Fenics MarketData

Interest Rate Derivatives

Interest Rate Derivatives Overview

Fenics Market Data delivers a real-time, comprehensive view of global interest rate markets, offering unparalleled coverage of both linear and non-linear instruments. Our data is sourced from BGC Group's multiple broking brands and liquidity pools, ensuring accuracy and reliability across a wide range of financial products.

Linear Products include:

- Interest Rate Swaps
- Overnight Index Swap (OIS)
- Cross Currency Swaps
- Risk Free Rates (RFR)
- Basis Swaps
- Forward Rate Agreements

Competitive Advantage:

- **Sourced from BGC Group Entities:** Benefit from multiple regulated group trading venues globally, with pricing derived from our day-to-day activities in electronic, hybrid, and voice execution.
- **Comprehensive Coverage**: Extensive global coverage of interest rate derivatives, including swaps, options, and futures across multiple currencies.
- **Real-Time and Historical Data:** Both real-time and historical data are available, supporting short-term trading and long- term analysis and back testing.
- **Innovative Analytics and Tools:** Advanced analytics including volatility surfaces and yield curves for deeper market insights.
- **Customizable Solutions:** Tailored data solutions designed to meet the specific needs of different financial professional user groups.
- **Regulatory Compliance Support**: Transparent, auditable data that helps meet stringent regulatory requirements.
- **Global Presence with Local Expertise:** Combines worldwide market coverage with regionally relevant insights, leveraging BGC's global reach.
- **Historical data:** History available from as far back as 2008.
- **30+ currencies** priced across **290+ curves**.

For more details, please contact us: datasales@fenics.com

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Currencies	Sub Asset Class	Source
AED, AUD, CAD, CHF, CNH, CLP, CNY, CZK, COP, DKK, EUR, GBP, HKD, HUF, IDR, ILS, INR, JPY, KRW, MXN, MYR, NOK, NZD, PLN, RUB, SAR, SEK, SGD, THB, TRY, TWD, USD, ZAR	Basis	Fenics Market Data
	Currency Basis Swaps (CBS)	
	Cross Currency Swaps (CCS)	
	Forward Rate Agreement (FRA)	
	Interest Rate Swaps (IRS)	
	Overnight Index Swaps (OIS)	
	Non Deliverable IRS (NDIRS)	
	Risk Free Rates (RFR)	
	Swap Spreads	
	Zero Coupon Swaps	
AED, AUD, BWP, CAD, CHF, CNH, CNY, CZK, DKK, EUR, GBP, GHS, HKD, HUF, IDR, ILS, JPY, KES, KRW, MYR, NGN, NOK, NZD, PHP, PLN, RSD, RUB, SAR, SEK, SGD, THB, TRY, TWD, UGX, USD, ZAR, ZMW	Asset Swaps	bgc
	Currency Basis Swaps (CBS)	
	Basis	
	Cross Currency Swaps (CCS)	
	Forward Rate Agreement (FRA)	
	Interest Rate Swaps (IRS)	
	Non Deliverable IRS (NDIRS)	
	Overnight Index Swaps (OIS)	
	Risk Free Rates (RFR)	
	Swap Spreads	
CAD	Currency Basis Swaps (CBS)	FREEDOM
	Risk Free Rates (RFR)	
	Swaps Spreads	
AUD, BWP, CLP, CNH, CNY, CZK, EUR, GBP, GHS, HUF, ILS, KES, KRW, NGN, NZD, PHP, PLN, RUB, SAR, TRY, USD, ZAR, ZMW	Basis	GFI
	Currency Basis Swaps (CBS)	
	Cross Currency Swaps (CCS)	
	Forward Rate Agreement (FRA)	
	Futures Convexity Adjustment Spreads	
	Interest Rate Swaps (IRS)	
	Non Deliverable IRS (NDIRS)	
	Overnight Index Swaps (OIS)	
	Risk Free Rates (RFR)	
	Gap Spreads	
	Swap Spreads	
ZAR	Forward Rate Agreements (FRA)	Latium Capital
	Interest Rate Swaps (IRS)	
MXN	Currency Basis Swaps (CBS)	Remate
	Interest Rate Swaps (IRS)	
AUD, CAD, CHF, EUR, GBP, GHS, JPY, KES, NGN, NOK, NZD, SEK, UGX, ZMW	Basis	R P Martin
	Currency Basis Swaps (CBS)	
	Cross Currency Swaps (CCS)	
	Forward Rates Agreements (FRA)	
	Interest Rate Swaps (IRS)	
	Overnight Index Swaps (OIS)	