

FENICS MARKET DATA FXO

Fenics Market Data is excited to release our enhanced Foreign Exchange Options service – FMD Complete FX & Metal Options. Available through Fenics and Refinitiv, 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

- kACE² 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 – 5, 10, 25 deltas
- Butterflies – 5, 10, 25 deltas
- Risk Reversal – 5, 10, 25 deltas
- Calls – 5, 10, 25 deltas
- Puts – 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		FMD FXO Global+ & Precious Metals		Fenics Insights: FXO
	GFI	BGC	BGC		GFI	BGC	FXO Global Plus	Precious 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 is 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	358	31	Client defined
Data Sources	Pillars	Pillars	Pillars		Pillars	Pillars	BGC and GFI Pillars BGC and GFI Specifics Venue Calculated		BGC and GFI Pillars
Delivery	ForexMatch API kACE ² VA	ForexMatch API	Direct FTP Refinitiv		Direct FTP	Direct FTP	Direct FTP Direct FIX kACE ² Live		Direct FTP
Update Frequency	Real-time	Real-time	Hourly Intraday EOD		EOD EOM	EOD EOM	Hourly Intraday EOD		EOD EOM
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:

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

AsiaEM				
Pairs				
AUDHKD	EURTWD	JPYSGD	SEKINR	TWDKRW
AUDIDR	GBPHKD	JPYTWD	SEKKRW	TWDTWB
AUDINR	GBPIDR	KRWIDR	SEKTHB	USDHKD
AUDKRW	GBPINR	MYRHKD	SEKTWD	USDIDR
AUDMYR	GBPKRW	MYRIDR	SGDCHF	USDINR
AUDSGD	GBPMYR	MYRINR	SGDCNH	USDKRW
AUDTHB	GBPPHP	MYRJPY	SGDCNY	USDMYR
AUDTWD	GBPSGD	MYRKRW	SGDHKD	USDPHP
CADHKD	GBPTHB	MYRRMB	SGDIDR	USDUSD
CADSGD	GBPTWD	MYRTHB	SGDINR	USDTHB
CHDHKD	HKDCNH	MYRTWD	SGDJPY	USDUSD
CHFIDR	HKDIDR	NOKIDR	SGDKRW	USDVND
CHFINR	HKDINR	NOKINR	SGDMYR	ZARIDR
CHFKRW	HKDJPY	NOKKRW	SGDNOK	ZARINR
CHFMYR	HKDKRW	NOKTHB	SGDPHP	ZARKRW
CHFSGD	HKDPHP	NOKTWD	SGDRMB	ZARTHB
CHFTHB	HKDRMB	NZDHKD	SGDSEK	ZARTWD
CHFTWD	HKDTHB	NZDSGD	SGDTHB	
CNHSGD	HKDUSD	PHPJPY	THBIDR	
CNHZAR	IDRINR	PLNHKD	THBINR	
CNZAR	INRIDR	PLNIDR	THBJPY	
EURHKD	INRJPY	PLNINR	THBKRW	
EURIDR	INRKRW	PLNKRW	TRYIDR	
EURINR	INRZAR	PLNMYR	TRYTWD	
EURKRW	JPYIDR	PLNTHB	TWDIDR	
EURMYR	JPYINR	PLNTWD	TWDINR	
EURSGD	JPYKRW	SEKIDR	TWDJPY	

LATAM	
Pairs	
AUDBRL	GBPMXN
AUDMXN	HKDMXN
BRLCZK	ILSMXN
BRLHKD	MSNBRL
BRLIDR	MSNIDR
BRLINR	MSNINR
BRLJPY	MSNJPY
BRLKRW	MXNKRW
BRLMXN	MSNTHB
BRLTHB	MXNTWD
BRLTWD	NOKMXN
BRLZAR	PLNMXN
CADBRL	SEKMXN
CADMXN	SGDBRL
CHFBRL	TRYBRL
CHFMXN	TRYMXN
EURARS	USDARS
EURBRL	USDBRL
EURCLP	USDCLP
EURCOP	USDCOP
EURMXN	USDMXN
EURPEN	USDPEN
GBPBRB	ZARMXN

CEEMEA			
Pairs			
AEDAUD	EURISK	ILSKRW	TRYCZK
AEDAUD	EURKZT	ILSPLN	TRYJPY
AEDJPY	EURMAD	ILSTHB	TRYZAR
AEDJPY	EURPLN	ILSTRY	USDAED
AUDCZK	EUROAT	ILSTWD	USDCZK
AUDILS	EURRON	ILSZAR	USDEGP
AUDPLN	EURRUB	INRTRY	USDGHS
AUDTRY	EURSAR	MYRCZK	USDHUF
AUDZAR	EURTRY	MYRZAR	USDILS
CADZAR	EURZAR	NOKCZK	USDISK
CHFCZK	GBPAED	NOKZAR	USDKES
CHFHUF	GBPAED	NZDZAR	USDKWD
CHFILS	GBPCZK	PLNCZK	USDKZT
CHFINR	GBPILS	PLNJPY	USDMAD
CHFPLN	GBPPLN	PLNNOK	USDMUR
CHFRUB	GBPRUB	PLNSEK	USDNGN
CHFTRY	GBPSAR	PLNTRY	USDPLN
CHFZAR	GBPSAR	PLNZAR	USDRON
CZKINR	GBPTRY	RUBJPY	USD RUB
CZKJPY	GBPZAR	RUBRMB	USDSAR
CZKKRW	HKDCZK	SEKCZK	USDTRY
CZKTHB	HKDTRY	SEKZAR	USDUGX
CZKTWD	ILSCZK	SGDCZK	USDZAR
EURAE	ILSHKD	SGDILS	USDZMW
EURCZK	ILSIDR	SGDPLN	ZARCZK
EURHUF	ILSINR	SGDTRY	ZARJPY
EURILS	ILSJPY	SGDZAR	ZARTRY

PRECIOUS METALS					
Pairs					
XAGAUD	XACSGD	XAUGBP	XAUTHB	XPDRMB	XPTUSD
XAGCHF	XAGUSD	XAUJPY	XAUUSD	XPDUSD	
XAGEUR	XAUAUD	XAUPLN	XAUZAR	XPTAUD	
XAGGBP	XAUCAD	XAURMB	XPDAUD	XPTEUR	
XAGJPY	XAUCHF	XAURUB	XPDEUR	XPTJPY	
XAGRMB	XAEUR	XAUSGD	XPDJPY	XPTRMB	

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

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