

Welcome to the July 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 2014

We are delighted to announce that Tullett Prebon Information was once again awarded Best Data Provider (Broker) at the 2014 Inside Market Data Awards held in New York on 21st May.

► [Further information on the awards can be found here.](#)



PRODUCTS

Tullett Prebon Information is always working hard to strengthen 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:

VOLATILITY
CNY FX Options - 10 Delta Risk Reversals and Butterflies
COP FX Options - ATM, 10 and 25 Delta Risk Reversals and Butterflies
AUD/CAD, GBP/INR, JPY/IDR FX Options - ATM, 25 Delta Risk Reversals and Butterflies
SEK IRO Volatility and Forward Premiums
FIXED INCOME
Japanese Inflation Linked Bonds
UK Inflation Linked Bonds
Pfandbriefe Base Curve, 1m – 50y
Mortgage Pfandbriefe Curve, 1m – 50y
Public Pfandbriefe Curve, 1m – 50y
BENCHMARK CURVES
NOK Benchmark Covered Bond Curve, 1m – 120y
SEK Benchmark Covered Bond Curve, 1m – 120y
EUR Industrial Sector Spread Curves for Ratings AA-BB, 1d - 50y
EUR Financial Sector Spread Curves for Ratings AA-BBB-, 1d – 50y
EUR Benchmark Utility Spread Curves for Ratings A-BBB, 1m-120y
EUR Benchmark Utility (Ex PIIGS) Spread Curves for Ratings A-BBB, 1m-120y
FX SPOT AND FORWARD
SGD S/N Forward
KRW O/N, T/N, S/N Forwards
Onshore THB Spot
EUR/BGN, EUR/HRK Spot
UAH NDF expansion to 5y
ENERGY
German, French and Spanish Power (New prompt contracts including Day Ahead / Week Ahead & Weekend)
Asian Coal Derivatives (Indonesian Sub-Bit & South China (API8) contracts)
Light Distillates
Naphtha NWE
Naphtha NWE Crack To Brent
Naphtha MOPJ (Mean Of Platts Japan)
Naphtha MOPJ Crack To Brent
EuroBOB (European Gasoline)
EuroBOB Crack To Brent
Gasoline MOPS (Mean Of Platts Singapore)
Gasoline MOPS Crack To Brent
RBOB Swap (U.S. Gasoline)
RBOB Crack To Brent ("Rubber")
Propane CIF ARA (Amsterdam/Rotterdam/Antwerp)
Propane FEI (Far East Index, delivered to Japan)
Propane CP (Saudi Aramco Contract Price)
Nap MOPJ/Nap CIF ARA
Propane/Naphtha ARA
Propane FEI/Nap MOPJ
EuroBOB/Nap CIF ARA
East/West Gasoline
RBOB Crack (Crack To WTI)
Propane East/West (FEI v NWE)
Propane FEI/CP
Fuel Oil
Fuel Oil 1% NYH / 3.5% NWE Diff
Fuel Oil 3% USGC / 3.5% NWE Diff
Fuel Oil USGC / Brent Swap Diff
Fuel Oil 3% USGC / Sing 180 Diff
Fuel Oil USGC / NY Harbour Diff
Fuel Oil 1% NY Harbour
Fuel Oil 3% USGC No.6
Fuel Oil 3% USGC Crack to WTI Swap
Middle Distillates (Cracks to Brent)
Cracks To Brent
Jet CIF NWE
Jet FOB Barge
10ppm FOB Barge
10ppm CIF Med
10ppm CIF NWE
0.1 FOB Barge
0.1 CIF Med
0.1 CIF NWE
RATES
RMB Basis Swaps vs 7d Repo, O/N SHIBOR, 3m SHIBOR, 1y PBOC Deposit, 1y PBOC Lending
MYR vs 3m KLIBOR 6m and 9m IRS
USD IRS vs 1m LIBOR up to 30y
USD IRS vs 6m LIBOR up to 30y
SGD IRS vs 6m SOR 8y and 9y tenors
EUR/CHF Basis Swaps 10y to 30y
EUR FRA 1m terms
EUR OIS 16y to 19y tenors
MONEY
IDR Mini-Repo

► [For more information please contact: sales@tpinformation.com](#)

SDR DATA FEED NOW AVAILABLE

Tullett Prebon Information has launched an aggregated swap data repositories (SDR) data feed for the interest rate swaps (IRS) market, aiming to increase price transparency in accordance with the Dodd-Frank Act. The feed makes pre- and post-trade data available together in an easy-to-consume and consistent format, providing a comprehensive view of the market that combines standardised post-trade data with pre-trade bids and offers. The new feed includes post-trade prices and volumes from the Depository Trust & Clearing Corporation, one of the most widely used SDRs for the IRS market. This complements Tullett Prebon Information's own indicative IRS data.

► [Further information on SDR can be found here.](#)