

SURVEILLANCE SOLUTIONS

In response to regulatory pressure (MiFID II, MAR, and Dodd-Frank) to expand the remit of surveillance to cover a broader range of asset classes, Fenics offers a series of Surveillance data solutions. Fenics offers data in fixed-income, and other over-the-counter (OTC) products that allows for:

- Access to the full depth and breadth of BGC Partners' multi-venue, consolidated order book
- The prospect of reduced surveillance alert generation and time for reconciliation
- Institutional and individual trader profile in the context of the marketplace
- Dominance reports at a granular, instrument level
- Additional, contextual market data

KEY PRODUCTS

FMD – SURVEILLANCE INSIGHTS

- Detailed, complete, multi-venue order book and trade consolidated tape of all tradeable instruments
- Accurate timestamp, instrument ID, order status, trade status, time in and time filled, traded, or cancelled, price information (in the format of the strategy or instrument being traded), quantity, currency, etc
- Bespoke files available to flag individual LEI activity

FMD – SURVEILLANCE INSIGHTS, FOCUSED

A focused and precise report targeting instruments of specific interest to customers.

FMD – DOMINANCE REPORTS

An aggregated summary of all the BGC Partners order and trade volumes compared to activity for a client-specific LEI and or trader. The report can be accessed by asset class, sector, sub-sector, individual instrument, and tailored to highlight specific risk factors in a fast and efficient manner.

FMD – TRADE AND ORDER RECAP

Detailed, bank specific, daily trade and order recap service, by LEI and venue.

Coverage: Government Bonds (UST, Gilts, EGBs), Global Corporate and EM Bonds, Inflation Products (Global), FX Options, IR options, IR Swaps

Delivery: Delivery via FTP in machine readable and customised format

Example FMD Surveillance Insights:

File Name	Date	Time	Name	ISIN	Client Particip	Venue Trans ID	Status	Side	Price	Price Type	Quantity	Buying Qty	Std Size	Currency	Transaction ID	Order Trade Type
CORP_US	2020-02-04	2020-02-04T09:14:13.143616000	NFLX 4.625 29	XS2076099865	Y	IY2207483	New	buy	112	percentage	1	1	1	EUR	2020.02.04_order_4932	order
CORP_US	2020-02-04	2020-02-04T09:14:14.289314000	NFLX 4.625 29	XS2076099865	N		New	sell	112.5	percentage	1	1	1	EUR	2020.02.04_order_4933	order
CORP_US	2020-02-04	2020-02-04T09:14:14.295049000	NFLX 4.625 29	XS2076099865	N		Cancelled	sell	112.5	percentage	6	6	1	EUR	2020.02.04_order_4808	order
CORP_US	2020-02-04	2020-02-04T09:14:14.296765000	NFLX 4.625 29	XS2076099865	N		Cancelled	sell	112.5	percentage	0	0	1	EUR	2020.02.04_order_4915	order
CORP_US	2020-02-04	2020-02-04T09:14:56.321258000	NFLX 4.625 29	XS2076099865	N		New	sell	112.375	percentage	4	4	1	EUR	2020.02.04_order_4939	order
CORP_US	2020-02-04	2020-02-04T09:20:07.665574000	NFLX 4.625 29	XS2076099865	Y	IY2207483	Replaced	buy	112.125	percentage	1	1	1	EUR	2020.02.04_order_4932	order
CORP_US	2020-02-04	2020-02-04T09:20:09.333255000	NFLX 4.625 29	XS2076099865	N		Replaced	sell	112.375	percentage	1	1	1	EUR	2020.02.04_order_4933	order
CORP_US	2020-02-04	2020-02-04T09:20:09.336835000	NFLX 4.625 29	XS2076099865	N		Cancelled	sell	112.375	percentage	4	4	1	EUR	2020.02.04_order_4939	order
CORP_US	2020-02-04	2020-02-04T09:29:31.750996000	NFLX 4.625 29	XS2076099865	N		New	sell	112.25	percentage	4	4	1	EUR	2020.02.04_order_5093	order
CORP_US	2020-02-04	2020-02-04T09:53:53.630757000	NFLX 4.625 29	XS2076099865	N		Cancelled	sell	112.25	percentage	4	4	1	EUR	2020.02.04_order_5093	order
CORP_US	2020-02-04	2020-02-04T09:58:25.747333000	NFLX 4.625 29	XS2076099865	N		New	sell	112.25	percentage	2	2	1	EUR	2020.02.04_order_5387	order
CORP_US	2020-02-04	2020-02-04T10:12:45.504296000	NFLX 4.625 29	XS2076099865	Y	IY689202	Filled	buy	112.25	percentage	1	0	1	EUR	2020.02.04_order_5486	order
CORP_US	2020-02-04	2020-02-04T10:12:45.504296000	NFLX 4.625 29	XS2076099865	N		Partially Filled	sell	112.25	percentage	2	1	1	EUR	2020.02.04_order_5387	order
CORP_US	2020-02-04	2020-02-04T13:50:57.585154000	NFLX 4.625 29	XS2076099865	N		Cancelled	buy	112.15	percentage	1	1	1	EUR	2020.02.04_order_6974	order

For more information, please contact:

datasales@fenics.com or your local Fenics sales representative

FENICS MARKET DATA

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