

Product Notification

New Product: 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 in the Australasia region Tradition has established ourselves as the leader in Derivatives Trading.

On September 2, 2020 Tradition acquired OM Wholesale LTD (OMW). Compagnie Financière OMW is New Zealand’s only independent interbank broker. The Wellington-based business of foreign exchange and interest rate derivative brokers were re-named as Tradition Kiwi Brokers Limited. Tradition Kiwi Brokers Limited lead the market in New Zealand with *75% market share* of the onshore broking business giving customers depth, liquidity and expertise with few peers.

TraditionData is launching the Australia and New Zealand Interest Rate Derivatives data package to better serve and be more relevant to our Customers by:

- Providing *product specialization* to the Australian and New Zealand Markets
- Delivering a Globally *comprehensive ARR package*
- Enabling Customers to risk manage, report and execute multi-asset products Globally with the inclusion of the Australian and New Zealand Markets data
- Packaging *relevant data* originating from live traded prices, producing the *highest quality Analytical Data*, underpinning TraditionData as a market leader.

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Asia:

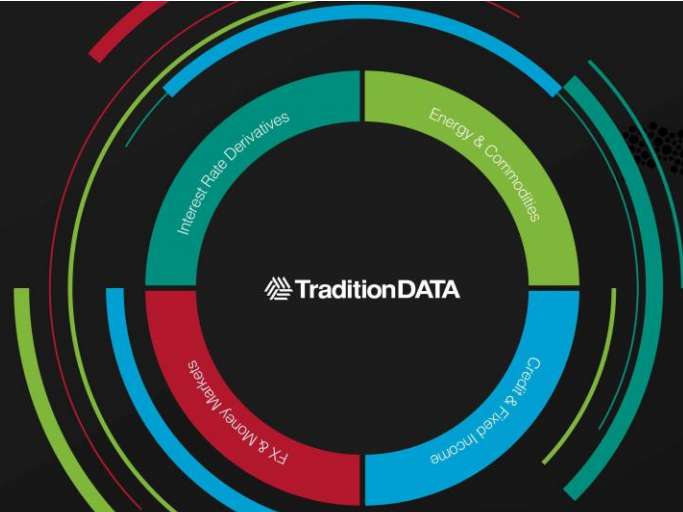
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March 2021

NP: Mar21-0026



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The Australia / New Zealand Interest Rate Derivatives Data Offering

Australasia - Interest Rate Derivatives - IRD		
Description	Frequency	Tenor
NZD IRS Semi Act365 vs 3M BKBM	RT	0/3 to 9/12
NZD FRA	RT	0x3 to 9x12
NZD OIS	RT	1M to 1Y
NZD OIS Long term	RT	2Y to 20Y
NZD Basis Swap	RT	3M to 20Y
NZD Basis Swap vs 3M OIS	RT	3M to 20Y
NZD Domestic Basis Swap 3M v 1M	RT	3M to 20Y
NZD Domestic Basis Swap 6M v 3M	RT	1Y to 20Y
AUD IRS	RT	0x3 to 9x12
AUD FRA 3M	RT	0X6 to 12x18
AUD FRA 6M	RT	0X6 to 12x18
AUD OIS	RT	1W to 18M
AUD Basis 6v3	RT	1Y to 30Y
AUD Basis 3v1	RT	3M to 30Y
AUD BB vs Libor	RT	3M to 30Y

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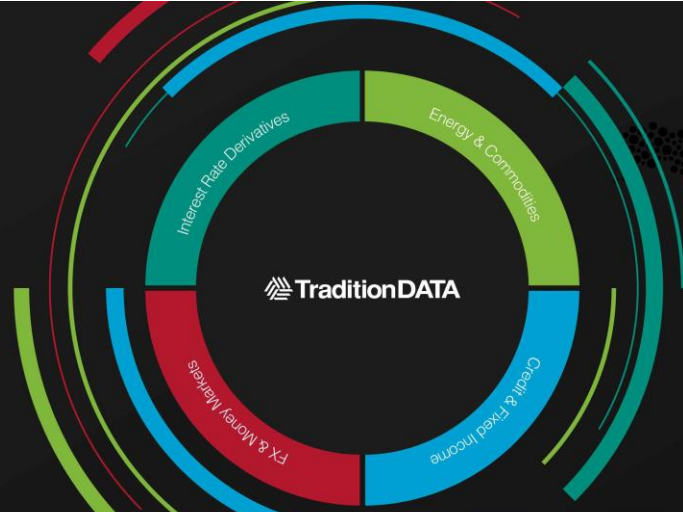
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Other Customers have used our package for:

- **Valuations**
 - 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.
- **Modelling**
 - Trading
 - Portfolio Management, Asset Allocation
 - Research

Available in the TraditionDATA interest rates derivatives (IRD) and alternative reference rates (ARR) packages. The data is available both direct and through vendor channels including Bloomberg (under TRFR<GO>) and Refinitiv (under <TRADFR>).

Campagnie Financiere Tradition is represented in over 29 countries and is one of the largest interdealer brokers of over-the-counter financial and commodity products. TraditionDATA provides consistent, highest quality financial markets data that reflect real price interest in global OTC swaps markets, 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.

Data can be delivered directly from TraditionData or from one of our global distribution partners, which include amongst others, Bloomberg, ICE, and Refinitiv.

Discover more: www.traditiondata.com

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