Emerging South-East Asia (ESEA)

Background

Sourced from TP and ICAP's broking desks, our ESEA package is the first of its kind to offer a one-stop data solution that provides a unique, comprehensive insight into the Indonesia, Malaysia, Philippines, and Thailand OTC marketplaces.

Comprised of IDR, MYR, PHP, THB, and VND denominated FX, Money Markets, Interest Rate Derivatives, and Fixed Income instruments, the data is generated from the leading TP ICAP ecosystem — TP onshore offices in Jakarta and Manila, ICAP onshore offices in Kuala Lumpur and Bangkok, as well as TP & ICAP offshore offices in Singapore — offering an unparalleled level of local and offshore insight.

The South-East Asian region consists of 11 countries, of which the largest middle-income economies in South-East Asia are Indonesia, Malaysia, Thailand, the Philippines, and Vietnam.

The development of financial systems in ESEA has supported strong and stable growth in the region with their financial markets now approaching those in advanced economies.

Key Benefits

- **Live Dealing Rates:** Available for certain datasets from Bangkok, Kuala Lumpur, Manila, Singapore, and Hong Kong, live bid and offers from both our voice and e-broking desks provide reliable pricing so that traders can execute with confidence.
- **Observable, Indicative Rates:** Independent and reliable prices for front office price discovery whilst risk managers can monitor, identify, measure, analyse, and mitigate market risk with reliable inputs.
- **Onshore & Offshore Rates:** A view of both onshore and offshore rates offers traders an opportunity to identify price discrepancies and capitalize on arbitrage opportunities. This dual perspective also provides a deeper insight into market sentiment, regulatory impact, and economic conditions in different regions.
- **Comprehensive Coverage:** Having observable cross-asset pricing helps risk managers balance volatile assets with more stable ones, mitigating overall portfolio risk. They also enable traders to capitalize on inefficiencies and correlations between asset classes, especially during these times of increased interest rate volatility.

Update Frequency

Real Time, End-of-Day, Intra-Day

Parameta Solutions

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Coverage

Asset Class	Sub Asset Class		ID	MY	PH	TH	VN
Spot & Fwd FX	Forward Foreign Exchange	Onshore Forward FX	x	x	x	x	
	Non Deliverable Forwards	Non Deliverable Forward (Points)	x		x		
		Non Deliverable Forward Outright	x	x	x		x
		Onshore Non Deliverable Forward	x				
	Spot Foreign Exchange	Spot FX	x	x	x	x	x
		Cross Rates	x	x	x	x	x
Money Markets	Bankers Acceptance/Bank Bills	Conventional Bankers Acceptance		x			
		Islamic Bankers Acceptance		x			
	Cash Deposits	Implied Cash Deposit (OffShore)	x	x		x	
		Interbank Cash Deposit (Onshore)	x	x			
		USD Deposit		x			
		USD Islamic Murabaha Deposit		x			
	Negotiable Commercial Deposits	Negotiable Commercial Deposits (NID)		x			
		Negotiable Islamic Debt Certificates (NIDC)		x			
	Repurchase Agreements	Onshore Repo, General Collateral	x	x			
		Special Collateral		x			
Rates	Basis Swaps	MYR: 1v3; 3v6 KLIBOR; MYOR v KLIBOR;KLIBOR v SOFR THB: THOR v SOFR; BIBOR v THOR; MLR v THOR; FDR v THOR		x		x	
	Cross Currency Interest Rate Swaps	vs SOFR	x		x		
	Interest Rate Swaps	IRS	x	x			
	Non Deliverable Swaps	Non Deliverable IRS	x	x			
		Non Deliverable Cross Currency (vs SOFR)	x	x	x		
		Non Deliverable SPS		x			
		Non Deliverable vs Deliverable IRS Spread (NDD)				x	
	Overnight Index Swaps	Reference Rate: IDR= INDONIA MYR= Bank Negara OR & MYOR PHP = ORR THB=THOR	x	x	x	x	
	Single Period Swaps			x			
Fixed Income	Government Benchmark Bonds		x	x	x	x	
	Government Bonds (local)		x	x	x	x	
	T-Bills (local)		x	x	x	x	
	Sukuk (local)		x	x			
	Government Bonds (Eurobonds)	EUR and USD-denominated Sov and Quasi	x		x		
	Corporate Bonds	MY PDS, PH Corps, ID Corp	x	x	x		

x TP desk   x ICAP desk   x TP and ICAP (both desks)   No Market

Get in touch

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Disclaimer