

BrokerTec US Treasury Data

Comprehensive US Treasury price discovery sourced from BrokerTec's market leading electronic trading services, offering the most in-depth perspective of the Wholesale US Treasury markets in a single view.

OVERVIEW

As the world's leading electronic interdealer platform for trading US Treasuries, the NEX BrokerTec platform is the most reliable source in providing industry standard pricing information for markets across the full range of US Treasury products, including Bills, Notes and Bonds.

BrokerTec facilitates the majority share of daily US Treasury electronic trading volumes, allowing NEX Data to offer clients access to the most liquid and comprehensive US Treasury data via direct feeds and through multiple vendors.

COVERAGE

US Treasury Composite – Top of Book

- Active Benchmarks, T-Bills & When-Issued – Maturities: 1M to 30Y
- Indications for Once Old & Twice Old Benchmarks – Maturities: 2Y to 30Y
- Top of Book Quotes as well as HIT & TAKE Trade Indications

US Treasury Composite – Depth of Book

- Active Benchmarks, T-Bills & When-Issued – Maturities: 1M to 30Y
- Indications on Once Old & Twice Old Benchmarks – Maturities: 2Y to 30Y
- Depth of Book Quotes; Top 5 levels of the Order Book
- HIT & TAKE Trade Indications
- Aggregated Daily Traded Volume for Active Benchmarks 2Y to 30Y
- Volume Weighted Average Price (VWAP) & Volume Weighted Average Yield (VWAY)

BENEFITS

Professional market participants can use BrokerTec US Treasury Data for:

- Instrument Pricing and Evaluations
- Compliance, Audit and Accounting
- Market and Credit Risk
- Trade Validation
- Portfolio Management
- Trade Cost Analysis

HOW TO ACCESS

- **Bloomberg:** <BRTC> BrokerTec US Treasuries; <BRTC1> Depth of Book; <BRTC2> Top of Book; <NEXD> Under Fixed Income, BrokerTec US Treasuries
- **Thomson Reuters:** <BTECINDEX> Menu; <500> Top of Book; <0#500PLUS> Depth of Book
- **NEX Data:** Direct via Data Feed

Find out more about your options to receive this service by emailing enquiries@nexdata.com or contact your local NEX office.

EMEA +44 20 7818 9911 | US +1 212 704 5470 | SINGAPORE +65 6831 0991 | HONG KONG +85 2 2878 6068

www.nexdata.com

All information contained herein ("Information") is for informational purposes only, is confidential and is the intellectual property of NEX Group plc and/or one of its group companies (collectively, "NEX"). This Information is not, and should not be construed as, an offer or solicitation to sell or buy any product, investment, security or any other financial instrument or to participate in any particular trading strategy. The Information is provided on an "as is" basis and is not to be relied upon and is not warranted, either expressly or by implication, as to completeness, timeliness, accuracy, merchantability or fitness for any particular purpose. All representations and warranties are expressly disclaimed. Access to the Information by anyone other than the intended recipient is unauthorised and any disclosure, copying or redistribution is prohibited without NEX's prior written approval. If you receive this information in error, please immediately delete all copies of it and notify the sender. NEX shall have no obligation to maintain, verify, correct, complete or update any such Information once disseminated. NEX reserves the right, in its sole discretion, to discontinue the transmission of the Information at any time for any reason. In no circumstances will NEX be liable for any indirect or direct loss, or consequential loss or damages including without limitation, loss of business or profits arising from the use of, any inability to use, or any inaccuracy in the Information. NEX and the NEX logo are trademarks of the NEX group. Certain NEX group companies are regulated by regulatory authorities. For further regulatory information, please see www.NEX.com. ©NEX Group plc 2018.