



360T FX Spot and Swap Data

Swaps and Spot market data from the OTC FX market

- The information product 360T FX Spot and Swap Data offers spot and swaps market data from 360T's OTC trading platform
- 360T is an award-winning multi-bank, multi-asset trading platform for OTC and listed financial instruments
- The 360T FX Spot market data is sourced from the largest specialist Market Makers on 360T's Spot execution platform as well as from institutional and corporate customers
- The 360T FX Swaps Market Data 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 Market Data

- Streaming mid and bid/offer spread for more than 40 currency pairs across G10 and emerging markets
- Sourced and aggregated from 360T TEX and 360T GTX electronic communications network
- Stream selection is based on the most active liquidity provider streams by volume
- Firm and last look pricing inputs

FX Swaps Market Data

- Composed of over 20 contributing banks, including Tier 1 and super-regional specialist banks
- Independent market data 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 liquidity provider contributions in collaboration with DIGITEC

Access

- Data distribution via our direct data feed CEF® Core or data vendors
- A list of vendors can be found on our website at Quick links > vendor list

www.mds.deutsche-boerse.com