

CONTACTS

SOUTH EAST ASIA / AUSTRALIA

+65 6632 3858

NORTH ASIA

+852 3405 2758

JAPAN

+81 3 4580 2340

EUROPE

+44 207 877 8099

AMERICAS

+1 212 968 2935

www.bgcmarketdata.com // datasales@FENICS.com

IT PAYS TO BE **ACCURATE**



BGC MARKET DATA SUITE

FIXED INCOME 

FX 

INFLATION 

RATES 

CREDIT 

 **bgc market data**

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FIXED INCOME			
COVERAGE	HISTORY	DESCRIPTION	SOURCE
BONDS			
<ul style="list-style-type: none"> Asia Canada Europe Global EM 	Tick History: 2010 (Euro); 2012 (Asia & EM); 2014 (Canada) Snap History: 2008 (Euro); 2012 (Asia & EM); 2014 (Canada)	<ul style="list-style-type: none"> European Government Bonds - Cash, Basis and Switches European Corporate Bonds Australian Government and Semi-Government Bonds Australian Corporate Bonds Japanese Corporate Bonds - Bank Capital Global Emerging Market Government and Corporate Bonds Canadian Government and Provincial Bonds Canadian Corporate Bonds Snapshot files Real-time feed for select regions Select regions available on Thomson Reuters and Bloomberg 	Trading System
CREDIT DEFAULT SWAPS			
<ul style="list-style-type: none"> Asia Europe Americas 	Tick History: 2008 Snap History: 2008	<ul style="list-style-type: none"> Single Names Indices Switches Sovereign and Corporate Entities Snapshot files Real-time feed Available on Thomson Reuters 	Trading System

FX & MONEY MARKETS			
COVERAGE	HISTORY	DESCRIPTION	SOURCE
FX OPTIONS			
<ul style="list-style-type: none"> Global 	Tick History: 2008 Snap History: 2008	<ul style="list-style-type: none"> ATM Volatilities 10 and 25 Delta Butterflies and Risk Reversals 75+ Currency Pairs Snapshot files Real-time feed Select currencies available on Thomson Reuters and Bloomberg 	Trading System
FX FORWARDS			
<ul style="list-style-type: none"> Currencies v USD: AUD, CNH, DKK, EUR, GBP, HKD, HUF, JPY, NOK, PLN, RSD, RUB, SEK, SGD, THB, TRY Currencies v EUR: BGN, GBP, HRK, RON, RSD 	Tick History: 2014 Snap History: 2008	<ul style="list-style-type: none"> Forward Points, Outrights and Implied Yields Snapshot files Real-time feed Available on Thomson Reuters and Bloomberg 	Hybrid
NON-DELIVERABLE FORWARDS			
<ul style="list-style-type: none"> Currencies v USD: AZN, CNY, EGP, IDR, INR, KRW, KZT, MYR, PHP, RUB, TWD, UAH 	Tick History: 2014 Snap History: 2008	<ul style="list-style-type: none"> NDF Points, Outrights and Implied Yields Snapshot files Real-time feed Available on Thomson Reuters and Bloomberg 	Hybrid
FX SPOT			
<ul style="list-style-type: none"> Currencies v USD: AUD, CHF, DKK, EUR, GBP, JPY, NOK, SEK 	Tick History: 2017 Snap History: 2017	<ul style="list-style-type: none"> Available on Thomson Reuters and Bloomberg 	Hybrid
REPURCHASE AGREEMENTS			
<ul style="list-style-type: none"> Currencies: USD 	Tick History: 2016 Snap History: 2016	<ul style="list-style-type: none"> US Treasury Repos General Collateral Repos Snapshot files 	Trading System

INFLATION			
COVERAGE	HISTORY	DESCRIPTION	SOURCE
INFLATION SWAPS			
<ul style="list-style-type: none"> Countries DE, ES, EU, FR, IT, UK, US 	Tick History: 2015 (EU, FR, UK, US); 2016 (ES, DE, IT) Snap History: 2008 (EU, FR, UK, US Swaps); 2013 (Asset Swaps & Swap Spreads); 2016 (ES, DE, IT Swaps)	<ul style="list-style-type: none"> EU, UK and US Asset Swaps ZC Inflation Swaps ZC US CPI Inflation Swap Spreads Snapshot files Real-time feed Available on Thomson Reuters and Bloomberg 	Hybrid

