

EBS Non-Deliverable Forwards (NDFs)

EBS Market offers exceptional access to liquidity and is the leading electronic trading venue in an expanding range of Non-Deliverable Forwards (NDFs).

Features

EBS Market was the first venue to offer e-traded NDFs and continues to innovate with new solutions for the market including End of Month (EOM) NDFs and the one month against the fix. The portfolio of NDF products is growing and diversifying, providing customers with access to Asian, Latin American (LatAm) and Eastern European NDFs in On-SEF and Off-SEF trading venues.

Service Highlights and Benefits

- Real-time consolidated data presented in a single work-flow solution
- Supported, verifiable and independent data and price points

Usage

Professional market participants can use EBS NDF data for:

- Pre-trade price discovery
- Trade Validation
- Instrument Pricing and Evaluations
- Programmatic / Automated trading engines
- Historical data available upon request.

Market Coverage

ASIA

- CNY (1M, 3M, 6M, 1Y)
- IDR (1M)
- INR (1M); (EOM)
- KRW (1M)
- MYR (1M)
- PHP (1M)
- TWD (1M)

LATAM

- BRL (EOM mirroring the Front Future dates)
- ARS 1M
- CLP 1M
- COP 1M
- PEN 1M/PEN 61

EASTERN EUROPE

- RUB 1M

HOW TO ACCESS:

Real-time data available via API delivery

To learn more about EBS Non-Deliverable Forwards, please contact cm.datasales@cmegroup.com

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