TRADEWEB AUSTRALIA EOD RATESHEET

The trusted indicative reference point for institutional investors in AUD and NZD investment grade securities

This End of Day Indicative Ratesheet for AUD and NZD Debt Securities (the "Tradeweb Australia Ratesheet") contains closing end-of-day marks and key supporting analytics for all AUD and NZD debt securities available for trading on the bond markets operated by Tradeweb Australia Pty Limited ("Tradeweb Australia").

How it is used

Use the Tradeweb Australia Ratesheet for a wide range of front, middle and back office activities, including:

- Market monitoring, modelling and other pre-trade activities
- Indicative reference point for instrument pricing, including new issue comparables
- Post-trade and other back office activities
- Market risk, credit risk, compliance activities
- Accounting and auditing processes
- Strategy and other research and analysis activities

Key benefits

- **Market leader:** The Tradeweb Australia Ratesheet is driven directly from executable dealer feeds streamed to the Tradeweb Australia platform, which is the market leader for domestic and offshore investors who trade AUD and NZD government and semi-government securities in the Asia timezone
- **Transaction based price data:** Aggregated, transaction-based pricing across the ~1,400 AUZ and NZD securities
- **Extensive historical data:** Over 20 years of transaction-based pricing and analytics data

Product Scope	AUD and NZD Investment Grade Securities, split into two files AUGV and AUCR (see Coverage for further details)
Snap Time	AUD: 4:30pm Sydney NZD: 4:30pm Auckland
Snap Availability Time	AUGV ~ 4:30pm Sydney AUCR ~ 5pm Sydney
Available Formats	pdf, csv, md
Available on	Tradeweb InSite (pdf) Tradeweb Marks portal (csv, md)

Access Options	Web client that supports secure HTTP Scriptable download environment supports automation and integration of the data into customer applications Daily automated email provides immediate notification when files are ready
Coverage	**AUGV** Australian Commonwealth Government Bonds Australian Semi-Government Bonds Australian Capital Indexed Bonds New Zealand Government Bonds New Zealand Capital Indexed Bonds **AUCR** Australian Treasury Notes Australian Semi-government Floating Rate Notes Australian Supranational, Sovereign & Agency (SSA) Bonds Australian Corporate Bonds (Fixed Rate) Australian Corporate Floating Rate Notes New Zealand Local Government Bonds Housing New Zealand Limited Bonds New Zealand Australian Supranational, Sovereign & Agency (SSA) Bonds New Zealand Corporate Bonds
Fields Available	Mid yields Exchange-for-physical spreads Clean and gross prices End of Day Marks Bid and Offer Asset swap margins PVBP Modified duration, Number of contributors Key static data ESG tags
History Available	Daily history available from when subscription began Ability to request customised historical file cuts – up to 20 years

LEARN MORE:

For more information, please speak with your
Tradeweb representative or email au.data@tradeweb.com

Tradeweb

We are a leading, global operator of electronic marketplaces for rates, credit, equities and money markets. Tradeweb provides access to markets, data and analytics, electronic trading, straight-through-processing and reporting for more than 50 products to clients in the institutional, wholesale, retail and corporates markets. Tradeweb serves clients at approximately 3,000 firms, in more than 85 countries.