

# BrokerTec U.S. Treasury Data

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

## Overview

BrokerTec is the most reliable source in providing industry standard pricing information for markets across the full range of U.S. Treasury products, including Bills, Notes and Bonds. BrokerTec facilitates the majority share of daily U.S. Treasury electronic trading volumes, allowing CME Data Services to offer clients access to the most liquid and comprehensive U.S. Treasury data via direct feeds and through multiple vendors.

## Benefits

Professional market participants can use BrokerTec U.S. Treasury Data for:

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

## 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)

#### HOW TO ACCESS:

**Bloomberg:** <BRTC> BrokerTec U.S. Treasuries; <BRTC1> Depth of Book; <BRTC2> Top of Book; <NEXD> Under Fixed Income, BrokerTec U.S. Treasuries. Also available via B-Pipe.

**Refinitiv:** <BTECINDEX> Menu; <500> Top of Book; <0#500PLUS> Depth of Book. Also available via data feed.

**CME Group:** via MDP Channel 215

**CME DataMine:** Historical data

To learn more about BrokerTec U.S. Treasury Data, please contact [cmegasales@cmegroup.com](mailto:cmegasales@cmegroup.com)

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[cmegroup.com](http://cmegroup.com)

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

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