TraditionDATA

IRD

Australia & New Zealand Interest Rates Derivatives

Compagnie Financière Tradition("Tradition") celebrated our 18th year in New Zealand and 24th year in Australia operating since 2003 and 1997 respectively. Over the past 24 years Tradition has established ourselves as the leader in derivatives trading in the Australasia region.

On September 2, 2020 Tradition established Tradition Kiwi Brokers Limited, the acquisition of OM Wholesale LTD (OMW). Tradition Kiwi Brokers Limited leads the market in New Zealand with 75% market share of the onshore broking business providing customers with depth, liquidity and expertise with few peers.

TraditionData has launched the Australia and New Zealand interest rate derivatives data service to best serve our Customers with data they can trust.

- Providing product specialization to the Australian and New Zealand Markets
- Delivering a globally comprehensive Alternative Reference Rate (ARR) service
- Enabling customers to holistically risk manage, report and manage multi-asset products globally
- Packaging relevant data originating from live traded prices, producing the highest quality analytical data, underpinning TraditionData as the market leader

New Zealand - Interest Rate Derivatives

Description	Tenor
NZD OIS	1M, 2M, 3M, ,4M, 5M, 6M, 7M, 8M, 9M, 10M, 11M, 1Y
NZD OIS Long term	2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, 12Y, 15Y, 20Y
NZD FRA	0x3, 1x4, 2x5, 3x6, 4x7, 5x8, 6x9, 7x10, 8x11, 9x12
NZD Basis SWAP	3M, 6M, 9M, 1Y, 18M, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, 12Y, 15, 20Y
NZD Basis SWAP vs 3M OIS	3M, 6M, 9M, 1Y, 18M, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, 12Y, 15, 20Y
NZD Domestic Basis SWAP 3M v 1M	3M, 6M, 9M, 1Y, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, 12Y, 15, 20Y
NZD Domestic Basis SWAP 6M v 3M	1Y, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, 12Y, 15, 20Y
NZD IRS Semi Act365 vs 3M BKBM	1Y, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, 12Y, 15, 20Y

Australia - Interest Rate Derivatives

Description	Tenor
AUD OIS	1W, 2W, 3W, 1M, 2M, 3M, 4M, 5M, 6M, 7M, 8M, 9M, 10M, 11M, 1Y, 15M, 18M
AUD FRA 3M	0x3, 1x4, 2x5, 3x6, 4x7, 5x8, 6x9, 7x10, 8x11, 9x12
AUD FRA 6M	0x6, 1x7, 2x8, 3x9, 6x12, 12x18
AUD IRS	1Y, 18M, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, 12Y, 15Y, 20Y, 25Y, 30Y
AUD Basis SWAP BB vs Libor	3M, 6M, 9M, 1Y, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, 12Y, 15Y, 20Y, 25Y, 30Y
AUD Basis SWAP 3v1	3M, 6M, 9M, 1Y, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, 12Y, 15Y, 20Y, 25Y, 30Y
AUD Basis SWAP 6v3	1Y, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, 12, 15Y, 20Y, 25Y, 30Y

Benefits to our customers

Valuation

- Financial Reporting
- Independent Price Verification
- In conjunction with Limit Reporting
- Daily/ Monthly P&L Production

Risk Management

- Stress Testing
- Scenario Analysis
- Simulations: Historical, Intraday, Situational

Analysis

- Trading
- Research
- Portfolio Management, Asset Allocation

Product Delivery

TraditionDATA's interest rates derivatives service is available in our alternative reference rates (ARR) as well as our Asia rates services. Data can be delivered to your applications directly from our world classed technology infrastructure or through market leading vendor channels such as Bloomberg and Refinitiv.

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.

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