

Quote: BGCMDSWAP BGCMDSWAP

BGCMDSWAP BGC Market Data

Interest Rate Options

=Swaptions=	=Caps/Floors=
EUR	EUR
ATM Lognormal Vols...<BGCMDOPTIONS01>	Caps/Floors Vols...<BGCMDOPTIONS04>
ATM Normalised Vols...<BGCMDOPTIONS02>	Cap Premiums...<BGCMDOPTIONS05>
ATM Forward Premiums...<BGCMDOPTIONS03>	Floor Premiums...<BGCMDOPTIONS06>
USD	USD
ATM Lognormal Vols...<BGCMDOPTIONS09>	Caps/Floors Vols...<BGCMDOPTIONS12>
ATM Normalised Vols...<BGCMDOPTIONS10>	Cap Premiums...<BGCMDOPTIONS13>
ATM Forward Premiums...<BGCMDOPTIONS11>	Floor Premiums...<BGCMDOPTIONS14>
GBP	GBP
ATM Lognormal Vols...<BGCMDOPTIONS17>	
ATM Normalised Vols...<BGCMDOPTIONS18>	
ATM Forward Premiums...<BGCMDOPTIONS19>	
JPY	
ATM Lognormal Vols...<BGCMDJPYIR01>	
ATM Normalised Vols...<BGCMDJPYIR02>	
ATM Forward Premiums...<BGCMDJPYIR03>	

Swaption

EUR	GBP
<BGCMDOPTIONS07>...<BGCMDOPTIONS08>	<BGCMDOPTIONS23>...<BGCMDOPTIONS24>

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BGC Market Data NZD Interest Rate Products

Interest Rate Swaps BKBM vs USD Libor @ flat

	Offer	Bid	BPV		Offer	Bid
1Y	3.9800	/4.9400	97.11	1Y	+14.00	+10.00
2Y	4.2800	/4.2400	189.79	2Y	+16.75	+12.75
3Y	4.4775	/4.4375	277.92	3Y	+18.75	+14.75
4Y	4.6175	/4.5775	361.60	4Y	+20.75	+16.75
5Y	4.7200	/4.6800	441.01	5Y	+22.50	+18.50
6Y	4.8050	/4.7650	516.24	6Y	+24.25	+20.25
7Y	4.8700	/4.8300	587.59	7Y	+26.75	+22.75
8Y	4.9250	/4.8850	655.17	8Y	+28.75	+24.75
9Y	4.9750	/4.9350	719.06	9Y	+30.75	+26.75
10Y	5.0225	/4.9825	779.37	10Y	+32.75	+28.75
12Y	5.1125	/5.0725	889.70	12Y	+35.25	+31.25
15Y	5.2075	/5.1675	1033.55	15Y	+37.50	+33.50

SwapSight Menu

NZD IRS & BS



Tradable Prices Direct From BGC Partners Broking Desks

Swaps: IRS, Basis Swaps, FRAs, Overnight Index Swaps, Non-Deliverable IRS

Options: Cap/Floor and Swaption Volatilities and Premiums

Skews: +/- 200bp for EUR, GBP, JPY and USD

BGC Market Data is one of the world's leading specialist providers of real-time, tradable, indicative, end-of-day and historical OTC market data. Data is sourced directly from BGC Partner's global broking operations – including electronic broking, global pricing systems and analytics – to provide clients with specialized, independent and verifiable OTC pricing services.

BGC Market Data provides extensive **Interest Rate Derivative** pricing derived from BGC Partners, including swaps and options. On Thomson Reuters, this data is available as a specialty data package. SwapSight offers premium real-time pricing of the global interest rate market including coverage of US, European, Asian and emerging market currencies.

Access to this real time data is available via our vendor partners, Thomson Reuters:

- SwapSight Index on Thomson Reuters EikonSM: **<BGCMDSWAP>**
- Thomson Reuters Datascope SelectSM
- Thomson Reuters Elektron RealtimeSM
- Thomson Reuters Tick HistorySM

**NOTE: Separate license required for Datascope Select, Elektron Realtime and Tick History services*