

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	

Key ✓ Data Available 🟡 Specialist Packages

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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	✓
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	✓
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	✓

Tradition is represented in more than 28 countries and is one of the world's largest interdealer brokers in over-the-counter financial and commodity related products. 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.

Real-time, intra-day, end-of-day and historical pricing originate from Tradition's global brokerage business. In addition to comprehensive coverage of the most liquid markets, our extensive product and geographic coverage means we can penetrate illiquid markets to provide hard-to-find prices in developing products and regions.

Discover more, visit: www.traditiondata.com

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