



## 360T FX Spot and Swap Data

### Swaps and Spot Information from the OTC FX market

- The Information Product suite for 360T FX Spot and Swap Data offers spot and swaps Information
- 360T is an award-winning multi-bank, multi-asset trading platform for OTC and listed financial instruments
- The 360T FX Spot Information is sourced and aggregated from 360T's global execution platform. The stream selection is based on the most active liquidity provider streams by volume
- The 360T FX Swaps Information satisfies the need for reliable and granular pricing of the market around broken and special dates in addition to standard tenors
- It provides aggregated prices from more than 20 contributing international and regional specialist banks

#### Designed for

- Buy-side and sell-side companies
- Investment banks
- Brokerage firms
- Corporate treasurers
- Institutional investors
- Hedge funds

#### Use Cases

- Improve price discovery
- Detect market movements
- Evaluation of forward curves
- Performance benchmarking and best execution
- Fund valuations and mark to market calculations
- Validation of forwards pricing
- Rate reasonability compliance

#### Data Details

##### FX Spot Information

- Streaming mid and bid/offer spread for more than 40 currency pairs across G10 and emerging markets
- Sourced and aggregated from 360T's global execution platform
- Independent and reliable FX Spot Information based on liquidity provider streams
- Stream selection is based on the most active liquidity provider streams by volume
- Firm and last look pricing inputs

##### FX Swaps Information

- Composed of over 20 contributing banks, including Tier 1 and super-regional specialist banks
- Independent Information that reflects the real market, created by pricing engines and traders

- Standard tenors, IMM dates and special dates as well as turn dates for almost 50 currency pairs across G10, emerging markets and non-deliverable currencies
- Liquidity provider streams are anonymised and validated
- Unique ability to request streaming broken dates
- Streaming bid/offer swap points per currency pair (no nominal amounts available)
- Filtered and sanitized through algorithm checks, guaranteeing accuracy and quality
- Sourced and aggregated from 360T contributors in collaboration with DIGITEC

**360T Spot and Swap Data is available through the following Information Products:**

- 360T Spot and Swap Data (full Data universe)
- 360T G10 FX Spot and Swap Data
- 360T EM FX Spot and Swap Data
- 360T NDF FX Spot and Swap Data
- 360T FX Spot Data

## Access

- Data distribution via our direct data feed CEF® Core or Information Suppliers (data vendors)
- A list of vendors can be found on our website at [Quick links > vendor list](#)

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