

**CORPORATE
AND PRODUCT
OVERVIEW**



PERFORMANCE MATTERS



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AND PRODUCT
OVERVIEW**

WHO ARE TULLETT PREBON INFORMATION?

TULLETT PREBON INFORMATION (TPI) ARE THE LEADING PROVIDERS OF INDEPENDENT REAL-TIME PRICE INFORMATION FROM THE WHOLESALE INTER-DEALER BROKERED FINANCIAL AND COMMODITY MARKETS.

We are a wholly owned subsidiary of Tullett Prebon plc, a fully diversified inter-dealer broker with leading positions in global fixed income securities, money markets, capital markets, equities, energy, credit and associated derivatives products. Tullett Prebon operates in more than 20 countries, with over 200 desks and 1600 brokers globally, and is our principal source of information. Our independent pricing is unbiased, non-position influenced and we have an unrivalled track record in innovation.

Tullett Prebon are a multi award-winning inter-dealer broker, voted as Best Broker in various categories in FX Week's Best Banks Awards for the past eleven years. Tullett Prebon were the first international inter-dealer broker to be issued with a licence to broker OTC markets in China.

WHAT DOES TULLETT PREBON INFORMATION DO?

We provide independent and impartial pricing across the full range of financial and energy sectors, and their related derivative markets. By utilising the price flows generated by Tullett Prebon's brokerage areas and using our own pricing team, we are able to offer the most comprehensive coverage of the global OTC markets. Our impartial pricing sources, resilient technology infrastructure and choice of delivery options ensure that you always have a competitive edge.

WHAT DATA IS PROVIDED BY TULLETT PREBON INFORMATION AND HOW DOES IT BENEFIT OUR CLIENTS?

Our inter-dealer broker prices are available to support business applications at all stages of the investment process. While we are established as market leaders in the front office, our data is increasingly being used in areas such as pre-trade analytics, risk management, mark-to-market and algorithmic trading.

Our historical, end-of-day, intraday and real-time data is available either directly or via third party channels. Whatever your OTC content demands are, we have the flexibility to meet your needs.

The data we provide covers the full OTC content spectrum and includes the following asset classes:

