

BCMP

BLOOMBERG CAPITAL MARKETS PACKAGE

Comprehensive Interest Rate Derivatives price discovery with data sourced from market-leading electronic trading platforms, BrokerTec and Trad-X.

Features

Bloomberg Capital Markets Package (BCMP) is an Interest Rate Derivatives service offering widely sought-after swaps data from Trad-X, Tradition's multi-asset electronic trading platform for OTC derivatives and Treasury data from BrokerTec, a market leading electronic platform for trading US Treasuries.

The BCMP Service includes a medium-term swaps display, combining industry standard BrokerTec US Treasuries with Trad-X Swap Spreads, providing customers with an unparalleled level of price transparency, ensuring the most accurate pricing in the market for both treasuries and interest rate swaps.

Benefits

Professional market participants can use BCMP for:

- Instrument pricing and evaluations
- Compliance, audit and accounting
- Market and credit risk
- Trade validation
- Portfolio management

HOW TO ACCESS:

Bloomberg:

<BCMP> Bloomberg Capital Markets Main Menu

<BCMP1> USD Medium Term Swaps vs SOFR

<BCMP3> USD Medium Term Swaps vs LIBOR

<NEXD> NEX Data Main Menu

Bloomberg Price Source (PCS): BCMD

Available data

USD MEDIUM TERM SWAPS VS SOFR – BCMP1

- TRAD-X Interest Rate Swaps vs SOFR, Spread over BrokerTec US Treasury On-the-runs

USD SOFR BASIS SWAPS

- SOFR vs 1M LIBOR
- SOFR vs 3M LIBOR
- SOFR vs Fed Funds

SOFR OIS SWAPS

- Annual Money vs SOFR
- SOFR OIS FOMC Dates

CAD MEDIUM TERM SWAPS

- Tradition Swaps Spread over CAD Treasury On-the-runs

CAD BASIS SWAPS

- 3M BA vs 1M BA
- 3M BA vs 3M LIBOR

LEGACY USD MEDIUM TERM SWAPS VS LIBOR – BCMP3

- TRAD-X Interest Rate Swaps vs LIBOR, Spread over BrokerTec US Treasury On-the-runs

GLOBAL CCP BASIS SWAPS (CENTRAL COUNTER-PARTY)

- CME / LCH Basis
- EUREX / LCH Basis
- JSCC / LCH Basis

USD LIBOR BASIS SWAPS

- 1M vs 3M LIBOR
- 1M vs 6M LIBOR
- 3M vs 6M LIBOR
- 3M vs 12M LIBOR
- Fed Funds vs 3M LIBOR

INTEREST RATE SWAPS

- LCH & CME USD SB vs 3M LIBOR
- USD SB vs 3M LIBOR Switches
- USD SB vs 3M LIBOR Butterflies

USD FRA

- FRA OIS Spread

To learn more about BCMP, please contact cm.datasales@cmegroup.com

cmegroup.com

The content in this communication has been compiled by CME Group for general purposes only and is not intended to provide, and should not be construed as, advice. Although every attempt has been made to ensure the accuracy of the information within this communication as of the date of publication, CME Group assumes no responsibility for any errors or omissions and will not update it. Additionally, all examples and information in this communication are used for explanation purposes only and should not be considered investment advice or the results of actual market experience. This communication does not (within the meaning of any applicable legislation) constitute a Prospectus or a public offering of securities; nor is it a recommendation to buy, sell or retain any specific investment or service.

CME Group does not represent that any material or information contained in this communication is appropriate for use or permitted in any jurisdiction or country where such use or distribution would be contrary to any applicable law or regulation. In any jurisdiction where CME Group is not authorized to do business or where such distribution would be contrary to the local laws and regulations, this communication has not been reviewed or approved by any regulatory authority and access shall be at the liability of the user.

Certain CME Group subsidiaries are authorized and regulated by regulatory authorities. CME Group subsidiaries are required to retain records of telephone conversations and other electronic communications for a period of 5 to 7 years where required by certain regulation, copies of which are available on request (which may be subject to a fee). For further regulatory information please see www.cmegroup.com.

BrokerTec Americas LLC. ("BAL") is a registered broker-dealer with the U.S. Securities and Exchange Commission, is a member of the Financial Industry Regulatory Authority, Inc. (www.FINRA.org), and is a member of the Securities Investor Protection Corporation (www.SIPC.org). BAL does not provide services to private or retail customers.

CME Group Benchmark Administration Limited (CBA), Chicago Mercantile Exchange Inc. (including each of their respective subsidiaries and affiliates), their respective officers, directors, employees, agents, consultants and licensors shall not be liable to any person for any losses, damages, costs or expenses (including, but not limited to, loss of profits, loss of use, and direct or indirect, incidental, consequential or punitive damages), arising from any errors or inaccuracies made in connection with the calculation or distribution of the CBA benchmarks or market data. The foregoing limitation of liability shall apply whether a claim arises in contract, tort, negligence, strict liability, contribution or otherwise and whether the claim is brought directly or as a third party claim. Furthermore, there is no guarantee the continuity of the composition of the CBA benchmarks or market data, nor the continuity of their calculation, nor the continuity of their dissemination, nor the continuity of their calculation.

CME Group, the Globe Logo, CME, Globex, E-Mini, CME Direct, CME DataMine and Chicago Mercantile Exchange are trademarks of Chicago Mercantile Exchange Inc. CBOT is a trademark of the Board of Trade of the City of Chicago, Inc. NYMEX is a trademark of New York Mercantile Exchange, Inc. COMEX is a trademark of Commodity Exchange, Inc. All other trademarks are the property of their respective owners.

Copyright © 2022 CME Group Inc. All rights reserved.

Mailing Address: 20 South Wacker Drive, Chicago, Illinois 60606

PM22MD001G/0322