

### FENICS MARKET DATA FXO

Fenics Market Data is excited to release our enhanced Foreign Exchange Options service – Fenics 2.0. Exclusively available through Fenics, our enhanced tool leverages pricing direct from the BGC group of companies. It deploys advanced modeling technologies and machine learning to price more than 300 fully pinned surfaces for both liquid and illiquid currency and metals crosses.

Further enhancing our offering, Fenics Regulatory Solutions has released a consolidated tape revealing both ‘top of book’ and ‘depth of book’ orders and ensuing trade information. Users are equipped with comprehensive price and volatility surfaces built on the entire breadth of in-house broker and venue data. Fenics Regulatory Solutions also provides pricing and liquidity metrics to provide provenance, audit trail and corroboration.

#### Provenance

- For the first time, Fenics Market Data FXO makes full use of data parameterized from our multiple IDB brands and global presence
- Rare and scarce data is calibrated by our regional experts to provide a full picture of market levels
- Event weighting further defines non-pillar point data

#### Support

- kACE<sup>2</sup> analytics provides pricing and analytics support globally

#### Reliability

- Full surface data, reliably supplied, means data related valuation failures are minimized

#### Observability

- The strength of the relationship between modeled and observed data points can be used to accommodate different use cases

#### Price points available

- At the money (ATMF) calls – 5, 10, 25 deltas
- Butterflies – 5, 10, 25 deltas puts – 5, 10, 25 deltas
- Risk reversals – 5, 10, 25 deltas

#### Tenors

- ON, 1W, 2W, 3W, 1M-6M, 9M, 1Y, 18M, 2Y-5Y, 7Y, 10Y, 15Y, 20Y, 30Y

Product	Trading Platforms		Level 1		Level 2		Fenics Market Data: FXO 2.0		Fenics Insights: FXO
	GFI	BGC	BGC		GFI	BGC	Global FX	Global Metals	Bespoke
Product Description	Real-time prices available to broking clients via API – client approval required		Delayed broker data giving top of book orders (CLOB orders – no trades)		Consolidated tape of broker data giving top and depth of book (all orders CLOB and Volume Match), plus historicals		Analytically driven data built using inputs from across the entire breadth of in-house broker data (provenance) including pillars and specifics. Market-leading analytics create smooth surfaces for liquid and illiquid currency pairs – only FXO data offering available in regional coverage packages		Executable bid-offer and trade levels giving provenance and audit trail to corroborate analytic levels. Order and trade volumes, counts, and liquidity scores give insights into market activity
Currency Pairs	120	85	85		100	85	336	31	Client defined
Data Sources	Pillars	Pillars	Pillars		Pillars	Pillars	BGC and GFI Pillars BGC and GFI Specifics Venue Calculated		BCC and GFI Pillars
Delivery	ForexMatch API kACE <sup>2</sup> VA	ForexMatch API	Direct FTP Refinitiv Bloomberg		Direct FTP	Direct FTP	Direct FTP Direct FIX kACE <sup>2</sup> Live Hourly Intraday EOD		Direct FTP EOD
Update Frequency	Real-time	Real-time	Hourly Intraday EOD		EOD EOM	EOD EOM	EOD		EOD
History	Not available	Not available	Not available		5 years	5 years	Mid Points: January 2002 – March 2006 Bid/Offer: April 2006		2 years of Month-Ends
Summary	Provenance / Capital Backed						Platform Sourced / Analytically Driven		Tailored to Client Requirements

#### For more information, please contact:

[datasales@fenics.com](mailto:datasales@fenics.com) or your local Fenics sales representative

#### FENICS MARKET DATA

© 2022 BGC Partners, Inc. All rights reserved. Fenics, Fenics Market Data, BGC, BGC Partners, kACE<sup>2</sup> and GFI are trademarks/service marks and/or registered trademarks/service marks of BGC Partners, Inc. and/or its affiliates. Other trademarks appearing herein are the property of their respective owners. Entities within the BGC Partners, Inc. group are registered as applicable. For regulatory disclosures and disclaimers please visit: [www.bgcpartners.com/bgc/global-businesses](http://www.bgcpartners.com/bgc/global-businesses)

