

BrokerTec Analytics

BrokerTec Analytics provides clients with extensive End-of-Day and Intra-day pricing and volume information for US Treasury Actives.

Features

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

BrokerTec facilitates the majority share of daily US Treasury electronic trading volumes, giving traders the opportunity to participate in a highly liquid and anonymous trading environment, and is available globally 23 hours a day.

The BrokerTec platform provides innovative technology solutions to customers across a wide range of products in more than 50 countries worldwide.

CME Data Services now offers access to highly sought-after value added data, sourced from the industry leading BrokerTec US Treasuries. The BrokerTec Analytics file helps clients evaluate End-of-Day and Intra-day pricing and volume information for US Treasury Actives, providing them with valuable insight into bond market liquidity, visibility into market depth and buy/sell ratio analysis.

Coverage

End of Day Levels

- Bid / Ask Price & Size
- Bid Yield, Ask Yield, Mid Yield
- High & Low
- Last Trade Price & Size
- Total Volume
- Duration
- Dollar Flow
- Volume Weighted Average Price (VWAP)
- Volume Weighted Average Yield (VWAY)
- 10 Day Moving Average Price
- 10 Day Moving Average Yield
- Best Bid Stack out to 5 levels
- Best Ask Stack out to 5 levels
- Best Bid Size out to 5 levels
- Best Ask Size out to 5 levels

Intra-day Levels

- Bid, Ask & Volume Snaps at 8am, 9am, 10am & 11am
 - 10 Day Moving Averages for Bid, Ask & Volume for 8am, 9am, 10am & 11am Snaps
 - VWAP Snaps at 8am, 9am, 10am & 11am
 - VWAY Snaps at 8am, 9am, 10am & 11am
 - 10 Day Moving Average for Last Trade Prices between 8am -11am
 - 10 Day Moving Average for Volume between 8am – 11am
 - 10 Day Moving Average for Number of Bids executed between 8am – 11am
 - 10 Day Moving Average for Number of Offers executed between 8am – 11am
 - 10 Day Moving Average for Bid/Ask Ratio between 8am – 11am
-

BrokerTec Analytics – Field List

The BrokerTec Analytics File consists of value-added data for the BrokerTec US Treasury on-the-run instruments. The File is available daily after 5PM EST and deliverable via SFTP.

BrokerTec US Treasury Actives

BID / ASK PRICE & SIZE
2 Year
3 Year
5 Year
7 Year
10 Year
20 Year
30 Year

Available Fields

FIELD NAME
Currency
Description
CUSIP
Maturity Date
Coupon

ALL AVAILABLE FIELDS

END-OF-DAY LEVELS	
Bid	Best Bid 2–Second Highest Bid in stack
Ask	Best Bid 3–Third Highest Bid in stack
Bid Yield (%)	Best Bid 4–Fourth Highest Bid in stack
Ask Yield (%)	Best Bid 5–Fifth Highest Bid in stack
Mid Yield (%)	Best Ask 1–Highest Ask in stack
Bid Size (in millions)	Best Ask 2–Second Highest Ask in stack
Ask Size (in millions)	Best Ask 3–Third Highest Ask in stack
Last Trade Price	Best Ask 4–Fourth Highest Ask in stack
Last Trade Size (in millions)	Best Ask 5–Fifth Highest Ask in stack
High	Best Bid Size 1
Low	Best Bid Size 2
Total Volume (in millions)	Best Bid Size 3
Duration	Best Bid Size 4
Volume Weighted Average Price	Best Bid Size 5
Volume Weighted Average Yield (%)	Best Ask Size 1
Dollar Flow	Best Ask Size 2
10 Day Moving Average Price	Best Ask Size 3
10 Day Moving Average Yield (%)	Best Ask Size 4
Best Bid 1–Highest Bid in stack	Best Ask Size 5

ALL AVAILABLE FIELDS

INTRA-DAY LEVELS	
8AM Bid	10AM Bid – 10 Day Moving Average
8AM Ask	10AM Ask – 10 Day Moving Average
8AM Volume (in millions)	10AM Volume – 10 Day Moving Average (in millions)
8AM Bid – 10 Day Moving Average	10AM VWAP
8AM Ask – 10 Day Moving Average	10AM VWAY (%)
8AM Volume – 10 Day Moving Average (in millions)	11AM Bid
8AM VWAP	11AM Ask
8AM VWAY (%)	11AM Volume (in millions)
9AM Bid	11AM Bid – 10 Day Moving Average
9AM Ask	11AM Ask – 10 Day Moving Average
9AM Volume (in millions)	11AM Volume – 10 Day Moving Average (in millions)
9AM Bid – 10 Day Moving Average	11AM VWAP
9AM Ask – 10 Day Moving Average	11AM VWAY (%)
9AM Volume – 10 Day Moving Average (in millions)	Trade Price (8am-11am) 10 Day Moving Average
9AM VWAP	Volume (8am-11am) 10 Day Moving Average (in millions)
9AM VWAY (%)	# of Bids Executed (8am-11am) 10 Day Moving Average
10AM Bid	# of Offers Executed (8am-11am) 10 Day Moving Average
10AM Ask	Bid/Ask Side Ratio (8am-11am) 10 Day Moving Average
10AM Volume (in millions)	

DIRECT DELIVERY AVAILABLE VIA SFTP. *Fee Liable Service. Sample File upon request

To learn more about BrokerTec Analytics, 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/0222