

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	✓
	USD	✓	USD	✓	USD	✓
	CLP		CLP	✓	CLP	
Emerging	COP		COP	✓	COP	
	MXN		MXN	✓	MXN	✓

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

Key ✓ Data Available ✓ Specialist Packages

Americas Contact:

+1 212 978 1950
americasales@traditiondata.com

Asia Contact:

+852 3413 3674
asiasales@traditiondata.com

Europe Contact:

+44 (0)20 7198 5959
emeasales@traditiondata.com

Europe, Middle East & Africa

	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
Scandi	DKK	DKK	DKK	DKK
	NOK	NOK	NOK	NOK
	SEK	SEK	SEK	SEK
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
	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
Australia & New Zealand	AUD		AUD	AUD
	NZD		NZD	NZD

About us

TraditionDATA provides consistent, high-quality financial market data that reflect real price interest in global OTC swaps markets, covering FX & Money Markets, Interest Rate Derivatives, Credit & Fixed Income, and Energy & Commodities. Data can be delivered directly from Tradition or from one of our global or regional distribution partners. Please contact your local TraditionDATA sales person.

Discover more: traditiondata.com