G11 & China		
Pairs		
AUDCAD	CNYHKD	GBPRMB
AUDCHF	CNYJPY	GBPSEK
AUDCNH	DKKJPY	GBPUSD
AUDCNY	DKKNOK	JPYCNH
AUDDKK	DKKSEK	JPYRMB
AUDJPY	EURAUD	NPKJPY
AUDNOK	EURCAD	NOKSEK
AUDNZD	EURCHF	NZDCAD
AUDRMB	EURCNH	NZDCHF
AUDSEK	EURCNY	NZDCNH
AUDUSD	EURDKK	NZDDKK
CADCHF	EURGBP	NZDJPY
CADCNH	EURJPY	NZDNOK
CADDKK	EURNOK	NZDRMB
CADJPY	EURNZD	NZDSEK
CADNOK	EURRMB	NZDUSD
CADRMB	EURSEK	SEKJPY
CADSEK	EURUSD	USDCAD
CHFCAD	GBPAUD	USDCHE
CHFCNH	GBPCAD	USDCNH
CHFDKK	GBPCHE	USDCNY
CHFJPY	GBPCNH	USDDKK
CHFNOK	GBPCNY	USDJPY
CHFRMB	GBPDKK	USDNOK
CHFSEK	GBPJPY	USD RMB
CNH HKD	GBPNOK	USDSEK
CNHJPY	GBPNZD	

AsiaEM				
Pairs				
AUDHKD	GBPIDR	MYRIDR	SGDCNH	USDKRW
AUDIDR	GBPINR	MYRINR	SGDCNY	USDMYR
AUDINR	GBPKRW	MYRJPY	SGD HKD	USD PHP
AUDKRW	GBPMYR	MYRKRW	SGDIDR	USD SGD
AUDMYR	GBPPHP	MYRRMB	SGDINR	USD THB
AUDSGD	GBPSGD	MYRTHB	SGDJPY	USD TWD
AUDTHB	GBPTHB	MYRTWD	SGDKRW	USD VND
AUDTWD	GBPTWD	NOKIDR	SGDMYR	ZAR IDR
CADHKD	HKDCNH	NOKINR	SGDNOK	ZAR INR
CADSGD	HKDIDR	NOKKRW	SGD PHP	ZAR KRW
CHD HKD	HKDINR	NOKTHB	SGDRMB	ZAR THB
CHFIDR	HKDJPY	NOKTWD	SGDSEK	ZAR TWD
CHF INR	HKDKRW	NZD HKD	SGD THB	
CHF KRW	HKDPHP	NZD SGD	THB IDR	
CHF MYR	HKDRMB	PHP JPY	THB INR	
CHF SGD	HKDTHB	PLN HKD	THB JPY	
CHFTHB	HKDTWD	PLN IDR	THB KRW	
CHFTWD	IDR INR	PLN INR	TRY IDR	
CNH SGD	INRIDR	PLN KRW	TRY TWD	
EUR HKD	INR JPY	PLN MYR	TWD IDR	
EUR IDR	INR KRW	PLN THB	TWD INR	
EUR INR	JPY IDR	PLN TWD	TWD JPY	
EUR KRW	JPY INR	SEK IDR	TWD KRW	
EUR MYR	JPY KRW	SEK INR	TWD THB	
EUR SGD	JPY SGD	SEK KRW	USD HKD	
EURTWD	KRW IDR	SEK THB	USD IDR	
GBP HKD	MYR HKD	SEK WD	USD INR	

