Fenics Market Data Risk Free Rates & Overnight Index Swaps Data Package

IBOR Reform

After the financial crisis exposed the weaknesses of Interbank Offered Rates (IBORs) such as LIBOR and EURIBOR, regulators and central banks have agreed that a reform is much needed, and that an alternative set of reference rates be introduced that reflect actual funding costs, based on actual transactions. These reference rates are known as Risk Free Rates (RFRs). RFRs are based on Overnight Index Swaps (OIS), and where well established OIS markets exist, they will remain, e.g. GBP's SONIA, whereas USD Fed Fund and EUR EONIA markets are penned to be replaced by SOFR (USD) & €STR (EUR).

About Fenics Market Data

Fenics Market Data ("Fenics MD") is the exclusive distributor of data, including but not limited to, the flagship Fenics MD packages for BGC Partners, Inc. (NASDAQ:BGCP) and its affiliates ("BGC Group Entities"), a leading global brokerage group of companies servicing the financial markets through many brands including, but not limited to: BGC, GFI, RP Martin, Amerex, Aurel BGC, Aurel, CCT-BGC, Sunrise, Remate, BGC Liquidez, Poten & Partners, Ginga and Perimeter Markets.

Risk Free Rates & Overnight Index Swaps Data Package on Refinitiv

Fenics MD is pleased to showcase its multi-branded Risk Free Rates & Overnight Index Swaps data package over Refinitiv. Using Fenics MD's unique position within the BGC Group of companies, Fenics MD has created a unique specialist data package that brings together Risk Free Rates & Overnight Index Swaps data from BGC, GFI, RP Martin, Freedom Brokers and Fenics MD brands.

PDP code for Fenics MD RFR & OIS specialist data package is **SDFMDDSRFR**. Full content menu can be found by opening the quote page **<RISK>**, or by typing "**Fenics Market Data RFR**" on Eikon search.

Eikon desktop users can also refer to IBOR View (Interest rate benchmark reform - IBOR Transition), by typing "**IBOR**" into the search bar on Eikon, a one-stop overview of our coverage in RFR across brands, for our data coverage of USD - SOFR, EUR - €STR, GBP – SONIA, CAD – CORRA, CHF – SARON,JPY – TONAR and SGD - SORA.

RFR OIS/Brand

			BGC PARTNERS								FENICS MARKET DATA								FREEDOM BROKERS (part of BGC Swapsight)								GFI GROUP								MARTIN BROKERS							
CURRENCY	IBOR	RFR	OIS	NDOIS	BASIS	FWD OIS	OISFRA SPD	TREASURY SPREAD	FRA dated	IRS SPREAD	OIS	NDOIS	BASIS	FWD OIS	OISFRA SPD	TREASURY SPREAD	FRA dated	IRS SPREAD	OIS	NDOIS	BASIS	FWD OIS	OISFRA SPD	TREASURY SPREAD	FRA dated	IRS SPREAD	OIS	NDOIS	BASIS	FWD OIS	OISFRA SPD	TREASURY SPREAD	FRA dated	IRS SPREAD	OIS	NDOIS	BASIS	FWD OIS	OISFRA SPD	TREASURY SPREAD	FRA dated	IRS SPREAD
AUD	BBSW	TBC. AONIA	x								x			x	x												x		x					x								
CAD	CDOR	CORRA									x			x	x				x							x																
CHF	CHF LIBOR	SARON	x								x			x	x																											
CNY	SHIBOR	TBC		x																																						
CZK	PRIBOR	TBC. OIS is CZEONIA									x			x	x																											
DKK	EURIBOR	TBC	x								x			x	x																											
EUR	EURIBOR	ESTR	x		x	x	x				x		x		x																				x				x			
GBP	GBP LIBOR	SONIA	x				x				x		x	x	x																				x		x	x				
HKD	HIBOR	HONIA	x		x																																					
HUF	BUBOR	TBC. OIS is HUFONIA									x			x	x																											
INR	MIBOR	TBC		x																								x														
JPY	JPY LIBOR JPY TIBOR to continue	TONAR									x			x	x																											
NOK	NIBOR	NOWA																																	x				x			
NZD	BKBM	TBC									x			x	x												x		x	x												
PLN	WIBOR	TBC									x			x	x																											
RUB	MosPrime	RUONIA	x																								x															
SEK	STIBOR	STIBOR to continue									x			x	x																				x							
SGD	SOR/SIBOR	SORA	x		x						x			x	x												x		x													
THB	THBFIX	THOR	x																																							
TRY	TRLIBOR	TBC	x																								x															
USD	USD LIBOR	SOFR	x		x	x	x				x		x	x	x	x	x																									

(green)	we have RFR data pricing
TBC	RFR not decided. We have the IBOR data

Please contact your local Refinitiv sales rep and/or **datasales@fenics.com** for more details.