Capital Markets Indicative Data

TP Interest Rate Swaps (G7)

Background

Our data is generated through a proprietary internal pricing system that integrates live market data and broking activity from TP desks. The resulting models are delivered in a market-standard format, ensuring consistency, transparency, and usability.

This package offers comprehensive coverage of linear swaps - both Interest Rate Swaps (IRS) and Overnight Index Swaps (OIS), developed in response to the LIBOR cessation and the global shift to new risk-free reference rates. It provides a robust solution for managing interest rate risk in today's evolving regulatory landscape.

Coverage is focused on the G7 currencies - AUD, CAD, CHF, GBP, EUR, JPY, and USD - and spans a wide range of sub-asset types. The data is designed to support a broad spectrum of market participants—banks, insurance companies, investment firms, exchanges, hedge funds, broker/dealers, and risk managers—by delivering reliable insights into current market conditions.

Key Benefits

- **Accurate Pricing:** Daily assessment of implied rates for various asset classes.
- **Market Coverage:** Leverage TP's extensive global brokerage rates.
- **Portfolio Management:** Improve analysis of risk-adjusted returns of different assets for more effective diversification and optimisation strategies.
- **Price Discovery:** Enable fairer and more efficient price discovery processes with prices reflecting true market conditions. We are a leading provider of independent and trusted risk-free rates.

Update Frequency

Real-time, intraday and end-of-day

Use Cases

- **Valuations**
  IRS data is fundamental to the valuation of fixed income instruments and derivative contracts. Financial institutions use swap curves, central bank meeting dates OIS, and swaption volatilities to construct discount curves and forecast future cash flows. By integrating IRS data into valuation models, firms ensure compliance with fair value accounting standards and support informed trading and investment decisions.
- **Risk Management**
  IRS data enables institutions to measure and mitigate exposure to interest rate fluctuations. Banks and buyside firms use yield curves and forward rates to simulate rate scenarios and assess their impact on portfolio value. This data feeds into models for Value-at-Risk (VaR), stress testing, and scenario analysis, helping firms understand potential losses under adverse market conditions. IRDs used in swaps are used to hedge interest rate risk, such as locking in funding costs. This helps with risk and compliance reporting.

Contributing Desk Locations

Global (GBL)	London (LDN)	New York (NYK)
Sydney (SYD)	Tokyo (TOK)	Toronto (TOR)

Coverage

AMERICAS		
Ccy	**Index**	**Contents**
USD	SOFR	SOFR Discount Factor / ZCS
		SOFR / Fed Funds Basis
		SOFR / Commercial Paper Basis
		SOFR / Prime Basis
		SOFR / T-Bills Basis
		SOFR / USD 3M Basis (Derived)
		SOFR OIS
		Fwd SOFR OIS - FOMC Meeting Dates
		SOFR Single Period Swap
		SOFR LCH / CME CCP Basis
		SOFR Interest Rate Convexity IMM GRID
		SOFR Municipal Basis Swaps
		SOFR Spread to Treasury Swap
		SOFR Treasury Gap Spreads
		SOFR Butterflies
		SOFR Gap Spreads
	USD Derived	FRA
		FRA vs OIS Spreads
		Convexity
		Butterflies
		Gap Spreads
		USD IRS (3M and 1M)
		USD 3M vs 1M Basis (Derived)
		USD 6M vs 3M Basis (Derived)
		USD 12M vs 3M Basis (Derived)
		USD 3M vs Commercial Paper Basis (Derived)
		USD 3M vs Fed Funds Basis (Derived)
		USD 3M vs Prime Rate Basis (Derived)
		USD 3M vs T-Bills Basis (Derived)
		Treasury Spreads (Spt Start)
		Disount Factor Curve
		SIMA MUNI Swaps
	MMD	Municipal Market Rate Lock Swap
	US-Fed Funds	Fed Fund OIS
		Disount Factor Curve
		Butterflies

AMERICAS		
Ccy	**Index**	**Contents**
USD	US-Fed Funds	Forward OIS Fed Fund
		FOMC Meeting Dates
CAD	CORRA	CORRA Discount Factor / ZCS
		CORRA Single Period Swap
		CORRA Spread to Treasury Swaps
		CORRA / SOFR CBS
		CORRA OIS
		Fwd CORRA OIS - BOC Meeting Dates
	CAD Derived	CDOR / SOFR CBS (Derived)
		Asset Spread
		CAD 3M IRS
		CAD 3M / 3M USD CBS
		Butterflies
		Gap Spreads
		FRA
		CAD 3M/ CORRA
		CAD 3M / CAD 1M

