



Fenics | MarketData

Short-End FXO

Significant market-moving events — such as central bank decisions, economic data releases, and geopolitical developments — place **short-term Foreign Exchange (“FX”) volatility** in the spotlight. Managing volatility around these **‘event dates’** is critical for risk management.

Standard FX Options pricing sources use tenors like ON, 1-week, 1-month, and so on.

These conventional tenor structures **lack the precision** needed to capture **volatility uncertainty** around specific event dates. This creates a gap for traders looking for more **granular insights** during high-impact periods.

Our Solution: Short-End FXO by Fenics Market Data

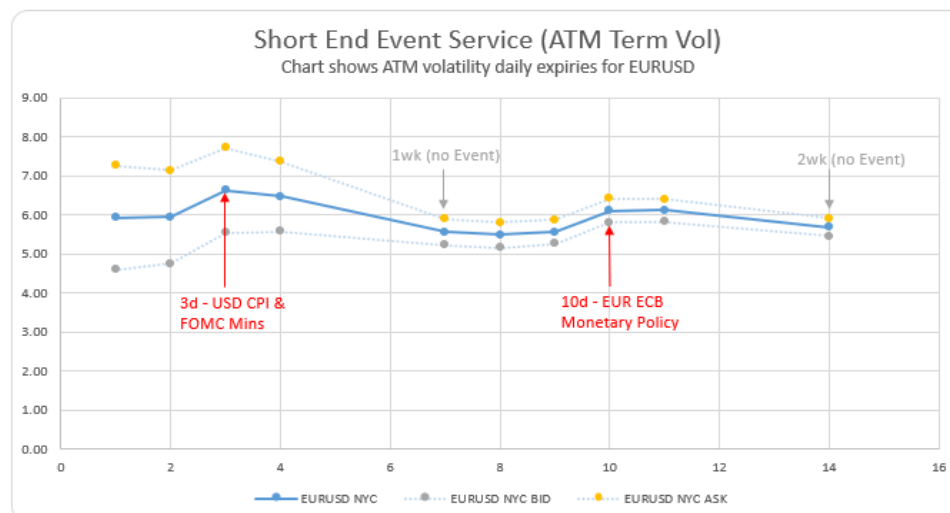
Our new **Short-End FXO product** offers:

- Daily term volatility levels out to 2 weeks
- The granularity required to track market movements accurately
- Data that pinpoints event-driven risk around key dates

With **Short-End FXO**, you can respond effectively to:

- Central bank policy announcements
- Employment data releases
- CPI reports
- Different option expiry cuts throughout the trading day

Whether it's a **planned event** or **unexpected global shifts**, our service equips you with all the data points required to **monitor and manage risk with precision**.



For more details, please contact us: datasales@fenics.com

FENICS MARKET DATA

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