G10 Rates

G10 RATES Package	CAD	CHF	EUR	GBP	JPY	RUB	USD
IRS		■	■	■	■	■	■
IRSWAP SPREADS			■	■	■		■
SWAPTIONS			■	■	■		■
BASIS SWAPS	■	■	■		■	■	

Interest Rate Swaps:

- **CHF** – annual bonds against 6 month LIBOR, in a bid/ask format, 2-10Y (1Y intervals) 12Y,15Y,20Y and 30Y maturities
- **EUR** - annual bonds with fixed payments on a 30/360 day count against 6 month EURIBOR. Priced in a bid/ask format. Maturities include: 1Y-30Y (1Y intervals), 35Y, 40Y and 50Y
- **GBP** - semi-bonds with semi annual fixed payments on a ACT/365 day count against 6 month LIBOR. Priced in an ask/bid format. Maturities for GBP IRS, Bond, and Bond/Swap spread available for 1Y-12Y (1Y intervals), 15Y, 20Y, 25Y, 30Y, 40Y, 50Y and 60 Year
- **JPY** - semi annual bonds with fixed payments on an ACT/365 day count against 6 month TIBOR in an ask/bid (rec/pay) format. Maturities for JPY include: 1Y-12Y(1Y intervals), 15Y, 20Y, 25Y, 30Y, 35Y and 40Y
- **RUB** – annual bonds with payments on an ACT/ACT basis against 3 month MOSPRIME. Bid/ask format 1Y-10Y (1Y intervals)
- **USD** - semi-bonds have semi annual fixed payments on a 30/360 day count. Annual Bonds have payments on an ACT/360 day count. Priced in a bid/ask format for both swap products. Most comprehensive medium and long term coverage in the market with maturities for all products for 1Y-15Y (1Y intervals), 20Y, 25Y, 30Y, 35Y, 40Y, 50Y and 60 Year

Interest Rate Swap spreads:

- **CHF** – LIBOR/LIBOR 1-12M swap spreads
- **EUR** - 3v6 basis swap spread (3 month EURIBOR vs 6 month EURIBOR) for 1-10Y (1Y intervals), 20Y and 30Y maturities. Spread over 10Y for 12Y, 15Y, 20Y, 25Y, 30Y, 40Y and 50Y
- **GBP** - bond/swap spread ask/bid. Maturities for GBP bond/swap spread available for 1Y-12Y (1Y intervals), 15Y, 20Y, 25Y, 30Y, 40Y, 50Y and 60 Year
- **JPY** – JPY/JPY swaps, JPY-USD swaps and LIBOR/TIBOR swaps

Interest Rate Options:

- **GBP** has the same tenors as EUR and USD with additional 30Y and 50Y vs 1-10Y, 15Y, 20Y, 25Y and 30Y. Option coverage also includes a normalised vols page for all tenors
- **EUR** ATM Swaptions; indicative prices and vols for 1,2,3,6,9M, 1Y, 18M, 2-5Y, 7Y, 10Y, 15Y and 20Y vs 1-10Y, 15Y, 20Y, 25Y and 30Y
- **USD** has the same tenors as EUR also prices and vols
- **EUR**, **USD** and **GBP** Skews, Caps and Floors. Skews for 3M, 1,2,5,10,15Y vs 1,2,5,10,15,20 and 30Y for -200 to +200, Caps and Floors 1-10, 15 and 20Y for 1.5-7 vols

Basis Swaps:

- **CAD** – CAD/USD Cross currency basis swaps 1-40Y
- **CHF** – CHF/USD Cross currency basis swaps 1-30Y
- **EUR** – 3v6 basis swap spread (3m EURIBOR vs 6month EURIBOR) 1-10Y, 20 & 30Y maturities. Also, EUR/USD cross currency basis swaps 1Y-40Y
- **GBP** - 3v6 basis swap spread (3 month LIBOR vs 6 month LIBOR) for 2-5Y, 7Y, 10Y, 12Y, 20Y and 30Y maturities. IMM and 3 month LIBOR swaps for 8 maturities out to 2Y. Also, GBP/USD cross currency basis swaps 1Y-40Y
- **JPY** - 6v3 basis swap spread (6 month TIBOR vs 3 month TIBOR) for 1-10Y (1Y intervals), 20Y and 30Y maturities, spread over 10Y for 12Y, 15Y, 20Y, 25Y, 30Y, 40Y and 50Y. Also JPY/USD cross currency basis swaps for 1-40Y
- **RUB** – 1-10Y basis swap spreads 3 month MOSPRIME vs 3 month USD LIBOR

Data Package

The Tradition G10 Rates data package of daily, intraday and historical tick data is designed to meet the requirements and provide decision making support for participants active in the interest rate market. Historical tick data is available for Tradition's interest rate products since 2008 or inception depending on product.