

SwapMarker®

One of the most widely used real-time price references for global interest rate derivatives and currency swaps

SwapMarker provides the premium real-time capital markets data from Tullett Prebon's award winning broking desks. SwapMarker is the original swap pricing service - it has been the benchmark for over 15 years.

It provides coverage on more currencies, swap classes and maturities than any other service.



SwapMarker historical data and technical analysis via Bloomberg Professional®

SwapMarker contains over 5000 logical records as well as more than 100 intuitive page displays.

It features the most comprehensive swaps fixings available for precise independent mark-to-market requirements.



Price	Yield	Rate	Rate	Rate	Rate	Rate	Rate	Rate
99.232	99.236	1.887	82.55	86.50	2.712-752	2.693-733	2y	
		2.168	88.00	92.00	3.257-884	3.232-865	3y	
		2.451	89.75	93.75	3.748-930	3.723-911	4y	
		2.737	94.00	98.00	4.239-976	4.214-957	5y	
		3.023	96.50	100.50	4.730-1022	4.705-1003	6y	
		3.309	98.25	102.25	5.221-1068	5.196-1049	7y	
		3.595	99.50	104.50	5.712-1114	5.687-1095	8y	
		3.881	100.75	106.75	6.203-1160	6.178-1141	9y	
		4.167	102.00	109.00	6.694-1206	6.669-1187	10y	
		4.453	103.25	111.25	7.185-1252	7.160-1233	11y	
		4.739	104.50	113.50	7.676-1298	7.651-1279	12y	
		5.025	105.75	115.75	8.167-1344	8.142-1325	13y	
		5.311	107.00	118.00	8.658-1390	8.633-1371	14y	
		5.597	108.25	120.25	9.149-1436	9.124-1417	15y	
		5.883	109.50	122.50	9.640-1482	9.615-1463	16y	
		6.169	110.75	124.75	10.131-1528	10.106-1509	17y	
		6.455	112.00	127.00	10.622-1574	10.597-1555	18y	
		6.741	113.25	129.25	11.113-1620	11.088-1601	19y	
		7.027	114.50	131.50	11.604-1666	11.579-1647	20y	
		7.313	115.75	133.75	12.095-1712	12.070-1693	21y	
		7.600	117.00	136.00	12.586-1758	12.561-1739	22y	
		7.886	118.25	138.25	13.077-1804	13.052-1785	23y	
		8.172	119.50	140.50	13.568-1850	13.543-1831	24y	
		8.458	120.75	142.75	14.059-1896	14.034-1877	25y	
		8.744	122.00	145.00	14.550-1942	14.525-1923	26y	
		9.030	123.25	147.25	15.041-1988	15.016-1969	27y	
		9.316	124.50	149.50	15.532-2034	15.507-2015	28y	
		9.602	125.75	151.75	16.023-2080	15.998-2061	29y	
		9.888	127.00	154.00	16.514-2126	16.489-2107	30y	
		10.174	128.25	156.25	17.005-2172	16.980-2153	31y	
		10.460	129.50	158.50	17.496-2218	17.471-2199	32y	
		10.746	130.75	160.75	17.987-2264	17.962-2245	33y	
		11.032	132.00	163.00	18.478-2310	18.453-2291	34y	
		11.318	133.25	165.25	18.969-2356	18.944-2337	35y	
		11.604	134.50	167.50	19.460-2402	19.435-2383	36y	
		11.890	135.75	169.75	19.951-2448	19.926-2429	37y	
		12.176	137.00	172.00	20.442-2494	20.417-2475	38y	
		12.462	138.25	174.25	20.933-2540	20.908-2521	39y	
		12.748	139.50	176.50	21.424-2586	21.403-2567	40y	

SwapMarker page SMKR99 as seen on a Reuters Workstation

It is the most widely distributed swap pricing service, available to you over more distribution channels than any other service.

It offers the most diverse sources of benchmark treasury information including live treasury prices from Tullett Prebon, Cantor Fitzgerald, or TradeWeb*.

ISDA®, the industry standard for derivative contracts, trusts Tullett Prebon's prices.

SwapMarker has been accepted by ISDA as a reference source for USD, EUR, CAD and AUD interest rate swap contracts.

* SwapMarker with TradeWeb is only available directly from Tullett Prebon Information

The vast majority of OTC derivatives today are completed using standardised ISDA documentation. The publication of the 2006 ISDA Definitions includes the following SwapMarker pages as acceptable reference points:

- SMKR99** Live – USD Medium Term Interest Rate Swaps and Treasuries
- SMKR100** Live – USD Medium Term Interest Rate Swaps and Cantor Treasuries
- SMKR10** Live – EUR Medium Term Interest Rate Swaps
- SMKR15** 10am and 11am EUR Swap Fixings
- SMKR19** EUR Composite Fixing Page
- SMKR60** Live – AUD Medium Term Interest Rate Swaps
- SMKR89** Live – CAD Medium Term Interest Rate Swaps

North American Coverage

- The definitive real-time reference for USD and CAD Medium Term Swaps
- Daily multi-time zone Swap Fixings for mark-to-market
- Comprehensive matrix of USD and CAD at-the-money swaption volatilities, strikes and premiums
- USD and CAD Caps and Floors
- USD Overnight Index Swaps
- USD and CAD FRAs
- USD IMM-dated Swaps
- LIBOR Fixings
- USD Basis Swaps
- USD MUNI Swaps

European Coverage

- Major European currencies: EUR, GBP, CHF, DKK, SEK and NOK
- Medium Term Interest Rate Swaps
- Overnight Index Swaps
- Forward Rate Agreements
- Currency Basis Swaps
- Asset Swaps
- Daily multi-time zone fixings for mark-to-market
- At-the-money swaption volatilities, strikes and premiums
- Interest Rate Caps and Floors
- LIBOR Fixings

Asian Coverage

- Major Asian currencies: JPY, AUD, HKD, SGD and NZD
- JPY coverage from Tullett Prebon and Totan
- Medium Term Interest Rate Swaps
- JPY Tibor/LIBOR spreads
- Overnight Index Swaps
- Forward Rate Agreements
- Currency Basis Swaps
- Daily multi-time zone fixings for mark-to-market
- At-the-money swaption volatilities, strikes and premiums, Caps and Floors
- LIBOR Fixings