Fenics Market Data

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 is the exclusive distributor of data, including but not limited to, the flagship Fenics Market Data 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 Market Data is pleased to showcase its multi-branded Risk Free Rates & Overnight Index Swaps data package over Refinitiv. Using Fenics Market Data's unique position within the BGC Group of companies, Fenics Market Data 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 FMD brands.

PDP code for Fenics Market Data 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 – TONR and SGD - SORA.

Alternative Reference Rates (ARR)

			FENICS MARKET DATA						BGC PARTNERS								GFI GROUP			FREEDOM BROKERS				MARTIN BROKERS			
CURRENCY	IBOR/ Local Benchmark	ARR	OIS	BASIS	FWD OIS	OISFRA SPD	TREASURY SPREAD	FRA Dated	OIS	NDOIS	BASIS	FWD OIS	OISFRA SPD	TREASURY SPREAD	Cross Currency Swap	Currency Basis Swap	OIS	NDOIS	Cross Currency Swap	OIS	BASIS	FWD OIS	IRS SPREAD	OIS	FWD OIS	OISFRA SPD	Currency Basis Swap
USD	USD LIBOR	SOFR	•	•	•	•	•	•	•		•	•	•	•		•											•
EUR	EURIBOR	ESTR	•	•	•	•			•		•	•	•			•											•
GBP	GBP LIBOR	SONIA	•	•	•	•			•			•				•	•							•	•		•
JPY	JPY LIBOR& TIBOR	TONA	•	•	•	•										•											•
AUD	BBSW	AONIA	•	•	•	•			•		•	•				•											
CAD	CDOR	CORRA	•	•	•	•														•	•	•	•				•
CHF	CHF LIBOR	SARON	•	•	•	•			•							•											•
HKD	HIBOR	HONIA							•		•				•	•											
NOK	NIBOR	NOWA							•						•									•		•	
RUB	MosPrime	RUONIA							•						•		•										
SEK	STIBOR	SWESTR	•		•	•										•								•			
SGD	SOR/SIBOR	SORA	•	•	•	•			•		•					•											
THB	THBFIX	THOR							•	•	•																
CNY	SHIBOR	TBC								•																	
CNH	CNH HIBOR	TBC													•				•								
CZK	PRIBOR	TBC. OIS is CZEONIA	•		•	•																					
DKK	CIBOR	TBC	•		•	•			•							•											
HUF	BUBOR	TBC. OIS is HUFONIA	•		•	•																					
INR	MIBOR	TBC								•								•									
KRW	3M CD	TBC													•				•								
NZD	BKBM	TBC	•		•	•										•											
PLN	WIBOR	TBC	•		•	•																					
TRY	TRLIBOR	TBC							•						•		•										

•	Coming Soon

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