CNH ✓	CNH	CNH ✓	CNH	CNH ✓
	HKD ✓	HKD ✓	HKD	HKD ✓	HKD	HKD ✓
	TWD ✓	TWD	TWD	TWD	TWD	TWD ✓
South East Asia	IDR ✓	IDR ✓	IDR	IDR ✓	IDR	IDR
	INR ✓	INR ✓	INR ✓	INR	INR	INR
	MYR ✓	MYR ✓	MYR	MYR ✓	MYR	MYR ✓
	PHP ✓	PHP	PHP	PHP ✓	PHP	PHP
	SGD ✓	SGD	SGD	SGD	SGD	SGD ✓
	THB ✓	THB	THB	THB ✓	THB	THB ✓
Australia & New Zealand	AUD ✓	AUD	AUD	AUD	AUD	AUD ✓
	NZD ✓	NZD	NZD	NZD	NZD	NZD ✓

About us

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 global or regional distribution partners. Please contact your local TraditionDATA sales person.

Discover more: traditiondata.com

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