

SURVEILLANCE SOLUTIONS

In response to regulatory pressure (such as MiFID II, MAR, and Dodd-Frank) and directives such as Market Watch 68, to expand the remit of surveillance to cover a broader range of asset classes and trading platforms, Fenics Market Data ('FMD') offers a series of Surveillance data solutions. FMD offers data spanning fixed-income, and broader asset class over-the-counter (OTC) products that allows for:

- Unique access to the full depth and breadth of BGC Groups' multi-venue, consolidated order book
- The prospect of reduced surveillance alert generation and time for reconciliation
- Highlighting institutional and individual trader profiles in the context of the marketplace
- Dominance reports down to 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 Group 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, trading entity 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

File Name	Date	Time	Name	ISIN	Client Participation flag	Venue Trans ID	Status	Side	Price	Price Type	Quantity (mm)	Remaining Quantity (mm)	Std Size	Currency	ID	Order Trade Type
CORP	04/02/2023	09:14:14	NFLX 4.625 29	XS2076099865	Y	1Y2207483	New	buy	112.00	percentage	1	1	1	EUR	order_4932	order
CORP	04/02/2023	09:14:14	NFLX 4.625 29	XS2076099865	N		New	sell	112.50	percentage	1	1	1	EUR	order_4933	order
CORP	04/02/2023	09:14:14	NFLX 4.625 29	XS2076099865	N		Cancelled	sell	112.50	percentage	6	6	1	EUR	order_4808	order
CORP	04/02/2023	09:14:56	NFLX 4.625 29	XS2076099865	N		Cancelled	sell	112.50	percentage	0	0	1	EUR	order_4915	order
CORP	04/02/2023	09:20:07	NFLX 4.625 29	XS2076099865	N		New	sell	112.38	percentage	4	4	1	EUR	order_4939	order
CORP	04/02/2023	09:20:09	NFLX 4.625 29	XS2076099865	Y	1Y2207483	Replaced	buy	112.125	percentage	1	1	1	EUR	order_4932	order
CORP	04/02/2023	09:20:09	NFLX 4.625 29	XS2076099865	N		Replaced	sell	112.375	percentage	1	1	1	EUR	order_4933	order
CORP	04/02/2023	09:29:31	NFLX 4.625 29	XS2076099865	N		Cancelled	sell	112.375	percentage	4	4	1	EUR	order_4939	order
CORP	04/02/2023	09:53:53	NFLX 4.625 29	XS2076099865	N		New	sell	112.25	percentage	4	4	1	EUR	order_5093	order
CORP	04/02/2023	09:58:25	NFLX 4.625 29	XS2076099865	N		Cancelled	sell	112.25	percentage	4	4	1	EUR	order_5093	order
CORP	04/02/2023	10:12:45	NFLX 4.625 29	XS2076099865	N		New	sell	112.25	percentage	2	2	1	EUR	order_5387	order
CORP	04/02/2023	10:12:45	NFLX 4.625 29	XS2076099865	Y	1Y689202	Filled	buy	112.25	percentage	1	0	1	EUR	order_5486	Trade
CORP	04/02/2023	13:50:57	NFLX 4.625 29	XS2076099865	N		Partially Filled	sell	112.25	percentage	2	1	1	EUR	order_5387	Trade

Example FMD Surveillance Insights

For more information, please contact:

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FENICS MARKET DATA

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