

360T Market Data Services: Flows Data Feed Daily

Overview

360T has launched the latest addition to its award-winning suite of market data products, the **FDF Daily**.

The Flows Data Feed (FDF) is a daily representation of directional Flow activity from across 360T and is now available as a daily PDF through 360T Vantage, our new reporting and analytics suite.

As one of the longest established multidealer trading venues in the FX industry, 360T is uniquely positioned to deliver a meaningful perspective on FX market activity. This is done through daily aggregation of flows from a truly diverse client franchise built over the past 20 years, which includes corporate treasuries, asset managers, hedge funds, commercial and private banks. This unique insight into FX trade flows shows trading activity across different client segments and currency baskets not seen anywhere else in the market.

The data set reflects net FX Spot and Forward flows traded on 360T, over the preceding 24 hours. All of this is done with a firm eye on protecting the integrity of the underlying data through a series of filters and protection mechanisms which ensure complete anonymity through aggregation.

FDF Benefits

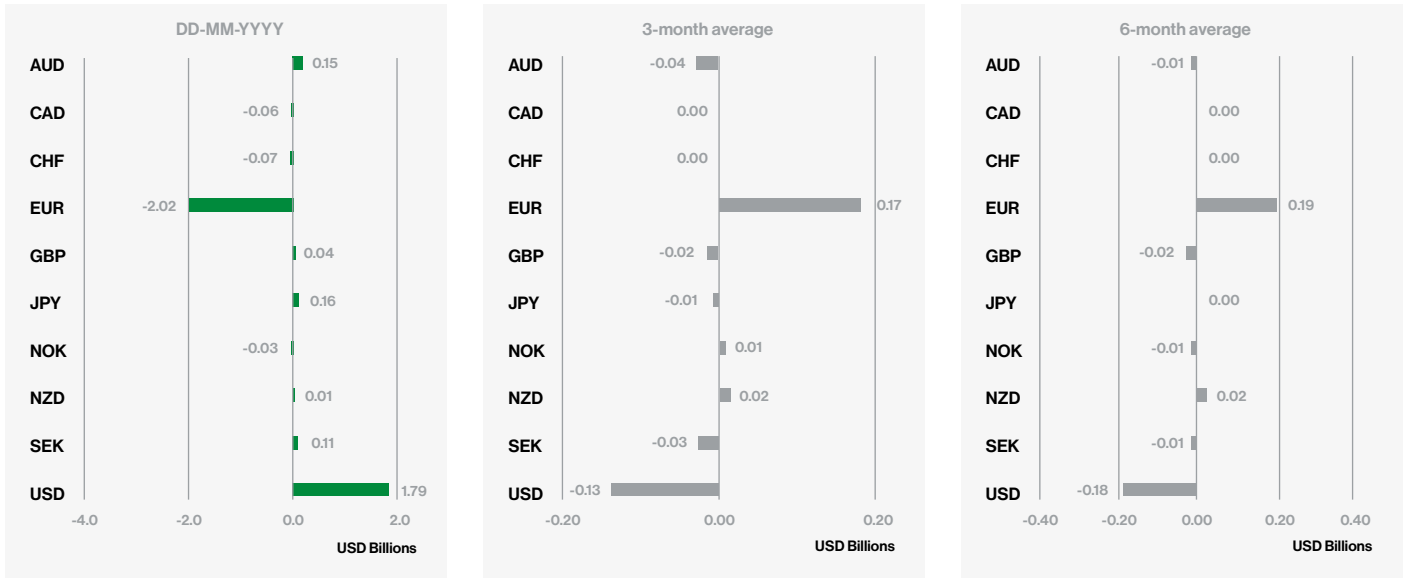
Empowering traders, treasurers, models and market makers to better understand flow trends within the FX market, the FDF daily can help aid discretionary trading decisions as well as provide a unique input into trading and economic models. Delivered in PDF format, the FDF Daily illustrates net flows traded across the 360T franchise, by currency, client type and time zone.

Product details

Data set	Aggregated net FX Flows
Delivery format	Downloadable PDF via 360T Vantage
Data frequency	FDF Daily covers the previous 5pm to 5pm Eastern Standard Time Delivered after NY Close, 5 days a week
Transaction Instruments	FX Spot and Forwards
System coverage	Disclosed Streaming Spot Disclosed RFS Spot Disclosed RFS Forwards Anonymous Streaming Spot Spot and Forward algorithmic executions Passive Spot order executions
Currencies	AUD, CAD, CHF, EUR, GBP, JPY, NOK, NZD, SEK, USD
Values format	All values are in \$ billion value
Participant types	MTB (Banks) Inst (Financial Institutions) Corp (Corporates) Retail (Retail)
Pre-processing	<i>The following filters are in place:</i> Tickets larger than \$100mm are capped to \$100mm Flows only published where a CCY pair generates a total of more than \$10mm in a day At least 10 tickets in that CCY pair needed in a day

Sample Data FDF Daily

An example template of the FDF Daily PDF file:



The FDF Daily illustrates the net flow values in a series of bar charts.

Daily net flows are plotted, alongside 3-month and 6-month average flows for historical context.

Charts included in the FDF Daily:

- > **Net flow values across all participant types**
- > **Net flow values across participant type – Corporate**
- > **Net flow values by time zone:**
 - APAC 22:00 - 06:00 GMT
 - EMEA 06:00 - 14:00 GMT
 - AMERICAS 14:00 - 22:00 GMT

All net flows are in \$ billion value.

The FDF is also available in CSV format, with additional currencies and a more granular volume and client type breakdown. Please contact your 360T Account Manager or mail info@360t.com for more details.