ASIA REGION		
Ccy	**Index**	**Contents**
AUD	AONIA	AONIA / SOFR CBS
		AONIA / AUD 3M BBSW Basis
		AONIA OIS
		AUD Fwd OIS – RBA Meeting Dates
	BBSW	Disount Factor Curve (1, 3, and 6 BBSW)
		AUD BBSW / EURIBOR CBS
		AUD 3M BBSW IRS
		AUD Exchange of Future for Physical
		AUD 3M BBSW / 1M BBSW Basis
		AUD 1M BBSW / 6M BBSW Basis
		AUD 3M BBSW / 6M BBSW Basis
		AUD 3M BBSW Single Period Swap
		AUD 3M BBSW / USD 3M CBS
		AUD 6M BBSW Single Period Swap
		AUD 1M BBSW Interest Rate Swap
		AUD 3M BBSW Interest Rate Swap
		AUD 6M BBSW Interest Rate Swap
		AUD 6M BBSW Butterflies

Parameta Solutions

Coverage

ASIA REGION		
Ccy	Index	Contents
AUD	BBSW	AUD 3M BBSW Gap Spread
		AUD 6M BBSW Gap Spread
	SOFR	AUD BBSW/SOFR CBS
JPY	TONA	TONA OIS (JSCC & LCH cleared)
		TONA LCH / JSCC CCP Basis
		TONA discount factor curves
		TONA JSCC Gap Spreads
		TONA JSCC Butterfly
		JPY Fwd OIS - BOJ Meeting Dates (JSCC & LCH cleared)
		3M & 1Y TONA IMM (JSCC & LCH cleared)
		3M & 6M TONA Single Period Swap (JSCC & LCH cleared)
		TONA / ESTR CBS
		TONA / SOFR CBS (3M & 6M)
		TONA / SOFR CBS IMM (3M & 6M)
		TONA / SOFR CBS Gap Spreads
		TONA / SOFR CBS Butterflies
		TONA / Fed Funds CBS
		1M / TONA Basis
		3M / TONA Basis
		6M / TONA Basis
		1M, 3M JPY D-TIBOR/TONA Basis
	EURIBOR	JPY 3M / 3M EURIBOR CBS
	USD 3M	JPY 3M / 3m USD CBS
	JPY Derived	JPY 3M FRA
		JPY 3M / JPY 6M Basis Swap
		JPY 3M / JPY 1M Basis Swap
		JPY 6M / JPY 1M Basis Swap
		JPY 6M / JPY 3M Basis Swap
		JPY 3M Interest Rate Swap
		JPY 6M Interest Rate Swap
		JPY 6M Butterflies
		3M JPY D-TIBOR / JPY 3M Basis
		JPY Single Period Swap

EMEA		
Ccy	Index	Contents
CHF	SARON	SARON/ESTR CBS
		SARON/SOFR CBS
	CHF Derived	CHF IRS (3M, 6M)
		CHF 6M Gap Spread (Derived)
		CHF 3M/ Euribor Derived)
		CHF 3M/USD-3M CBS(Derived)
		CHF 3M / EUR-3M CCS (Deried)
EUR	ESTR	ESTR OIS
		Fwd ESTR OIS - ECB meeting Dates
		ESTR/EURIBOR Basis
		ESTR /SOFR CBS
		ESTR/Fed Funds CBS
		ESTR Discount Factor/ ZCS
		FRA/ESTR(OIS) Basis
	SOFR	EURIBOR/SOFR CBS
		EONIA/SOFR CBS
	EURIBOR	EURIBOR 6M Gadget Spread
		EURIBOR 3M /EONIA Basis
		EURIBOR 3M /EURIBOR 1M Basis
		EURIBOR 6M /EURIBOR 1M Basis
		EURIBOR 12M /EURIBOR 6M Basis
		EURIBOR LCH CME
		EURIBOR 3M / GBP 3M CCS
		EURIBOR IRS (1M, 3M and 6M)
		Gap Spreads
		Discount Factor (1M, 3M, 6M, 12M)
	EONIA	EONIA/ Fed Funds
		EONIA/ USD 3M
		EONIA/ SONIA
		OIS
GBP	SONIA	SONIA OIS
		Fwd SONIA OIS - MPC Meeting Dates
		SONIA/ESTR CBS
		SONIA/SOFR CBS
		SONIA/Fed Funds CBS
		SONIA Discount Factor/ ZCS
		SONIA/ GBP 3M

Coverage

EMEA		
Ccy	Index	Contents
GBP	GBP Derived	GBP 3M FRA
		Fwd GBP OIS - Meeting Dates
		GBP 3M IRS
		GBP 6M IRS
		GBP 1M IRS
		GBP 3M / 1M Basis
		GBP 3M / 12M Basis
		GBP 6M / 1M Basis
		GBP 6M / 3M Basis
		GBP 6M / 12M Basis
		GBP 3M / EURIBOR 3M CBS
		GBP 3M /SOFR CBS
		GBP 3M / USD 3M CBS
		GBP 3M / EURIBOR 3M CCS
		GBP 3M Gap Spreads
		GBP 3M Butterflies

Get in touch

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