Capital Markets Indicative Data

TP Interest Rate Swaps (Global)

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, usability, and alignment with industry practices.

This package offers comprehensive coverage of indicative interest rate swap data, developed in response to the LIBOR cessation. As global regulatory regimes have introduced new reference rates, our solution helps clients effectively manage interest rate risk in this evolving landscape.

In addition to traditional interest rate swaps, the package includes risk-free Overnight Index Swaps (OIS) and spans a wide range of sub-asset types and currencies, providing robust support for diverse market needs.

Key Benefits

- **Accurate Pricing:** Daily assessment of implied rates for various asset classes.
- **Market Coverage:** Leverage TP's extensive global brokerage rates.
- **Risk:** Enhance risk management practices through stable and predictable benchmarking of financial instruments.
- **Portfolio Management:** Improve assessment 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

Bahrain (BAH)	Global (GBL)	Hong Kong (HKG)
Jakarta (JKT)	Kuala Lumpur (KLU)	London (LDN)
Madrid (MAD)	Manama (MNA)	Manila (MAN)
Paris (PAR)	New York (NYK)	Seoul (SEO)
Singapore (SIN)	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)
USD	USD Derived	Disount Factor Curve
		SIMA MUNI Swaps
	MMD	Municipal Market Rate Lock Swap
	US-Fed Funds	Fed Fund OIS
		Disount Factor Curve
		Butterflies
		Forward OIS Fed Fund
		FOMC Meeting Dates
CAD	CORRA	CORRA Discount Factor / ZCS
		CORRA Single Period Swap

AMERICAS		
Ccy	**Index**	**Contents**
CAD	CORRA	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
BRL	BRL - DI	On / Offshore Spreads
CLP	CAMARA	Non Deliverable OIS
	SOFR	CAMARA / SOFR CBS
COP	ON IBR	Non Deliverable OIS
	SOFR	ON IBR / SOFR CBS
PEN	TIS	Non Deliverable OIS
	SOFR	PEN / SOFR ND CCS

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**
AUS	BBSW	AUD 3M BBSW Gap Spread
		AUD 6M BBSW Gap Spread
	SOFR	AUD BBSW / SOFR CBS
CNY	SOFR	CNY / SOFR ND CCS
	USD Derived	CNY / USD 3M CCS
		CNY / USD 6M ND CCS
	SHIBOR 3M	CNY-SHIBOR 3M NDS
	Repo 7D	CNY-R007 REPO 7D Interest Rate Swap
	PBOC DEPO 1Y	CNY-PBOC DEPO 1Y NDS
HKD	HONIA	HONIA OIS
		HIBOR / HONIA Basis (1M & 3M)
		HONIA / SOFR CBS
		HONIA SPS (1M & 3M)
	SOFR	HIBOR / SOFR CBS
	HIBOR	HIBOR / US 3M CCS
		HIBOR 1M Interest Rate Swap
		HIBOR 3M Interest Rate Swap
		HIBOR 3M HIBOR / 1M HIBOR
		HIBOR 3M HIBOR / 12M HIBOR
		HIBOR 6M HIBOR / 1M HIBOR
		HIBOR 6M HIBOR / 3M HIBOR
IDR	INDONIA	INDONIA OIS
	USD Derived	IDR / USD 6M ND CCS
	3m JIBOR	IDR Interest Rate Swap
	SOFR	IDR /SOFR CCS
		IDR / SOFR ND CCS
INR	ON MIBOR	Non Deliverable OIS
	USD Derived	INR / 6M USD ND CCS
	SOFR	INR / SOFR ND CCS
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)

ASIA REGION		
Ccy	**Index**	**Contents**
JPY	TONA	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
KRW	KOFR	KOFR OIS
		KOFR / SOFR CBS
		KRW / SOFR CCS
		KRW / SOFR ND CCS
	91 Day CD	91 Day CD Discount Curve
		91 Day CD Interest Rate Swap
		91 Day CD ND Interest Rate Swap
		KRW SPS
		91 day CD/SOFR CBS (On and Offshore)
	USD Derived	KRW / USD 6M CCS
		KRW / USD 6M CBS
		KRW / USD 6M ND CCS
MYR	USD Derived	MYR / USD 6M ND CCS
	KLIBOR	3M KLIBOR ND Interst Rate Swap
		3M KLIBOR Interst Rate Swap
	SOFR	MYR / SOFR ND CCS

