CME Group Town Hall @ WFIC

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24.3M Average Daily Volume*  
Our markets are traded by a diverse set of customers including Banks, Commercials, Hedge Funds, Asset Managers, and Prop Trading Firms.

4 Exchanges, 1 Marketplace  
CME, CBOT, NYMEX and COMEX exchanges; the widest range of global benchmark products from one central trading venue, CME Group.

167 Years Of Innovation  
From a floor-based agricultural business to the leading diversified electronic derivatives marketplace.

6 Major Asset Classes  
Futures and Options on Interest Rates, Equity Indices, Energy, Agricultural Commodities, Foreign Exchange and Metals.

* August 2019
CME Smart Stream on GCP - Next Generation Content Distribution

CME Group is Launching the very first truly native Real Time Market Data available in the Cloud.
Available Now for Deployment and Certification. Production on Nov. 17th, 2019

- Real-time market data distribution
- Availability in all 20 GCP Regions
- 134 “Edge” Locations, access anywhere on demand
- Limitless movement of content
- Low cost, pay as you go model for market data connectivity
- Immediate access to unlimited compute & storage
Bloomberg Capital Markets Package, BCMP

Interest Rate Derivatives Service, offering widely sought-after Swaps data from Trad-X, Tradition’s multi-asset electronic trading platform for OTC Derivatives and market leading US Treasury data from BrokerTec.

Available Content

- Medium Term Swaps
  - USD Medium Term Swaps <BCMP1>
  - CAD Medium Term Swaps
- Interest Rate Swaps
  - LCH USD Semi Bond vs 3M Libor Outrights
  - CME USD Semi Bond vs 3M Libor Outrights
  - USD Semi Bond vs 3M Libor Switches
  - USD Semi Bond vs 3M Libor Butterflies
- Global CCP Basis Swaps
  - CME vs LCH Basis
  - JSCC vs LCH Basis
  - EUREX vs LCH Basis
- Basis Swaps
  - 1M vs 3M Libor
  - 3M vs 6M Libor
  - Fed Funds vs 3M Libor
- SOFR OIS

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CME Group
Bloomberg Capital Markets Package, BCMP

Interest Rate Derivatives Service, offering widely sought-after Swaps data from Trad-X, Tradition’s multi-asset electronic trading platform for OTC Derivatives and market leading US Treasury data from BrokerTec.

Unique Selling Points

- US Treasury Rates reflect the most active and liquid source – BrokerTec (80% Market Share)

- Swap Rates reflects a combination of all voice and electronic trades. Voice brokers of USD Swaps at Tradition are required to update voice orders within the Trad-X platform

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BrokerTec

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BrokerTec US Treasury, BRTC – Available Content

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.

Available Content

Top of Book
- Issues: 2Y – 30Y Maturities
- Fields included are:
  - Best Bid / Ask
  - Aggregate Best Bid & Ask Size
  - Bid / Ask Yield-to-Maturity
  - Hit & Take Trade Indications

Depth of Book
- Top five levels of the Order Book for 2Y – 30Y Maturities
- Fields available for each tier of the order book include:
  - Bid / Ask
  - Aggregate Bid & Ask Size for each level
  - Market Volume; 2Y – 30Y

Additional Content
- Treasury Bills 1M – 1Y Maturities
- When-Issued Bills, Notes & Bonds; 1M – 30Y
- Once-old & Twice Old Notes & Bonds; 2Y – 30Y
- Volume Weighted Average Price (VWAP)*
- Volume Weighted Average Yield (VWAY)*
- Benchmarks vs CME Futures
- 11am, 3pm, 4pm, 5pm UST Fixings
Neptune - Global Corporate Composite Bond Product

Neptune Networks deliver high-quality bond market data from sell-side banks to buy-side clients. Their technology enables real-time connectivity between banks and investors which leads to meaningful conversations, satisfying the immediate requirements of each party and ultimately, increasing trade volumes. Neptune are uniquely positioned in the marketplace due to bilateral commitment from buy-side and sell-side, including representatives of each sitting on its board. The pricing service is powered by the Neptune platform which currently holds:

- **30,000 Bonds Daily**
- **$210B Daily Gross Notional**
- **55,000 AXE/INV Items Daily**
- **24 Currencies Supported**

**Key Benefits**

- Saves time, cost and requirements for customers to calculate themselves
- Access to 30,000 global corporate bonds
- Quotes contributed directly from the dealers
- Uniquely positioned due to bilateral commitment between the buy-side and sell-side.
CME Data Insights
Settlements & Valuations

New Real Time Channel with access to the best quality and supported theoretical valuations the exchange can provide across all futures and options listings, regardless of trading activity.

Includes:
- NEW Exchange-generated theoretical valuations for futures and options instruments without volume or open interest
- Future and option settlements
- End of day high/low prices
- Cleared volume and open interest
- Fixing/marker prices
- Provides 100% coverage of all listed expirations and strikes
Alternative Data at CME Group

CME Group is carefully curating sources of high quality alternative data which provide valuable insights into our commodity markets. These datasets will be delivered reliably, in structured formats, using DataMine – the same cloud-based portal and APIs used to deliver all other CME Group historical data.

**Easy Access to Data**
Immediately access historical data and daily updates through CME DataMine. Only one contract and API is required for multiple datasets.

**Relevant and Tested Data**
All of our data offerings are back-tested and reviewed to ensure correlation and relevance to our core derivative products.

**Expanding Data Offering**
Our traditional and alternative data offerings will continue to grow over time as we test and on-board new datasets.

www.cmegroup.com/alternativedata
Distribution as a Service

Supply Data
- indigo
  Crop Health Index
- Orbital Insight
  Crude Oil Storage
- MetalSignals

Market Sentiment
- 1QBit
  Market Sentiment Meter

Market Data
- JSE
  Equity & FX
- TP ICAP
  US Treasuries

Analytics
- Bantix Technologies
  Option Vol Curves
- Partner Exchanges
- DME, CME, MGEX, Eris Exchange
CME Group
Processes & Policies

Trey Berre
Global Head, Data Services

Ross Stuart
Sr. Director, Global Data Licensing Services
CME Group’s resource center will offer clients the ability to:

- Self-identify for various CME Group policies and licences
- Select relevant client sector (e.g. proprietary automated trading firm)
- Follow intuitive steps to interact with CME Group’s policies
- Stay up-to-date on market data policies
- Access all the information they need in a central location
- Remain in compliance with market data policies
- Increase awareness via different channels (e.g. videos, PDFs, tools)
Q&A

Go to www.menti.com and use the code 68 47 97
Thank You!

Contact markettechsales@cmegroup.com for more information