tullett prebon information

DATA. IT'S IN OUR DNA.

eNewsletter September 2015 | Issue 8

Welcome to the September edition of our newsletter. We are working on some exciting new market data services and developments at Tullett Prebon Information, more details can be found below.

BEST DATA PROVIDER
INSIDE MARKET DATA AWARDS 2015

We are delighted to announce that Tullett Prebon Information was awarded Best Data Provider (Broker) for fifth consecutive year at Inside Market Data Awards.

▸ Further information can be found here.

PRODUCTS

Tullett Prebon Information continues to work hard in strengthening its data offering. New products are often built based on customer requirements and we are leading innovators in the markets in which we operate. As such, we are pleased to announce the addition of the following new datasets:

IRO VOLATILITY
- Addition of EUR OIS discounted Shifted Lognormal Volatilities - ATM and Skews
- Additional fixed strikes EUR Cap/Floor surface
- Additional fixed strikes USD Cap/Floor surface
- Additional fixed strikes GBP Cap/Floor surface
- Additional fixed strikes JPY Cap/Floor surface
- Additional fixed strikes DKK Cap/Floor surface
- Additional fixed strikes NOK Cap/Floor surface
- Additional fixed strikes SEK Cap/Floor surface
- Additional fixed strikes CHF Cap/Floor surface

FIXED INCOME
- Addition of UK Most Recently Auctioned Benchmark Notes & Bonds
- Addition of Germany Most Recently Auctioned Benchmarks
- Addition of France Most Recently Auctioned Benchmarks
- Addition of Italy Most Recently Auctioned Benchmarks
- Addition of MYR Islamic Bank Notes
- Addition of MYR Islamic Bank Bills
- Addition of MYR Bank Negara Malaysia Monetary Notes
- Addition of MYR Bank Negara Malaysia Treasury Bills
- Enhancement of Thai Government Bond Benchmark curve – addition of 15y benchmark

FX SPOT AND FORWARD
- Addition of CADIDR Spot FX
- Addition of CHFIDR Spot FX
- Addition of INRIDR Spot FX
- Addition of KRWIDR Spot FX
- Addition of MYRIDR Spot Fx
- Addition of PHPIDR Spot FX
- Addition of SARIDR Spot FX
- Addition of TWDIDR Spot FX
- Addition of USDPHP Live Forwards - 1w, 2w, 3w and 1m tenors (T+0 settlement)
- Enhancement of USDHRK Forwards and Outrights – addition of all tenors to 1y, 15m and 21m
- Enhancement of EURHRK Forwards and Outrights – addition of all tenors to 1y, 15m and 21m

RATES
- Addition of DKKEUR Currency Basis Swaps
- Addition of NOKEUR Currency Basis Swaps
- Addition of SEKEUR Currency Basis Swaps
- Addition of NZDUSD Currency Basis Swaps
- Addition of USD LCH/CME Basis Swaps
- Addition of GBP LCH/CME Basis Swaps
- Enhancement of PLNEUR Currency Basis Swap curve – addition of 25y and 30y tenors
- Enhancement of EUR OIS curve – addition of 35y and 45y tenors
- Enhancement of EUR IRS vs 1 Month EURIBOR curve - addition of 35y, 40y, 45y and 50y tenors
- Enhancement of EUR Basis Swaps curve - addition of 35y, 40y, 45y and 50y tenors
- Enhancement of EURGBP Currency Basis Swap curve - addition of 50y tenor
- Enhancement of EURJPY Currency Basis Swap curve - addition of 50y tenor
- Enhancement of Offshore THB Cross Currency Swap curve – addition of 7y and 10y tenors
- Enhanced 24hr coverage of USD FF OIS for all points from both New York and Tokyo

OIL
- Enhancement of Fuel Oil coverage extended to 3 years forward

▸ For more information please contact: sales@tpinformation.com

Tullett Prebon Information always aims to satisfy the needs of its customers. Your valued feedback and business requirements are gratefully received.

For more information please contact: sales@tpinformation.com
London +44 20 7200 7600 | New York +1 877 639 7300 | Singapore: +65 6922 1129
www.tpinformation.com

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