

Interest Rate Derivatives Overnight Index Swaps

TraditionDATA offers price transparency for the global overnight indexed swaps (OIS) markets. Coverage includes spot and forward start OIS, OIS spreads, IMM dates and central bank meeting dates for both deliverable and non-deliverable currencies.

Secured OIS and Repo data is available as complementary datasets through our SOFR and Money Market data packages.

Data Summary:

Americas						
	OIS		OIS Spreads		ND OIS	IMM/ Meeting Dates
Majors	CAD	✓	CAD	✓	CAD	CAD ✓
	USD	✓	USD	✓	USD	USD ✓
Emerging	CLP	✓	CLP		CLP	CLP
	COP	✓	COP		COP	COP

Europe, Middle East & Africa						
	OIS		OIS Spreads		ND OIS	IMM/ Meeting Dates
Majors	CHF	✓	CHF	✓	CHF	CHF
	EUR	✓	EUR	✓	EUR	EUR ✓
	GBP	✓	GBP	✓	GBP	GBP ✓
Scandi	DKK	✓	DKK		DKK	DKK
	NOK	✓	NOK		NOK	NOK
	SEK	✓	SEK		SEK	SEK

Key ✓ Data Available ✓ Specialist Packages

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Europe, Middle East & Africa

	OIS		OIS Spreads		ND OIS		IMM/ Meeting Dates
Emerging	CZK	✓	CZK		CZK		CZK
	HUF	✓	HUF		HUF		HUF ✓
	PLN	✓	PLN		PLN		PLN ✓
	RUB	✓	RUB		RUB		RUB ✓
	TRY	✓	TRY		TRY		TRY

Asia Pacific

	OIS		OIS Spreads		ND OIS		IMM/ Meeting Dates
China (PingAn)	CNY	✓	CNY	✓	CNY	✓	CNY
Japan	JPY	✓	JPY	✓	JPY		JPY ✓
Australia	AUD	✓	AUD	✓	AUD		AUD
	NZD	✓	NZD		NZD		NZD
Greater China	CNH	✓	CNH	✓	CNH		CNH
	HKD	✓	HKD	✓	HKD		HKD
South East Asia	IDR		IDR		IDR	✓	IDR
	INR	✓	INR		INR	✓	INR
	MYR	✓	MYR	✓	MYR		MYR
	PHP	✓	PHP	✓	PHP		PHP
	SGD	✓	SGD	✓	SGD		SGD
Australia & New Zealand	AUD	✓	AUD		AUD		AUD
	NZD	✓	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

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