360T® Flow Insights

Key information on FX Flows traded across the 360T® trading platform

- Directional FX Spot and Forward Flows traded on 360T® over the preceding 24 hours

- Delivery of volumes and flows direction allowing trends over time in FX executions to be observed across peer groups and the wider market

- Unique layer of granularity across different client segments

- Delivered in CSV format and illustrates absolute flows traded across the 360T trading platform by currency, client type and time zone

Designed for

- Buy-side and Sell-side Traders, Researchers and Analysts
- Brokerage Firms
- Market Makers
- Hedge Funds and Asset Managers

Data details

- Sourced from 360T's® Flow Data Feed (FDF)
- Aggregated absolute FX Spot and Forward Flows
- All currencies that meet pre-processing filters
- Coverage:
  - Disclosed Streaming Spot
  - Disclosed RFS Spot
  - Disclosed RFS Forwards
  - Anonymous Streaming Spot
  - Spot and Forward algorithmic executions
  - Passive Spot order executions

- Filter criteria:
  - Tickets larger than $100 mm are capped to $100 mm
  - Flows only published where a currency pair generates a total of more than $10mm in a day
  - At least 10 tickets in that currency pair needed in a day
- Covering the previous 5 p.m. to 5 p.m. (EST) after NY Close
- Aggregated into the market participant types Banks (MTB), Financial Institutions (Inst), Corporates (Corp) and Retail (Retail)
- CSV format on a t+1 daily basis

Access

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

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