

# Euro Interest Rate Swaps

Tradition is a leading inter-dealer broker with a dedicated team of market professionals in Europe, Asia and the USA. Tradition's long established benchmark Euro interest rate prices are relied upon by investment banks, hedge funds and other wholesale market participants worldwide for referencing Euro Interest rate products.

## Real-time Broker Pricing

Real-time Euro swap rates are sourced directly from Tradition's dedicated Euro desk in London. Real-time pricing is available in addition to ISDA® endorsed twice daily reference fixings. These reference points show fair value levels for interest rates during the trading day. Tradition EUR swaps prices are used to compose the ISDA® recognised reference pages TTST1 and TREN. These live pages are snapped to generate price fixings at 10am and 4.15pm London time (11am and 5.15pm Central European time). Live Bloomberg pages TREU and TRUK are also available.

## Medium/Long Term Products

Tradition price assessments show interest rate swaps for the prevailing benchmark vanilla swaps:

- Tradition EUR IRS are annual bonds with annual fixed payments on a 30/360 day count against 6 month EURIBOR
- Bid/Ask format
- Maturities for EUR 1Y-50Y including the most comprehensive set of tenors available
- Maturities include: 1Y-30Y (1Y intervals), 35Y, 40Y and 50Y
- 3v6 Basis swap spread (3 month Euribor vs 6 month Euribor)
- 3v6 spreads for 1-10Y (1Y intervals), 20Y and 30Y maturities
- Spread over 10Y for 12Y, 15Y, 20Y, 25Y, 30Y, 40Y and 50Y
- Tick data history available since 2008

## Short Term Products – Overnight Index Swaps (EONIA)

- EONIA, Forward EONIA and Medium Term EONIA available
- EONIA's available for 1W-2Y maturities (1,2,3 week, 1-12M at 1 month intervals, 15M, 18M, 21M and 2Y), 15M-2Y have two payments
- Medium Term EONIA for 3Y-10Y (1Y intervals)
- Forward dated EONIA periods
- Ask/Bid format for all short term products
- ♦ Tick data history available since 2008.

## Data Package

The Tradition EUR Swaps 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.