



360T[®] FX Snapshots

Near-time snapshots for cash management

- 360T[®] is one of the globally leading trading platforms for Foreign Exchange (FX) and Deutsche Börse Group's FX powerhouse
- FX spot snapshot rates sourced from 360T[®]'s global execution platform, 'Hypersonic', representing disclosed executable prices for more than 50 currency pairs
- High quality, independent and reliable FX swap data with full granularity across the curve from O/N up to ten years in over 40 currency pairs and 1,800 crosses across G10, local markets and non-deliverable forwards

Designed for

Market participants such as

- Corporate clients
- Market makers
- Brokerage firms
- Systematic trading firms
- Custodians

Benefits

- Comparison of FX market rates with public fixings
- Excellent rates for cash management

Information Products

- 360T[®] FX Spot Snapshot sourced from 360T[®]'s Essential Data Feed (EDF)
- 360T[®] FX Swap Snapshot sourced from 360T[®]'s Swap Data Feed (SDF)

Data details

- FX spot snapshots for calculated mid with for 1 and 5 million notional
- FX swap snapshots including special dates, turn dates and broken dates based on the contribution of more than 20 Tier 1 and specialist banks
- Aggregated, anonymized and sanitised using the DIGITEC D3 state-of-the-art pricing system
- One snapshot per day
- CSV format on a T+0 daily basis

Access

- Via the Deutsche Börse Data Shop at historical-datashop.deutsche-boerse.com
- Sample files on request

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