



DEUTSCHE BÖRSE  
GROUP

**Market Data Services:  
Unique. Independent.  
Reliable.**

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## Market Data: Unique. Independent. Reliable.

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360T offers a comprehensive set of Market Data Services to the global financial and investment community. Promoting market transparency since 2000, 360T Data Solutions provide market participants with quality and actionable information, essential to supporting confident price discovery and competitive price determination.

Encompassing market activity across Interbank, Institutional and Corporate customer segments, in global time zones, 360T Market Data provides high quality, independent and reliable data across Spot, Swaps and FWDs.

Delivering real time and historical data via dedicated FIX connections or via a number of Information venues, 360T can connect to virtually any application software, facilitating streamlined sourcing of market information.



**360T Market Data Services are a unique, independent and reliable source from the FX OTC market.**

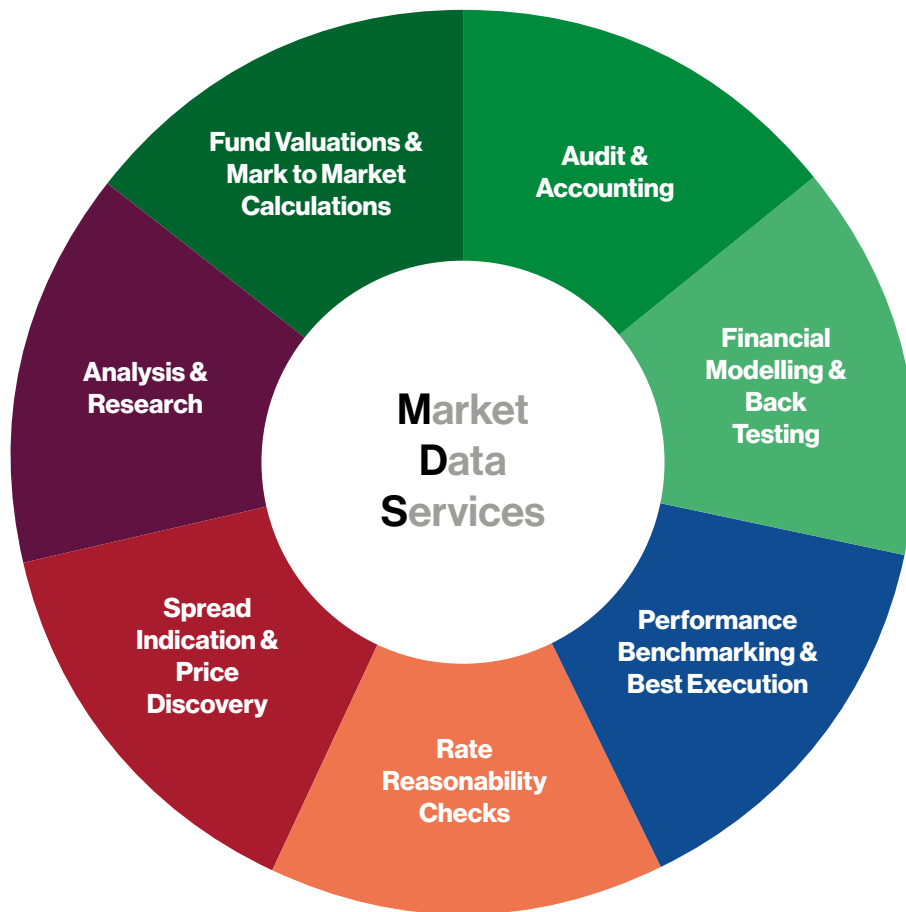
## 360T Data Solutions

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### Essential Data Feed

Real time Spot data that can be categorised into bespoke packages per client requirements

- › 50 CCY pairs, additional pairs added regularly
- › Standard FIX API, can be easily integrated into virtually any existing application software
- › Streaming Mid and Bid/Offer spread in tiers of 0.5m, 1m and 5 million
- › Agile algorithm calculations, aggregating data based on global time zones
- › EDF is updated four times a second
- › Sourced from 360T's global execution platform, representing both disclosed and CLOB flow



