

Nasdaq Fixed Income U.S. Treasuries Premium Benchmark Series On Thomson Reuters

U.S. Treasury Benchmark Prices Direct from Inside the Market

Nasdaq Fixed Income (NFI) is the exclusive source for reliable real-time U.S. Treasury pricing sourced directly from NFI trading systems. Market professionals, from both the buy and sell side, have relied on NFI's U.S. Treasury data for more than 30 years.

Nasdaq Fixed Income U.S. Treasuries Premium Benchmark Series on Thomson Reuters provides real-time, tradeable, and executable pricing data for all U.S. Treasury benchmark instruments.

ISSUE	PRICE	YIELD	SIZE	ISSUE	PRICE	YIELD	SIZE
UST 2 YR	8499*30% - A99*31	2.2703-2.2662	232X46	UST 7 YR	8499*31% - A100	2.7523-2.7498	10X29
	VWAP 99*30%	VMAY 2.2788	VOL 2711		VWAP 99*31%	VWAY 2.7540	VOL 2094
	ORDER BOOK PRICE	ORDER BOOK SIZE	BID ASK STK STK		ORDER BOOK PRICE	ORDER BOOK SIZE	BID ASK STK STK
2	99*30% - 99*31%	270x135	1 1	2	99*31 - 100*00%	30x20	1 2
3	99*30% - 99*31%	299x205	1 1	3	99*30% - 100*01	18x18	1 1
4	99*30 - 99*31%	227x125	1 1	4	99*30 - 100*01%	20x16	1 1
5	99*29% - 100	173x83	1 3	5	99*29% - 100*02	19x16	3 1
			X				X
UST 3 YR	8499*28 - A99*28%	2.4187-2.4159	79X7	UST 10 YR	8499*10% - A99*11	2.8281-2.8263	8X31
	VWAP 99*27%	VMAY 2.4216	VOL 2422		VWAP 99*09%	VWAY 2.8314	VOL 6292
	ORDER BOOK PRICE	ORDER BOOK SIZE	BID ASK STK STK		ORDER BOOK PRICE	ORDER BOOK SIZE	BID ASK STK STK
2	99*27% - 99*28%	76x79	3 1	2	99*10 - 99*11%	30x31	1 2
3	99*27% - 99*28%	74x67	1 2	3	99*09% - 99*12	32x21	1 1
4	99*27% - 99*29	97x87	1 1	4	99*09 - 99*12%	26x22	1 1
5	99*27 - 99*29%	68x69	3 1	5	99*08% - 99*13	24x24	1 1
			X				X
UST 5 YR	84100*01% - A100*01%	2.6162-2.6145	6X49	UST 30 YR	8498*19% - A98*21	3.0713-3.0689	3X2
	VWAP 100*00%	VMAY 2.6207	VOL 7351		VWAP 98*14%	VWAY 3.0799	VOL 734
	ORDER BOOK PRICE	ORDER BOOK SIZE	BID ASK STK STK		ORDER BOOK PRICE	ORDER BOOK SIZE	BID ASK STK STK
2	100*01 - 100*01%	35x39	1 1	2	98*19 - 98*21%	2x2	1 1
3	100*00% - 100*02	35x23	2 1	3	98*18% - 98*22	4x3	1 1
4	100*00% - 100*02%	23x26	2 2	4	98*18 - 98*22%	3x1	1
5	100*00% - 100*02%	26x27	1 1	5	98*17% - 98*23	1x1	
			X				X

- Five Levels of Order Book:**
Capture the underlying market with 5 levels of order book
- Real-time Aggregated Volume, VWAP & VWAY:**
Volume-weighted averages updated and published once trade is completed
- Live Market Price:**
View live transaction details including real-time hits and takes, size and yield
- Active Stack Composition:**
Shows individual orders that comprise the current best bid and offer

Comprehensive Information Now Includes:

- Real-time Aggregated Volume, VWAP & VWAY updated as trades occur with tradeable bid, offer, price, yield
- Five levels of clickable market depth including order book and active stack compositions
- Live market activity for all benchmark instruments

Product Features & Benefits:

- Global market coverage provides live, liquid prices throughout the Asian, European and U.S. trading day
- Benchmark Fixings at 11a.m., 3,4,5p.m.
- Elementized data to drive spreadsheets and trading applications

Where To Find:

- Nasdaq Fixed Income U.S. Treasuries Guide: <NASDAQESPEED>
- Nasdaq Fixed Income U.S. Treasuries Premium Benchmark Series: <0#NSPD>
- All U.S. Treasury Issues and Treasury Swaps: <0#USTSY=NSPD>

More Information

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