



Repurchase Agreements Overview

BGC Group operate a number of dominant Repo trading venues in all the leading global centers. Our Repo data products are driven by this deep insight into the liquidity of these markets.

Two forms of data are available:

- 1. Calibrated:** General Collateral ('GC') Pricing in 21 Countries across the Americas, EMEA and APAC. Our models are powered by in-house proprietary technology and calibrated by our brokerage desks using executable market observations
 - Tenors out to 3 years
 - Coverage includes Government and Corporate Bonds
 - History available from January 2024

USD		US		GOV
TERM	\$SOFR	BID	MID OFFSET	OFFER
O/N	4.59	4.66		4.61
1W	4.592	4.69	7	4.64
2W	4.594	4.69	7	4.64
3W	4.557	4.65	7	4.6
1M	4.529	4.72	17	4.67
2M	4.497	4.67	15	4.62
3M	4.473	4.64	14	4.59
6M	4.395	4.54	12	4.49
9M	4.321	4.48	13	4.43
1Y	4.26	4.44	15	4.39
2Y	4.031	4.27	19	4.17
3Y	3.906	4.18	22	4.08

United States, United Kingdom, German, France, Belgium, Dutch, Finland, Austria, Spain, Italy, Euro, US (Supra, IG, HY), United Arab Emirates, Kuwait, Qatar, Saudi Arabia, GBP (Supra, IG), Scandinavia, Singapore, Georgia, Australia, Canada, Japan

Example: USD GC

- 2. FMD Repo Averages / Level 2 Order Book:** Complete and consolidated outputs of trade 'averages', orders and trades direct from BGC Group's leading trading platforms. Data includes GC and 'specific' single ISIN data

EMEA
56 countries

Americas
19 countries

APAC
12 countries

FENICS MARKET DATA

© 2024 BGC Group, Inc. BGC is a registered trademark of BGC Group, Inc. or its affiliates in the U.S. and/or other countries. Fenics and Fenics.com are trademarks/service marks or registered trademarks service marks of Fenics Software Inc. or its affiliates in the U.S. and/or other countries. GFI is a registered trademark of GFI Group Inc. or its affiliates in the U.S. and/or other countries. MINT is a registered trademark of BGC Brokers LP or its affiliates in the U.S. and/or other countries. Remate is a trademark of Remate Lince, S.A.P.I. de C.V.(Mexico) or its affiliates in the U.S. and/or other countries. BGC Liquidez is a trademark of BGC Group, L.P. or its affiliates in the U.S. and/or other countries. Entities within the BGC Group, Inc. group are registered as applicable. For regulatory disclosures and disclaimers please visit: www.bgcg.com/bgc/global-businesses/