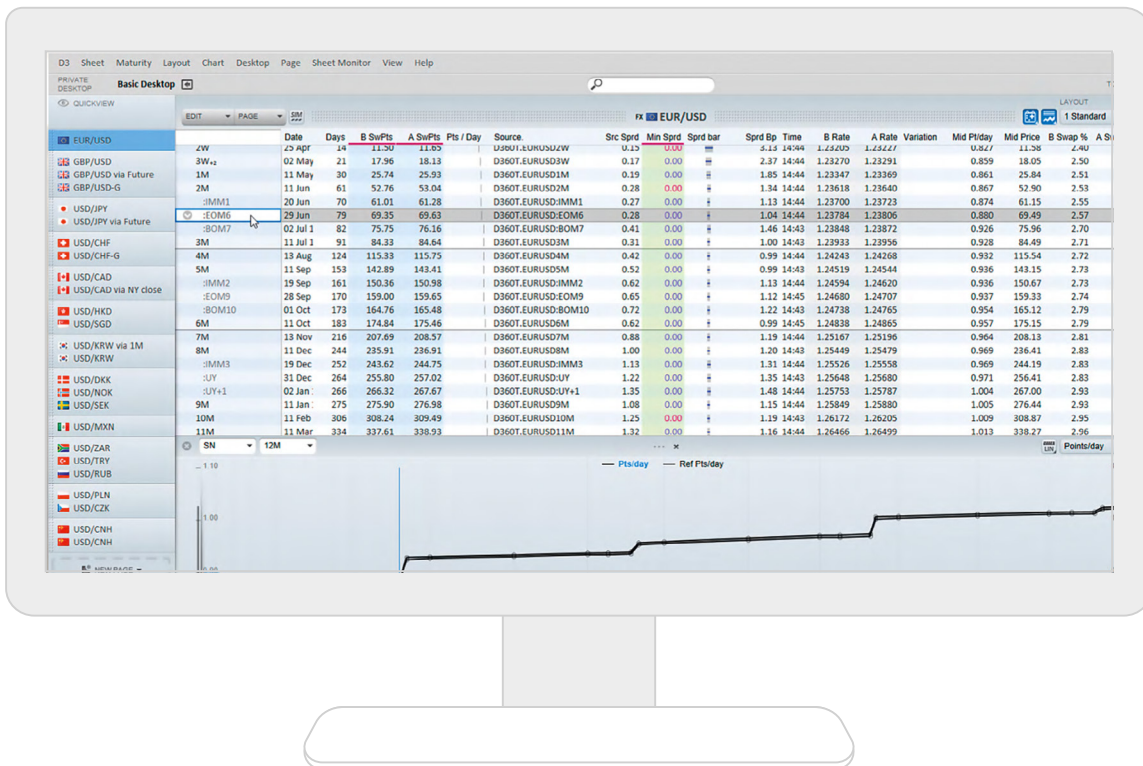
## Swaps Data Feed

Partnering with DIGITEC, we present the Swaps Data Feed (SDF) – a unique, independent, reliable source of Streaming Swaps Market Data from the FX OTC market. Offering full granularity across the curve from O/N out to two years in over 25 pairs; providing Streaming Swaps Market Data in 400 crosses in G10, EM and NDF currency pairs.

Combining the market leading infrastructure of the DIGITEC D3 product with the award winning global distribution of the 360T network, the SDF offers an innovative solution to a key market issue – round the clock reliability in the FX Swap market as well as the need for granular pricing around broken and special dates.

The Swaps Data Feed is the long-anticipated Market Data source for all your financial market needs.

Sourced directly from the pricing engines of 360T market making Banks, data is aggregated, anonymised and sanitised using DIGITEC D3 state of the art pricing system. The SDF will provide clients with the reliable accuracy across the Forward curve, taking the guess work out of price determination, helping clients save money and make money.



