



EVIDENTIAL DATA FOR CONTROL AND GOVERNANCE

Fenics Market Data is a leading provider and generator of global financial and commodities market data. Fenics Market Data is a division within BGC Group, Inc. (Nasdaq: BGC) and the distributor of data for the BGC Group of companies, including but not limited to, BGC, GFI, RP Martin, Freedom, Amerex, Aurel BGC, Sunrise, BGC Liquidez and Perimeter Markets, as well as our flagship Fenics Market Data packages. Data is sourced directly from the global broking operations of BGC Group, Inc, including electronic and voice broking, global pricing systems and analytics, with enhanced coverage through Fenics Market Data proprietary data packages.

Fenics Market Data harvests billions of data points daily from BGC Group Entities venues and then centralises and curates this data into multiple datasets providing unique solutions for Risk & Valuations.

DATA SOLUTION

- Level 1 and Level 2 order book data giving capital-backed, committed quotes and actual transactions
- Executable bid-offer spreads, Real price observation counts and volumes
- Coverage is for non-exchange and 'hard-to-value' financial and commodity instruments

USE CASES AND VALUE PROPOSITION:

VALUATIONS

Accounting Standards - ASC Topic 820, IFRS 13

- Corroboration of independent data to actual market activity – 'real-time' back testing
- Levelling within the fair value hierarchy
- Real-time pricing updates available, on a restricted basis, to broking clients via API
- Exit costs

Prudent Valuation

- Observable and executable bid-offer levels and liquidity metrics for close-out costs AVA, and concentrated positions AVA.

RISK

Fundamental Review of the Trading Book (FRTB)

- Real-price observations (RPOs) to satisfy the risk factor eligibility test (RFET)
- Modellability defined at the instrument and/or risk factor level

EVIDENTIAL ORDER AND TRADE INSIGHTS

Pricing

- Executable bid-offer levels sourced from BGC Partners' trading venues and execution platforms
- Most recent traded level
- Date and timestamp providing a full audit trail for bids, offers and trade

Liquidity

- Collated order and trade counts and volumes at the instrument level
- Instrument level liquidity scoring

Coverage

Government Bonds (UST, Gilts, EGB's), Global Corporate and EM Bonds, Inflation Swaps FX Options, IR Options, IR and FX Linear products, Equity Derivatives, Commodity Derivatives, leveraged Loans and asset backed securities.

Delivery

- Delivery via FTP in machine readable 'flat files'

For more information, contact us at: datasales@fenics.com