

# Interest Rate Derivatives Basis Swaps

**TraditionDATA offers price transparency for the global basis swaps markets. Coverage includes cross currency basis swaps, tenor basis swaps and OIS basis swaps pricing.**

Central Counterparty (CCP) basis pricing is available as a complementary dataset through our industry leading CCP Basis Swaps data package.

## Data Summary:

Americas								
	CCP Basis		Cross Currency Basis		Tenor Basis		OIS Basis	
Majors	CAD	✔	CAD	✔	CAD	✔	CAD	✔
	USD	✔	USD	✔	USD	✔	USD	✔
	CLP		CLP	✔	CLP		CLP	
Emerging	COP		COP	✔	COP		COP	
	MXN		MXN	✔	MXN	✔	MXN	

  

Europe, Middle East & Africa								
	CCP Basis		Cross Currency Basis		Tenor Basis		OIS Basis	
Majors	CHF	✔	CHF	✔	CHF	✔	CHF	
	EUR	✔	EUR	✔	EUR	✔	EUR	✔
	GBP	✔	GBP	✔	GBP	✔	GBP	✔

**Key**    ✔ Data Available    ✔ Specialist Packages

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## Europe, Middle East & Africa - Continued

	CCP Basis	Cross Currency Basis	Tenor Basis	OIS Basis
Emerging	CZK	CZK ✓	CZK ✓	CZK
	HUF	HUF ✓	HUF ✓	HUF
	PLN	PLN ✓	PLN ✓	PLN
	RUB	RUB ✓	RUB	RUB
	TRY	TRY ✓	TRY	TRY
Mena	ILS	ILS ✓	ILS ✓	ILS
	ZAR	ZAR ✓	ZAR	ZAR

## Asia Pacific

	CCP Basis	Cross Currency Basis	Tenor Basis	OIS Basis
China (PingAn)	CNY	CNY ✓	CNY	CNY
Japan	JPY ✓	JPY ✓	JPY ✓	JPY
Australia	AUD	AUD	AUD ✓	AUD ✓
	NZD	NZD	NZD	NZD ✓
Korea	KRW	KRW ✓	KRW	KRW
Greater China	CNH	CNH ✓	CNH	CNH
	HKD	HKD ✓	HKD ✓	HKD ✓
	TWD	TWD ✓	TWD	TWD
South East Asia	INR	INR ✓	INR	INR
	MYR	MYR ✓	MYR	MYR
	SGD	SGD ✓	SGD	SGD
	THB	THB ✓	THB	THB

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Real-time, intra-day, end-of-day and historical pricing originate from Tradition's global brokerage business. In addition to comprehensive coverage of the most liquid markets, our extensive product and geographic coverage means we can penetrate illiquid markets to provide hard-to-find prices in developing products and regions. Data can be delivered directly from Tradition or from one of our distribution partners, which include, among others, Bloomberg, ICE, NEX and Refinitiv.

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