## Swaps Data Feed Features:

- Streaming Swap Bid/Offer and Mid from O/N to two years
- Aggregated with the EDF, creates reliable Forward pricing
- Composed of a dozen contributing banks, including Tier 1 and super-regional specialist banks
- Independent Market Data that reflects the real market, created by pricing engines and traders
- Promoting solid governance, logic and methodology is clearly documented and transparent to all market participants
- 37 CCY pairs, across G10, EM, NDF pairs with all Cross CCY combinations
- Standard tenors, turn dates plus IMM and special dates (FED, ECB meeting...)
- Unique ability to request streaming broken dates
- Data quality is assured through a unique set of processes to ensure true reflection of the market
- All rates are filtered and sanitised through algorithm sanity checks, ensuring accuracy and quality
- Streaming Mids and Spreads, available real time, intra-day, historic or categorised that can be categorised into bespoke packages per client requirements
- Standard FIX API, can be easily integrated into virtually any existing application software

**We offer various subscription models, tailor-made for our client's needs:**

- › API feed with no limitation to the number of users and consuming inhouse applications
- › The Streaming service is available via the CEF infrastructure of the Deutsche Börse, and its partner data vendors
- › Seamlessly integrated access via 360T platform (EMS, ADS & MMC)
- › Read only webpage with the option to calculate broken dates and crosses

## Historical Data Feed

The 360T Historical Data Feed is available within the DIGITEC D3 audit software and allows you to retrieve and manage data. Our price tracking solution builds a 24/5 data pool, be it weeks or several months into the past, supporting your goal of turning data into information, and information into insight.

**This innovative solution supports clients in:**

- › Analysis and display of historical data
- › Traceability of exported prices

## Stored Data

All data within the Swaps Data Feed with combination of Spot pricing from the Essential Data Feed is being recorded and stored, to include:

- › Aggregated historical prices for FX forwards, based on live feeds from major banks, adjusted by blending algorithms
- › Independent Historic Market Data source that reflects the real market, created by pricing engines and traders
- › 37 CCY pairs, across G10, EM, NDF pairs with all Cross CCY combinations
- › Standard tenors, turn dates plus IMM and special dates (FED, ECB meeting...)
- › All rates are filtered and sanitised through algorithm sanity checks, ensuring accuracy and quality
- › A specialised API is available for automatic access to the data

## Historical Data Feed Features:

- › The Historical Data Feed helps you to be well-prepared for external audits to meet the requirements of financial authorities
- › Ability to recap more than just final prices of a deal
- › Analyse long-term developments and reveal correlations
- › The Excel® export lets you easily access the data excerpt of your interest for scenario evaluation and forecast modelling

## Access and Distribution:

We offer various ways to access the Historical Data Feed:

- › API interfaces
- › REST API
- › Java language API
- › Web user interface with Excel™ export function

The screenshot displays the 'Report Query' interface. It features several filter sections: 'Source' (360TMD, 360TRET), 'Object' (AUD/USD, EUR/USD, GBP/USD, NZD/USD, USD/AED, USD/BAM, USD/CAD, USD/CHF, USD/CNH, USD/CZK, USD/DKK), 'Maturity' (ON, TN, SP, SN, 1W, 2W, 3W, 1M, 2M, 3M), and 'Columns' (Ask, Bid, Ccy1, Ccy2, Id, Import Timestamp, Manual, Margin A, Margin B, Maturity, Maturity Date). A 'Preview' section shows a table of data for two 360TMD EUR/USD trades.

SOURCE	NAME	MATURITY	MATURITY DATE	IMPORT TIMESTAMP	SPOT B	SPOT A	SWAP B	SWAP A	OUT B	OUT A
360TMD	EUR/USD	:IMM1	3/21/18	2018-03-02 13:39:20.055	1.23190	1.23195	11.0600	11.1900	1.23301	1.23307
360TMD	EUR/USD	1M	4/6/18	2018-03-02 13:39:23.853	1.23170	1.23200	31.1900	31.3300	1.23482	1.23513

## The Global FX Marketplace

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360T is far more than an award-winning multi-bank, multi-asset trading platform for OTC and listed financial instruments. As Deutsche Börse Group's global FX unit, the company offers services across the entire trading workflow of FX and short-term Money Market asset classes to satisfy the needs of Corporate Treasurers, Institutional Asset Managers and Hedge Funds as well as Banks. Beyond optimising execution, 360T allows clients to directly reduce their operational costs and risks in all parts of the trading life cycle while enhancing compliance and transparency at the same time.



Please do not hesitate to contact your local account manager for more information or contact us at [info@360t.com](mailto:info@360t.com) - [www.360T.com](http://www.360T.com)

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