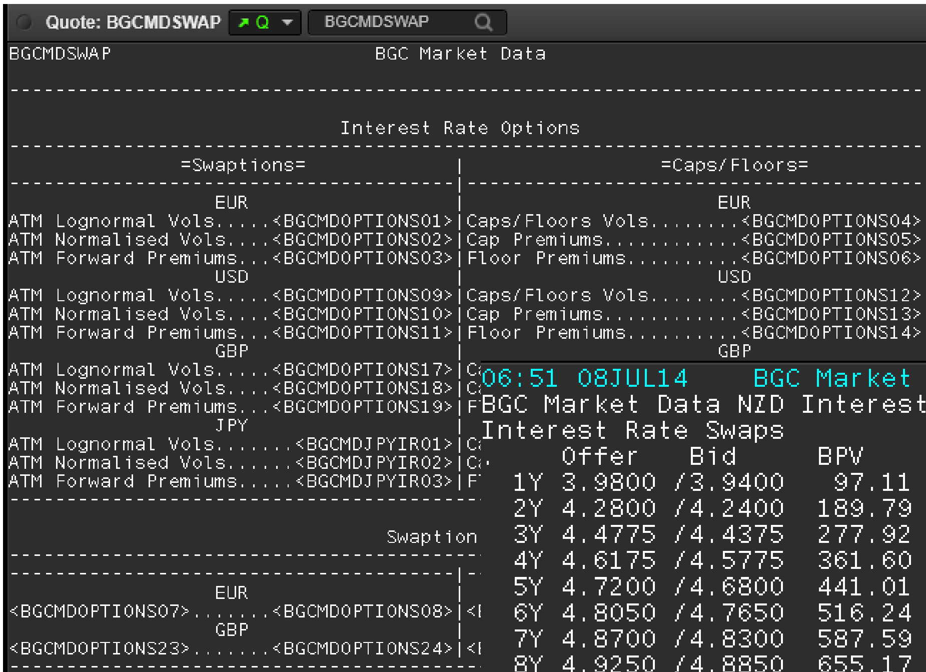
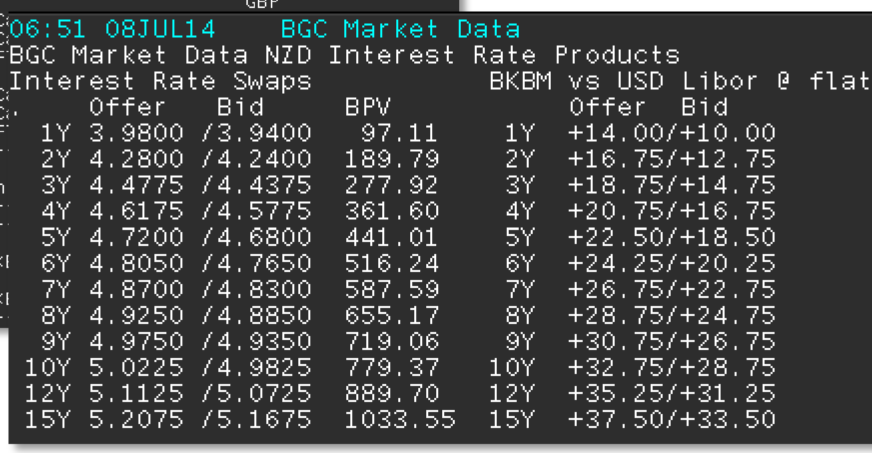
BGC Market Data – SwapSight on Thomson Reuters



SwapSight Menu



NZD IRS & BS

Tradable Prices Direct From BGC Partners Broking Desks

Swaps: IRS, Basis Swaps, FRAs, Overnight Index Swaps, Non-Deliverable IRS

Options: Cap/Floor and Swaption Volatilities and Premiums

Skews: +/- 200bp for EUR, GBP, JPY and USD

BGC Market Data is one of the world's leading specialist providers of real-time, tradable, indicative, end-of-day and historical OTC market data. Data is sourced directly from BGC Partner's global broking operations – including electronic broking, global pricing systems and analytics – to provide clients with specialized, independent and verifiable OTC pricing services.

BGC Market Data provides extensive Interest Rate Derivative pricing derived from BGC Partners, including swaps and options. On Thomson Reuters, this data is available as a specialty data package. SwapSight offers premium real-time pricing of the global interest rate market including coverage of US, European, Asian and emerging market currencies.

Access to this real time data is available via our vendor partners, Thomson Reuters:

- SwapSight Index on Thomson Reuters Eikon[SM]: **<BGCMDSWAP>**
- Thomson Reuters Datascope Select[SM]
- Thomson Reuters Elektron Realtime[SM]
- Thomson Reuters Tick History[SM]

**NOTE: Separate license required for Datascope Select, Elektron Realtime and Tick History services*

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