DATA. IT'S IN OUR DNA.

eNewsletter December 2017 Issue 13

Welcome to the December 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.

PRODUCT ENHANCEMENTS

Tullett Prebon Information continuously strives to strengthen and expand its data offering. New products are regularly introduced, based on: the expansion of our broking operations, creation of new data partnerships, enhancements to our analytical capabilities as well as addressing customer requirements and requests.

We are committed to be the leading innovator in the markets in which we operate and are pleased to announce the addition of the following new datasets:

FX SPOT AND FORWARDS

Addition of AUD/RUB Spot FX
Addition of CAD/RUB Spot FX
Addition of CHF/RUB Spot FX
Addition of NOK/RUB Spot FX
Addition of NZD/RUB Spot FX
Addition of SEK/RUB Spot FX
Addition of AUD/TRY Spot FX
Addition of CAD/TRY Spot FX
Addition of NOK/TRY Spot FX
Addition of NZD/TRY Spot FX
Addition of SEK/TRY Spot FX
Addition of NOK/ZAR Spot FX
Addition of SEK/ZAR Spot FX
Enhancement of USD/CAD Forward FX - Spot Next
Enhancement of USD/BRL Non Deliverable Forwards (Forward Points) - 2y
Addition of USD/DKK Forward FX from Prebon Luxembourg desk
Addition of USD/NOK Forward FX from Prebon Luxembourg desk
Addition of USD/SEK Forward FX from Prebon Luxembourg desk
Addition of DKK/EUR Forward FX
Addition of JPY/EUR Forward FX
Addition of NOK/EUR Forward FX
Addition of USD/EUR Forward FX
Addition of PLN/EUR Forward FX
Addition of RUB/EUR Forward FX
Addition of TRY/EUR Forward FX

MONEY MARKETS

Addition of onshore IDR GMRA Repo rates

FX OPTION VOLATILITY

Addition of USD/IDR (live data) onshore ATM volatility

FIXED INCOME

Addition of AUD Rolling Maturity Bank Bills
Addition of INR Corporate Bonds - active issues
Addition of Fixed Income STRIPS - Interest only - Germany
Addition of Fixed Income STRIPS - Interest only - UK

RATES

Addition of EUR Basis Swaps (Eurex vs LCH)
Addition of CHF Basis Swaps - Act/360 SARON vs 30/360 Annual 3m IRS
Addition of AUD/EUR Cross Currency Basis Swaps - Act/365 Qtly BBSW v Act/360 Qtly EURIBOR
Addition of CAD/EUR Cross Currency Basis Swaps - Act/365 Qtly CDOR v Act/360 Qtly EURIBOR
Addition of NZD/EUR Cross Currency Basis Swaps - Act/365 Qtly BKBM v Act/360 Qtly EURIBOR
Addition of ZAR/EUR Cross Currency Basis Swaps - Act/365 Qtly JIBAR v Act/360 Qtly EURIBOR
Addition of JPY Interest Rate Swaps - Act/360 Annual vs 1m TIBOR
Addition of IDR Interest Rate Swaps - Act/360 Quarterly vs 3m LIBOR
Addition of CHF Overnight Index Swaps - Act/360 Ann vs SARON
Addition of GBP Zero Coupon Swap Spreads
Enhancement of NZD Currency Basis Swaps - 6y, 8y & 9y
Enhancement of AUD Forward Overnight Index Swaps - to include the 7th to 17th RBA meeting dates
Enhancement of NZD Interest Rate Swaps - 6y, 8y & 9y
Enhancement of INR Non Deliverable Overnight Index Swaps - 1m & 2m
Addition of JPY LIBOR Basis Swaps 6m vs 3m LCH Cleared
Addition of RMB IRS vs CDCC
Addition of RMB IRS vs 7 day Repo

COMMODITIES & ENERGY

Addition of PVM SGN Crude Oil:
- WTI Swap
- BFOE
- Dubai Cash
- EFS - Dubai
- Brent Dubai Differential
- Brent Oman Differential
- EFP - Oman
- EFP - Brent

Addition of Fuel Oil records for:
Residual Fuel Oil:
- Fuel Oil 3.5% CIF Cargo Med
- FO 3.5% Cargo CIF Med Crack to Brent
- 3.5% CIF/FOB Med

Addition of Oil records for:
Light Distillates:
- 95/92
- Med North
- MB3
- Gasoline Med
- Gasoline Med Crack to Brent
- Gasoline MOPS (95 RON)
- Gasoline MOPS (95 RON) Crack to Brent
- Propane MB3/ARA

LNG:
- JKM Swaps
- PVB Pricing

EQUITIES/GMIV

Addition of Euro Stoxx Banks Index for Dividend Swaps, Variance Swaps & Volatilities

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

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