Coverage

ASIA REGION		
Ccy	**Index**	**Contents**
NZD	BANK BILLS 3M	BKBM IRS
		BMBK / 3M USD CBS
		BKBM Discount Curve
		BKBM/EURIBOR CBS
	RBNZ OCR	RBNZ OCR OIS
		NZD SPS
		3m BKBM / RBNZ OCR Basis
	SOFR	RBNZ OCR / SOFR CBS
		BKBM / SOFR CBS
PHP	USD Derived	PHP / USD 6M ND CCS
		PHP / USD 6M CCS
	ORR	ORR OIS
	SOFR	PHP / SOFR CCS
		PHP / SOFR ND CCS
SGD	SORA	SORA OIS
		SORA / SOFR CBS (On and Offshore)
		SOR/SORA Basis (Derived)
	SGD Derived	SGD-6M IRS
		SGD-6M Single Period Swap
		SGD-6M / USD 6M CCS
		SGD-6M Discount Curve
		SGD-6M / USD 6M CBS (On and Offshore)
THB	USD Derived	THB / USD-6M CCS
	SOFR	THB / SOFR CCS (Offshore)
TWD	SOFR	TWD / SOFR CCS
		TWD / SOFR ND CCS
	TWD-TAIBOR 3M	TWD IRS
TWD	TWD-TAIBOR 3M	TWD ND IRS
		TWD / 6M USD ND CCS
		TAIBOR Discount Factor Curve
		TWD / 6M USD CCS
VND	SOFR	VND / SOFR ND CCS
	USD Derived	VND / 6M USD ND CCS
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)

EMEA		
Ccy	**Index**	**Contents**
DKK	CIBOR	CIBOR 3M / EURIBOR 3M CCS (Derived)
		CIBOR 3M /USD 3M CBS (Derived)
		CIBOR IRS
		CIBOR Gap Spreads
		CIBOR Discount Factor
		CIBOR FRA
	CITA	CITA OIS
		CITA / EONIA Spread (Derived)
	ESTR	CIBOR / ESTR CBS
	SOFR	CIBOR / SOFR CBS
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 / ONIA Basis
		EURIBOR 3M / EURIBOR 1M Basis
		EURIBOR 6M / EURIBOR 1M Basis
		EURIBOR 12M / EURIBOR 6M Basis
		EURIBOR LCH CME
EUR	EURIBOR	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
HUF	BUBOR	HUF FRA
		HUF Gap Spreads
		HUF IRS (3M and 6M)
		HUF 3M / 1M Basis
		HUF 6M / 3M Basis
		BUBOR/EURIBOR CBS
		HUF Butterflies
	HUFONIA	HUF OIS
	ESTR	HUFONIA/ESTR CBS
		BUBOR/ESTR CBS
NOK	NIBOR	FRA
		NIBOR 3M / EURIBOR 3M CCS
		NIBOR / STIBOR 3M CBS
		NIBOR / USD 3M CBS
		NIBOR 3M / EURIBOR 3M CBS
		NIBOR 6M / 3M Basis
		NIBOR Gap Spread
		NIBOR IRS (3M, 6M)
	NOWA	NOWA OIS
		NOWA/NIBOR Basis
		Fwd NOWA OIS - NB Meeting Dates
		FRA/NOWA (OIS) Basis
	ESTR	NIBOR / ESTR CBS
	SOFR	NIBOR / SOFR CBS

EMEA		
Ccy	**Index**	**Contents**
PLN	WIBOR	WIBOR / EURBOR CBS
		WIBOR FRA
		WIBOR 3M IRS
		WIBOR Gap Spreads
		WIBOR 6M/ 3M Basis
		WIBOR 3M/ Polonia Basis
		WIBOR Butterfies
	POLONIA	POLONIA OIS
SAR	SAIBOR	FRA
		SAIBOR 3M IRS
		SAR / Fed Fund CBS
	SOFR	SAR / SOFR CBS
SEK	STIBOR	STIBOR / EURIBOR CBS
		STIBOR / 3M USD CBS
		STIBOR FRA OIS
		STIBOR 3M IRS
		STIBOR Gap Spreads
		STIBOR/EURIBOR CCS
		STIBOR 1M / 3M Basis
		STIBOR STINA/ 3M Basis
		NIBOR / STIBOR 3M CBS
		STIBOR FRA
	SWESTR	SWESTR OIS
		Fwd SWESTR OIS - SR Meeting Dates
		FRA / SWESTR (OIS) Basis
		SWESTR / STIBOR Basis
SEK	SOFR	STIBOR / SOFR CBS
	ESTR	STIBOR / ESTR CBS
TRY	TLREF	TLREF / SOFR CBS
		TLREF OIS
		Fwd TLREF OIS - TCMB Meeting Dates
	SOFR	TRY / SOFR CCS
		TRYIBOR/SOFR CBS
ZAR	ZARONIA	ZARONIA OIS
	JIBAR	JIBAR 3M FRA
		JIBAR / EURIBOR CBS
		JIBAR / USD 3M CBS
		Discount Factor
		Butterflies
		Gap Spreads

Coverage

EMEA		
Ccy	**Index**	**Contents**
ZAR	JIBAR	JIBAR 3M IRS
	SOFR	JIBAR / SOFR CBS

Get in touch

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