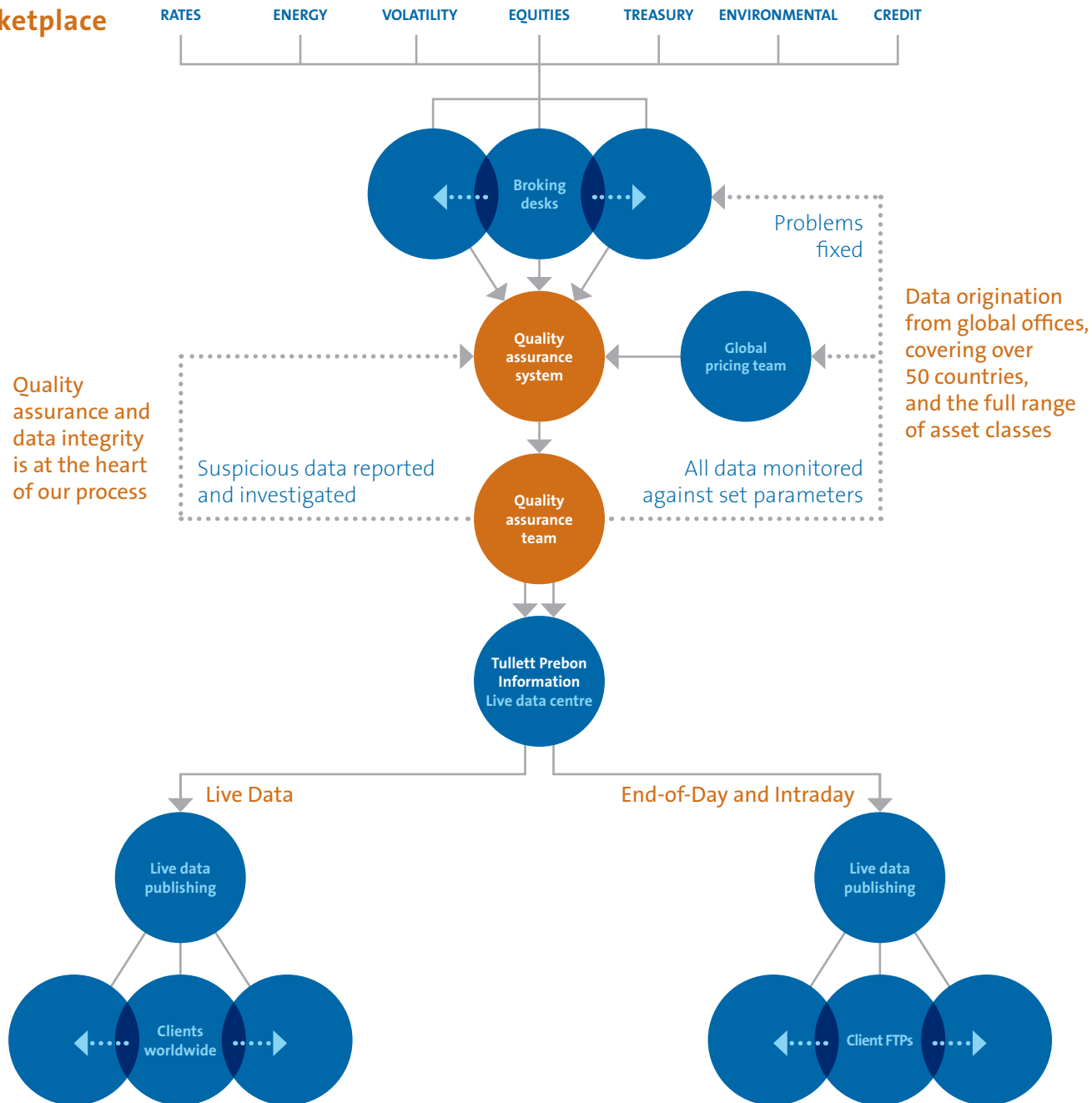
- Rates
- Fixed Income
- Money Markets
- Volatility
- Energy
- Economic Markets
- Precious Metals
- Credit Markets
- Property
- Environment
- Equity Markets

**INFORMATION CHANGES
PERFORMANCE**



DATA COLLECTION, QUALITY ASSURANCE AND DELIVERY

The marketplace



WHY SHOULD YOU USE TULLETT PREBON AS A REFERENCE DATA SOURCE?

ISDA®, THE INDUSTRY STANDARD FOR DERIVATIVE CONTRACTS, TRUSTS TULLETT PREBON'S PRICES.

The following Tullett Prebon pages are listed as reference sources in the most recent ISDA® Definitions documentation.

SMKR99	Live – US\$ Medium Term Swaps
SMKR100	Live – US\$ Medium Term Swaps with GovPX's US Treasury Data
SMKR10	Live – EUR Medium Term Swaps
SMKR15	10:00am & 11:00am EUR Swap Fixings
SMKR19	EUR Fix Composite Page
SMKR60	Live – AUD Medium Term Swaps
SMKR89	Live – CAD Medium Term Swaps

Tullett Prebon – trusted by ISDA®, and by clients around the world to deliver consistent, independent and impartial pricing.

WHAT STEPS ARE TAKEN BY TULLETT PREBON INFORMATION TO ENSURE DATA QUALITY?

Tullett Prebon Information deploys quality assurance experts globally for the purpose of monitoring the quality and accuracy of its data.

Tullett Prebon Information's state of the art data capture and real-time data management technology, backed up by its 24 x 6 global support, ensures the highest levels of accuracy and quality in its pricing services.

**INFORMATION CHANGES
PERFORMANCE**



COVERAGE DISTRIBUTION

We provide a broad set of data fields on over 35,000 securities traded in the OTC markets. Data is available on a live, intraday, end-of-day and historical basis.