LATAM	
Pairs	
AUD BRL	GBPMXN
AUD MXN	HKDMXN
BRLCZK	ILSMXN
BRL HKD	MSNBRL
BRL IDR	MSNIDR
BRL INR	MSNINR
BRL JPY	MSNJPY
BRL KRW	MXNKRW
BRL MXN	MSNTHB
BRL THB	MXNTWD
BRL TWD	NOKMXN
BRL ZAR	PLNMXN
CAD BRL	SEKMXN
CAD MXN	SGDBRL
CHF BRL	TRYBRL
CHF MXN	TRYMXN
EURARS	USDARS
EURBRL	USBRL
EURCLP	USDCLP
EURCOP	USDCOP
EURMXN	USD MXN
EURPEN	USD PEN
GBP BRL	ZAR MXN

CEMEA			
Pairs			
AUDCZK	EURKZT	ILSPLN	SGDPLN
AUDILS	EURMAD	ILSTHB	SGDTRY
AUDPLN	EURPLN	ILSTRY	SGDZAR
AUDTRY	EURQAT	ILSTWD	TRYCZK
AUDZAR	EURRON	ILSZAR	TRYJPY
CHF CZK	EURRUB	INRTRY	USD CZK
CHF HUF	EURSAR	MYRCZK	USD HUF
CHF ILS	EURTRY	MYRZAR	USD ILS
CHF PLN	EURZAR	NOKCZK	USD SAR
CHF RUB	GBP CZK	NOKZAR	USDISK
CHF TRY	GBP ILS	NZDZAR	USD KWD
CHF ZAR	GBP PLN	PLNCZK	USD KZT
CHF INR	GBP RUB	PLN JPY	USD MAD
CZK INR	GBP TRY	PLN NOK	USD PLN
CZK JPY	GBP ZAR	PLNSEK	USD RON
CZK KRW	HKDCZK	PLNTRY	USD RUB
CZK THB	HKDTRY	PLNZAR	USD TRY
CZK TWD	ILSCZK	RUBJPY	USD ZAR
EUR AED	ILSHKD	RUBRMB	ZARCZK
EUR CZK	ILSIDR	SEK CZK	ZAR JPY
EUR HUF	ILSINR	SEK ZAR	ZAR TRY
EUR ILS	ILSJPY	SGDCZK	
EURISK	ILSKRW	SGDILS	

PRECIOUS METALS					
Pairs					
XAGAUD	XAGSGD	XAGGBP	XAUTHB	XPD RMB	XPTUSD
XAGCHF	XAGUSD	XAUJPY	XAUUSD	XPDUSD	
XAGEUR	XAUAUD	XAUPLN	XAUZAR	XPTAUD	
XAGGBP	XAUCAD	XAURMB	XPDAUD	XPTEUR	
XAGJPY	XAUCHF	XAURUB	XPDEUR	XPTJPY	
XAGRMB	XAU EUR	XAUSGD	XPDJPY	XPTRMB	

**CONTACT US**  
 fenicsmd.com  
 datasales@fenics.com

**AMERICAS**  
 +1 212 968 2935

**EMEA**  
 +44 20 7877 6699

**JAPAN | KOREA**  
 +813 4580 2340

**SINGAPORE | SE ASIA | PACIFIC**  
 +65 6632 3858

**HONG KONG | NORTH ASIA**  
 +852 3405 2758

**CHINA | NORTH ASIA**  
 +86 21 2281 2588

Currency pair inclusion may be updated  
 (Client notice will be provided)

**FENICS MARKET DATA**

© 2022 BGC Partners, Inc. All rights reserved. Fenics, Fenics Market Data, BGC, BGC Partners, kACE<sup>2</sup> and GFI are trademarks/service marks and/or registered trademarks/service marks of BGC Partners, Inc. and/or its affiliates. Other trademarks appearing herein are the property of their respective owners. Entities within the BGC Partners, Inc. group are registered as applicable. For regulatory disclosures and disclaimers please visit: [www.bgcpartners.com/bgc/global-businesses](http://www.bgcpartners.com/bgc/global-businesses)