

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

- 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 (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		BGC and GFI Pillars	
Delivery	ForexMatch API kACE ² VA	ForexMatch API	Direct FTP Refinitiv Bloomberg	Direct FTP	Direct FTP	Direct FTP Direct FIX kACE ²		Direct FTP	
Update Frequency	Real-time	Real-time	Hourly Intraday EOD	EOD	EOD	Live Hourly Intraday 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:

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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	USDSEK
CNHDKK	GBPNOK	
CNHJPY	GBPNZD	

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

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
GBPBR	ZARMXN

CEMEA			
Pairs			
AUDCZK	EURKZT	ILSPLN	SGDPLN
AUDILS	EURMAD	ILSTHB	SGDTRY
AUDPLN	EURPLN	ILSTRY	SGDZAR
AUDTRY	EURQAT	ILSTWD	TRYCZK
AUDZAR	EURRON	ILSZAR	TRYJPY
CHFCEK	EURRUB	INRTRY	USDCZK
CHFCHF	EURSAR	MYRCZK	USDHUF
CHFILS	EURTRY	MYRZAR	USDILS
CHFPLN	EURZAR	NOKCZK	USDSAR
CHFRUB	GBPCEK	NOKZAR	USDISK
CHFTRY	GBPILS	NZDZAR	USDKWD
CHFZAR	GBPPLN	PLNCZK	USDKZT
CHFINR	GBPRUB	PLNJPY	USDMAD
CZKINR	GBPTRY	PLNNOK	USDPLN
CZKJPY	GBPZAR	PLNSEK	USDRON
CZKKRW	HKDCZK	PLNTRY	USDTRB
CZKTHB	HKDTRY	PLNZAR	USDTRY
CZKTWD	ILSCZK	RUBJPY	USDZAR
EURAED	ILSHKD	RUBRMB	ZARCZK
EURCZK	ILSIDR	SEKCZK	ZARJPY
EURHUF	ILSINR	SEKZAR	ZARTRY
EURILS	ILSJPY	SGDCZK	
EURISK	ILSKRW	SGDILS	

PRECIOUS METALS					
Pairs					
XAGAUD	XAGSGD	XAUGBP	XAUTHB	XPRMB	XPTUSD
XAGCHF	XAGUSD	XAUJPY	XAUUSD	XPDUSD	
XAGEUR	XAUAUD	XAUPLN	XAUZAR	XPTAUD	
XAGGBP	XAUCAD	XAURMB	XPAUD	XPTUR	
XAGJPY	XAUCHF	XAURUB	XPDEUR	XPTJPY	
XAGRMB	XAUEUR	XAUSGD	XPDJPY	XPTRMB	

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

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