

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.

NEW PRODUCTS

MiFID II

As the world's largest broker*, TP ICAP has great breadth and depth in venue linked execution coverage from our eleven trading venues operated by our broking businesses, Tullett Prebon, ICAP and PVM.

As part of TP ICAP group, our Data & Analytics division covers an extensive range of asset classes and liquidity pools to give you the coverage you need. We deliver it in real-time, using existing delivery mechanisms, the way you want it delivered.

We are here to help you navigate the complexity that Transparency brings to your daily business by supplying high quality market data for comparison.

[Learn more](#)

*According to the Morgan Stanley Research "Why Voice isn't broken" as of October 18, 2017

Tullett Prebon Information wins Best Data Provider in the 2018 Inside Market Data Awards

A huge thank you to all of you who voted us Best Data Provider again this year. That makes an astonishing eight years in a row. We remain committed to be the best and your high opinion is the best reward we could have.

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 EUR/TRY Forward FX
Enhancement of EUR/HRK Outright & Forward Points - 4y & 5y

MONEY MARKETS
Addition of CNH Implied Cash

FX OPTION VOLATILITY
Addition of 10, 15, 20, 25, 30, 35, 40 & 45 Delta Puts & Calls for 73 Currency Pairs
Enhancement of USD/CNH Indicative FXO ATM Volatility, Reference Forward Rate, 10 & 25 Delta Risk Reversals and Butterflies - 1w & 24m
Enhancement of USD/MYR Indicative FXO ATM Volatility, Reference Forward Rate, 10 & 25 Delta Risk Reversals and Butterflies - 1w
Enhancement of USD/RUB Indicative FXO ATM Volatility, Reference Forward Rate, 10 & 25 Delta Risk Reversals and Butterflies - 24m
Enhancement of USD/SGD Indicative FXO ATM Volatility, Reference Forward Rate, 10 & 25 Delta Risk Reversals and Butterflies - 1w

INTEREST RATE OPTIONS
Addition of GBP Swaptions Collar
Addition of HUF Swaptions Skews +25, +50, +75, +100, +200, +300, +400, -25, -50, -75, -100, -200, -300, -400 Basis Points
Addition of ZAR Swaptions Skews +25, +50, +75, +100, +200, -25, -50, -75, -100, -200 Basis Points
Enhancement of HUF Cap/Floor Straddles 0%, 0.125%, 0.25%, 0.375%, 0.625%, 0.75%, 0.875%, 1.125%, 1.25%, 1.375%, 1.625%, 1.75%, 1.875%, 2.25%, 2.75%, 3.25%, 3.75%, 4.25%, 4.75% strikes 1-10y
Enhancement of ZAR Cap/Floor Straddles 5.25%, 5.75%, 6.25%, 6.75%, 7.25%, 7.75%, 8.25%, 8.75%, 9.25%, 9.75% strikes 1-10y

RATES
Addition of JPY/USD Currency Basis Swap - IMM Dates 3m roll & 6m roll
Addition of KRW Non Deliverable Interest Rate Swap
Addition of NZD Basis Swap (3m BKBM vs OIS)
Enhancement of JPY/USD Currency Butterflies - 1y x 18m x 2y, 3m x 6m x 9m, 6m x 9m x 1y
Enhancement of NZD Interest Rate Swap - 20y
Enhancement of NZD/USD Currency Basis Swap - 20y
Enhancement of TRY/USD Cross Currency Interest Rate Swap - 18m

COMMODITIES & ENERGY
Addition of European Coal & Emissions Volatility - API2 & EUA contracts
Addition of LNG Conversion Package - JKM & PVB contracts
Enhancement of Asia Coal Package - Indonesia 4200 GAR
Enhancement of European Power Package - French & Italian Volatility

▶ [For more information please contact: sales@tpinformation.com](mailto:sales@tpinformation.com)

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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