



## 360T Swaps Data Feed (SDF)

### Your window into the FX Swaps market

- The 360T Swaps Data Feed (SDF) delivers a live streaming rate reasonability curve
- It combines the infrastructure of the DIGITEC D3 product with the global distribution of the 360T network
- The SDF offers an innovative solution to the need for accurate, reliable FX Swaps market data and granular pricing around broken and special dates
- It is based on the live contribution of 20+ Tier one and super regional banks

#### Benefits

- Independent market data that reflects the real market, created by pricing engines and traders
- The feed is directly integrated to the pricing engine of banks, where 360T subscribes to the 'House/Core' price, exempt of credit and client specific skew
- Accuracy and reliability of rates are harnessed by Digitec's D3 pricing engine technology and relationships within the 360T network who contribute to the SDF
- Aggregated with the 360T's Essential Data Feed EDF, SDF creates reliable Forward pricing
- Promoting solid governance, logic and methodology is clearly transparent to all market participants
- Unique ability to request streaming broken dates
- Data quality is assured through a unique set of processes to ensure the true reflection of the market
- Transparent aggregation and sanitization methodology

#### Data details

- Live streaming rate reasonability curve from 0/N to five years in G10 and 2 years for EM & NDF currency pairs
- Tenors include standard pillar, as well as broken and special dates incl. IMM, EOM and quarterly turn
- 40+ CCY pairs, across G10, LM, NDF pairs with 1800 Cross CCY combinations

#### Access

- The SDF data is available through the Deutsche Börse Data Shop subscription service at [www.datashop.deutsche-boerse.com](http://www.datashop.deutsche-boerse.com)
- Sample files are available on request

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