ALTERNATIVE REFERENCE 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. These reference rates, known as Risk Free Rates (RFRs), reflect actual funding costs, based on actual transactions. 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, Freedom Brokers, Sunrise Brokers, Remate, BGC Liquidez, Poten & Partners, GFI Ginga and Perimeter Markets.

RISK FREE RATES & OVERNIGHT INDEX SWAPS

Risk Free Rates & Overnight Index Swaps Data Package available over Direct and Vendor Partners – Fenics Market Data is pleased to showcase its multi-branded Risk Free Rates & Overnight Index Swaps data package direct over FENICS FIX and FTP, as well as selected Vendor Partners. Using Fenics Market Data's unique position within the BGC Group Entities, 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, and Freedom Brokers.

Coverage	Curve	History	Description	Source
SOFR (USD)	SOFR OIS	2019	Swaps (v Risk Free Rate)	**Fenics**
	SOFR v 3M LIBOR		Swaps (v Risk Free Rate)	
	SOFR v FED FUND		Basis Swaps	
	SOFR v 3M LIBOR (IMM DATES)		Forward Basis Swaps	
	SOFR v FED FUND (IMM DATES)		Forward OIS	
	SOFR OIS (IMM DATES)			
	SOFR OIS (FOMC DATES)		FRA Spread	
	FRA-OIS SPD (FOMC DATES)			
	SOFR v TSY SPD	2021	SOFR v Treasury Swap Spread	
ESTR (EUR)	ESTR OIS	2021	Swaps (v Risk Free Rate)	
	ESTR OIS (FRA DATES)		Forward OIS	
	ESTR OIS (IMM DATES)		Forward OIS	
	ESTR v 3M EURIBOR		Basis Swaps	
	ESTR v EONIA			
	FRA-OIS SPD (FRA DATES)		FRA Spread	
	FRA-OIS SPD (IMM DATES)			
SONIA (GBP)	SONIA OIS	2018	Swaps (v Risk Free Rate)	
	FRA-OIS SPD (FRA DATED)		FRA Spread	
	SONIA v 3M LIBOR	2019	Basis Swaps	
	SONIA OIS (IMM DATED)		Forward OIS	
	SONIA OIS (MPC DATED)			

Coverage	Curve	History	Description	Source
CORRA (CAD)	CORRA OIS	2018	Swaps (v Risk Free Rate)	**Fenics**
	FRA-OIS SPD (FRA DATES)		FRA Spread	
	CORRA OIS (BOC DATES)	2019	Forward OIS	
	CORRA OIS (FRA DATES)			
	CORRA OIS (IMM DATES)			
	CORRA v SOFR	2022	Currency Basis Swaps	
	CORRA v ESTR			
	3M CDOR v SOFR			
	3M CDOR v ESTR			
TONA (JPY)	TONA OIS	2018	Swaps (v Risk Free Rate)	
	FRA-OIS SPD (FRA DATES)		FRA Spread	
	TONA OIS (IMM DATES)	2019	Forward OIS	
	RONA OIS (FRA DATES)			
	TONA OIS (BOJ DATES)	2021		
	TONA v SOFR		Currency Basis Swaps	
SORA (SGD)	SORA OIS	2021	Swaps (v Risk Free Rate)	
	SORA OIS (FRA DATES)		Forward OIS	
	SORA v 6M SOR		Basis Swaps	
	FRA-OIS SPD (FRA DATES)		FRA Spread	
SARON (CHF)	SARON OIS	2018	Swaps (v Risk Free Rate)	
	SARON OIS (FRA DATES)		Forward OIS	
	SARON v 3M LIBOR		Basis Swaps	
	FRA-OIS SPD (FRA DATES)		FRA Spread	
	SARON v SPFR	2021	Currency Basis Swaps	

