

TRADEWEB AUSTRALIA MARKET DATA FEED

Power your decision making with low-latency executable and indicative pricing data

The Tradeweb Australia Market Data Feed is powered by a leading domestic platform for trading Australian and New Zealand Interest Rate Securities. Our unique market model combines interbank and dealer-to-client liquidity in an executable Order Book, making the Tradeweb Australia Market Data Feed the go-to reference point for real-time and historical market data in the Asia Pacific region.

Executable Data

The market data is generated directly from the orders and prices that are traded on Tradeweb. It includes top-of-book executable best bid and offer yields/spreads and volumes across liquid bond markets and prime bank bills/NCDs. We publish over 1 million pricing messages per day with an average of 100 millisecond latency for liquid securities, making our data feed the primary source for observable and modellable real-time data.

Indicative Data

The Tradeweb Australia indicative real-time and closing mids are calculated using a proprietary pricing methodology based on the tightness and aggressiveness of the dealer contributions. Mids are generated for every security being actively priced and available to trade on the Tradeweb Australia market.

Superior Transparency and Comprehensive Pricing

- Liquidity provision from 20 price makers
- Extensive coverage of AUD and NZD investment grade securities and instruments
- Pricing for outright yields, EFPs (Exchange-For-Physicals), and liquid switches

Referenced Data

Tradeweb Australia's pricing is relied on for various transaction and post-trade workflow requirements. It is the key input for setting expiry price of ASX bond futures contracts and the official BBSW benchmark reference rate.

How our Real-Time Data Feeds are used:

- Market monitoring tools
- Risk and compliance applications
- Pricing and algorithmic trading models
- Machine learning and business intelligence applications
- TCA and best execution

Australian Government Bond Executable Bid Offer Spreads