INFLATION FIXING SEASONAL SWAPS			
<ul style="list-style-type: none"> Countries DE, ES, EU, FR, IT, UK, US 	Tick History: 2016 Snap History: 2016	<ul style="list-style-type: none"> Monthly fixing levels Snapshot files Real-time feed Available on Thomson Reuters and Bloomberg 	Hybrid
INFLATION OPTIONS			
<ul style="list-style-type: none"> Countries EU, FR, UK, US 	Tick History: 2015 Snap History: 2013	<ul style="list-style-type: none"> YoY Inflation Caps and Floors ZC Inflation Caps and Floors Snapshot files Real-time feed Available on Thomson Reuters and Bloomberg 	Hybrid

RATES			
COVERAGE	HISTORY	DESCRIPTION	SOURCE
INTEREST RATE SWAPS			
<ul style="list-style-type: none"> Currencies: AUD, CAD, CHF, CZK, DKK, EUR, GBP, HKD, KRW, NOK, NZD, RUB, SEK, SGD, THB, TRY, USD 	Tick History: 2014 Snap History: 2008	<ul style="list-style-type: none"> IRS, IRS Spreads, Basis Swaps, Overnight Index Swaps and Forward Rate Agreements Snapshot files Real-time feed Available on Thomson Reuters and Bloomberg 	Hybrid
CURRENCY SWAPS			
<ul style="list-style-type: none"> Currencies: AUD, CAD, CHF, CNH, CZK, DKK, EUR, GBP, HKD, JPY, KRW, NOK, NZD, RUB, SEK, SGD, THB, TRY, USD 	Tick History: 2014 Snap History: 2008	<ul style="list-style-type: none"> Cross Currency Swaps and Cross Currency Basis Swaps Snapshot files Real-time feed Available on Thomson Reuters and Bloomberg 	Hybrid
INTEREST RATE OPTIONS - SWAPTION ATM			
<ul style="list-style-type: none"> Currencies: AED, CZK, EUR, GBP, HUF, ILS, PLN, RUB, SAR, TRY, USD, ZAR 	Tick History: 2014 Snap History: 2005 (EUR, GBP, USD); 2012 (EM)	<ul style="list-style-type: none"> ATM Volatilities and Premiums Snapshot files Real-time feed Available on Thomson Reuters and Bloomberg 	Hybrid
INTEREST RATE OPTIONS - SWAPTION SKEWS			
<ul style="list-style-type: none"> Currencies: AED, CZK, EUR, GBP, HUF, ILS, PLN, RUB, SAR, TRY, USD, ZAR 	Tick History: 2014 Snap History: 2005 (EUR, GBP, USD); 2012 (EM)	<ul style="list-style-type: none"> Relative Strike Volatilities and Premiums +/- 200bps Snapshot files Real-time feed Available on Thomson Reuters and Bloomberg 	Hybrid
INTEREST RATE OPTIONS - CAP/FLOOR ATM			
<ul style="list-style-type: none"> Currencies: EUR, GBP, USD 	Tick History: 2014 Snap History: 2006	<ul style="list-style-type: none"> ATM Volatilities and Premiums Snapshot files Real-time feed Available on Thomson Reuters and Bloomberg 	Hybrid
INTEREST RATE OPTIONS - CAP/FLOOR SKEWS			
<ul style="list-style-type: none"> Currencies: EUR, GBP, USD 	Tick History: 2014 Snap History: 2005	<ul style="list-style-type: none"> Relative Strike Volatilities and Premiums +/- 200bps Fixed Strike Volatilities and Premiums 0.5Pct-12Pct Snapshot files Real-time feed Available on Thomson Reuters and Bloomberg 	Hybrid
CONSTANT MATURITY SWAPS			
<ul style="list-style-type: none"> Currencies: EUR 	Tick History: 2014 Snap History: 2012	<ul style="list-style-type: none"> Single-Look and Quarterly-Look Spread Options and Digital Options Swaps and Forward Swaps Snapshot files Real-time feed Available on Thomson Reuters and Bloomberg 	Hybrid
NON-DELIVERABLE SWAPS			
<ul style="list-style-type: none"> Currencies: CNY, IDR, INR, MYR, PHP, THB 	Tick History: 2014 Snap History: 2008	<ul style="list-style-type: none"> Non-Deliverable Cross Currency Swaps, Interest Rate Swaps, Overnight Index Swaps Snapshot files Real-time feed Available on Thomson Reuters and Bloomberg 	Hybrid