Fenics MarketData

Alternative Reference Rates

Coverage	Curve	History	Description	Source
SOFR (USD)	SOFR OIS	2021	Swaps (v Risk Free Rate)	**BGC**
	SOFR v 3M LIBOR		Basis Swaps	
	SOFR v FED FUND			
	SOFR v TSY SPD		SOFR v Treasury Swap	
ESTR (EUR)	ESTR OIS	2020	Swaps (v Risk Free Rate)	
	ESTR v 3M EURIBOR		Basis Swaps	
	ESTR v EONIA			
	ESTR IMM v 3M EURIBOR		Forward Basis Swaps	
	ESTR IMM v 3M EONIA			
	ESTR OIS (ECB DATES)		Forward OIS	
	ESTR OIS (FRA DATES)			
	FRA-OIS SPD (IMM DATES)		FRA Spread	
	ESTR v SOFR	2021	Currency Basis Swaps	
	ESTR v SONIA	2022		
	ESTR v SARON			
	ESTR v 3M STIBOR			
	ESTR v 3M NIBOR			
	ESTR v 3M CIBOR			
SONIA (GBP)	SONIA OIS	2015	Swaps (v Risk Free Rate)	
	SONIA OIS (MPC DATES)		Forward OIS	
	SONIA v SOFR	2021	Currency Basis Swaps	
	SONIA v ESTR	2022		
AONIA (AUD)	AONIA OIS	2013	Swaps (v Risk Free Rate)	
	AONIA OIS (RBA DATES)		Forward OIS	
	AONIA OIS v 3M BBSW spread	2014	Mid Spread	
	BOBs	2020	Basis Swaps	
	3M BBSW v SOFR	2021	Currency Basis Swaps	
	AONIA v SOFR			
HONIA (HKD)	HONIA OIS	2020	Swaps (v Risk Free Rate)	
	HONIA v 3M HIBOR		Basis Swaps	
	HONIA v SOFR	2022	Currency Basis Swaps	
	3M HIBOR v SOFR		Cross Currency Swaps	

Coverage	Curve	History	Description	Source
SORA (SGD)	SORA OIS	2020	Swaps (v Risk Free Rate)	**BGC**
	SORA v SOFR		Currency Basis Swaps	
	SORA v 6M SOR		Basis Swaps	
	SORA v 3M SOR			
	SORA v 1M SOR			
	SORA v SOFR		Currency Basis Swaps	
THOR (THB)	THOR OIS	2020	Swaps (v Risk Free Rate)	
	THOR OIS (ND)	2021	ND Swaps (v Risk Free Rate)	
	THOR v 6M THBFIX		Basis Swaps	
	THOR v SOFR		Currency Basis Swaps	
NOWA (NOK)	NOWA OIS	2021	Swaps (v Risk Free Rate)	
	NOWA v 3M OIBOR		Basis Swaps	
	3M NIBOR v SOFR		Currency Basis Swaps	
	3M NIBOR v ESTR	2022		
SARON (CHF)	SARON OIS	2020	Swaps (v Risk Free Rate)	
	SARON v SOFR	2021	Currency Basis Swaps	
	SARON v ESTR	2022		
STIBOR (SEK)	3M STIBOR v SOFR	2021	Currency Basis Swaps	
	3M STIBOR v ESTR	2022		
CIBOR (DKK)	3M CIBOR v SOFR	2021	Currency Basis Swaps	
	3M CIBOR v ESTR	2022		
OCR (NZD)	3M BKBM v SOFR	2022	Currency Basis Swaps	
RUONIA (RUB)	RUONIA OIS	2020	Swaps (v Risk Free Rate)	
	3M MOSPRIME v SOFR	2022	Cross Currency Swaps	

Coverage	Curve	History	Description	Source
SONIA (GBP)	SONIA OIS	2021	Swaps (v Risk Free Rate)	**GFI**
	SONIA OIS (BUTTERFLY)	2022	Spreads	
	SONIA OIS (MPC DATES)		Forward OIS	
RUONIA (RUB)	RUONIA OIS	2020	Swaps (v Risk Free Rate)	
ESTR (EUR)	ESTR v SOFR	2021	Currency Basis Swaps	**RP Martin**
SONIA (BGP)	SONIA OIS	2015	Swaps (v Risk Free Rate)	
	SONIA OIS (MPC DATES)		Forward OIS	
	SONIA OIS (1Y FRA)			
	SONIA v ESTR	2021	Currency Basis Swaps	
	SONIA v SOFR			
SARON (CHF)	SARON v SOFR	2021	Currency Basis Swaps	
NOWA (NOK)	NOWA OIS	2020	Swaps (v Risk Free Rate)	
	FRA-OIS SPD (IMM DATES)		FRA Spreads (IMM dates)	
CORRA (CAD)	CORRA OIS		Swaps (v Risk Free Rate)	**Freedom Brokers**
	CORRA OIS (BOC DATES)		Basis Swaps	
	CORRA v 3M CDOR	2015	Forward Basis Swaps	
	CORRA v 3M BA (IMM DATES)		Forward OIS	

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