



360T Historical Data Feed (HDF)

Aggregated historical FX data

- The 360T Historical Data Feed (HDF) supports clients in the analysis and display of historical FX data and the traceability of exported prices.
- It allows you to analyse long-term developments and reveal correlations
- The 360T HDF price tracking solution builds a 24/5 data pool, be it weeks, months or years into the past
- It provides market participant with the opportunity to recap more than just final prices of a deal

Benefits

- Independent historic market data source that reflects the real market, created by pricing engines and traders
- The aggregated historical prices are based on live feeds from major banks, adjusted by blending algorithms
- All rates are filtered and sanitised through algorithm sanity checks, ensuring accuracy and quality

Access

- The HDF data is available through the Deutsche Börse Data Shop subscription service at www.datashop.deutsche-boerse.com
- Sample files are available on request

analytics@deutsche-boerse.com
www.mds.deutsche-boerse.com
www.datashop.deutsche-boerse.com

Data details

- HDF is composed of captured quotes from the 360T Swaps Data Feed (SDF) and the 360T Essential Data Feed (EDF)
- FX Spot pricing is captured and stored every second
- FX Swap pricing is captured and stored upon every quote update
- HDF contains stored quotes from January 2019 onwards
- 40+ CCY pairs across G10, LM, NDF pairs
- Standard tenors, turn dates plus IMM and special dates including IMM, EOM and quarterly turn