FinPricing

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Data Service

FinPricing’s market data service provides highly accurate raw and processed global market data, from real time to historical via GUI and API.

Data Source

- Market Data are derived from multiple sources, including Exchanges and interdealer brokers.
- Both spot and historical data are available
- Advanced data analytics, including the most accurate bootstrapping and construction algorithms
- Data are reconciled and processed to be ready to use with finely granularity
- All the data are accessible via either GUI or API

Interest Rate Data

- Swap Rate Curves (deposit rates, futures, FRAs, swap rates)
- Basis Swap Curves (basis spreads)
- OIS Curves (FedFund deposit rates, FedFund futures, OIS basis spreads)
- Cross Currency Basis Curves
- Zero Rate Curves (Yield Curves)
- Discount Curves (zero rates)
- Forecast Curves (1d, 1m, 3m, 6m, 12m)
- OIS discount curves
  - Swaption implied volatility cubes
  - Cap implied volatility surfaces
  - Treasury Benchmark Curves
  - Treasury Yield Curves
  - Forecast Inflation Curves
  - SIFMA Municipal Swap Index Curves

Forex Data

- EX Spot Rate
- FX Forward Points (Spreads)
- FX Zero Rate Curves (Yields)
- FX Implied Volatility Surfaces
- Precious Metal Implied Volatility Surfaces