



## 360T<sup>®</sup> FX Swap Data

High quality, independent and reliable FX market data across Spot, Swaps and Forwards

- 360T is one of the globally leading trading platforms for Foreign Exchange (FX) and Deutsche Börse Group's FX powerhouse.
- 360T<sup>®</sup> FX Swap market data is available for G10, local markets and NDFs including special dates, turn dates and broken dates.

### 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<sup>®</sup> Historical Data Feed (HDF)
- Innovative solution to the need for accurate, reliable FX Swaps and granular pricing around broken and special dates
- The swap and underlying spot data is based on the contribution of more than 20 Tier 1 and specialist banks
- The data is aggregated, anonymised and sanitised using the DIGITEC D3 state-of-the-art pricing system

- Full granularity across the curve from O/N up to five years in over 40 currency pairs and 1,800 crosses across G10, local markets and non-deliverable forward.
- CSV format on a t+1 daily basis

### Access

- Via the Deutsche Börse Data Shop at [historical-datashop.deutsche-boerse.com](https://historical-datashop.deutsche-boerse.com)
- Sample files available upon request

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