DEVELOPED MARKETS:

AUD	Australia, Dollars
CAD	Canada, Dollars
CHF	Switzerland, Francs
DKK	Denmark, Kroner
EUR	Euro Member Countries, Euro
GBP	United Kingdom, Pounds
HKD	Hong Kong, Dollars
JPY	Japan, Yen
NOK	Norway, Krone
NZD	New Zealand, Dollars
SEK	Sweden, Kronor
SGD	Singapore, Dollars
USD	United States of America, Dollars

EMERGING MARKETS:

AED	United Arab Emirates, Dirhams
ARS	Argentina, Pesos
BGN	Bulgaria, Lev
BHD	Bahrain, Dinars
BRL	Brazil, Real
CLP	Chile, Pesos
CNY	China, Yuan Renminbi
COP	Colombia, Pesos
CZK	Czech Republic, Koruny
EEK	Estonia, Krooni
EGP	Egypt, Pounds
HRK	Croatia, Kuna
HUF	Hungary, Forint
IDR	Indonesia, Rupiahs
ILS	Israel, New Shekels
ISK	Iceland, Kronur
INR	India, Rupees
KRW	Korea (South), Won
KWD	Kuwait, Dinars
KZT	Kazakhstan, Tenge
LKR	Sri Lanka, Rupee
LTL	Lithuania, Litas
LVL	Latvia, Lats
MYR	Malaysia, Ringgits
MXN	Mexico, Pesos
OMR	Oman, Rial
PEN	Peru, Nuevos Soles
PHP	Philippines, Pesos
PKR	Pakistan, Rupee
PLN	Poland, Zloty
QAR	Qatar, Rial
RON	Romania, New Lei
RUB	Russia, Rubles
SAR	Saudi Arabia, Riyals
SKK	Slovakia, Euro
THB	Thailand, Baht
TRY	Turkey, New Lira
TWD	Taiwan, New Dollars
VEF	Venezuela, Bolivar
VND	Vietnam, Dong
UAH	Ukraine, Hryvnia
UYU	Uruguay, Pesos
ZAR	South Africa, Rand

DEVELOPED MARKETS

ISO CURRENCY CODE	AUD	CAD	CHF	DKK	EUR	GBP	HKD	JPY	NOK	NZD	SEK	SGD	USD
Rates													
Forward Rate Agreements	X	X	X	X	X	X	X	X	X		X	X	X
Repurchase Agreement		(X)											X
Overnight Index Swaps	X	X			X	X	X	X		X		X	X
Forward Overnight Index Swaps					X	X							X
OIS/IBOR Spreads					Xd	Xd		Xd					
FRA/OIS Spreads		X			X	X							X
Interest Rate Swaps	X	X	X	X	X	X	X	X	X	X	X	X	X
Cross Currency Interest Rate Swaps								X				X	
Basis Swaps	X	X	X	X	X	X	X	X	X	X	X	X	X
IBOR Basis Swaps	X	X			X	X	X	X	X				X
Interest Rate Butterflies					X	X							
Asset Swaps		X		X	Xi	X			X		X		X
Municipal Swaps													X
Fixed Income													
Government Bonds	X	X		X	Xi	X		X	X	X	X		X
Inflation Linked Government Bonds													X
Government Benchmark Bonds	X	X		X	Xi	X	X	X	X	X	X	X	X
VWAP Government Benchmark Bonds					Xd	Xd					Xd		X
Government Bond Options					Xi								
Bond Future Options					X								
Corporate Bonds	Xd	X	X	X	X	X	Xd	Xd	X	Xd	X	Xd	Xd
Mortgage Backed Securities													X
EuroBonds	X	X	X	X	X	X	X	X	X	X	X	X	X
Money Markets													
Spot Foreign Exchange	X	X	X	X	X	X	X	X	X	X	X	X	X
Forward Foreign Exchange	X	X	X	X	X	X	X	X	X	X	X	X	X
Cash Deposits & CDs	X	X	X	Xc	X	X	X	X	Xc	X	Xc	X	X
Interbank Fixings	X	X	X	X	X	X	X	X	X	X	X	X	X
Volatility													
Foreign Exchange Options (Live)	X	X	X		X	X	X	X	X	X	X	X	X
Foreign Exchange Options (Indicative)	X	Xd	X		X	X	Xd	X	X		X	Xd	X
Swaptions ATM	X	X	X	X	X	X		X	X		X		X
Swaptions Skew +- 200bps			X	X	X	X		X	X		X		X
Cap/Floors ATM	X	X	X	X	X	X		X	X		X		X
Cap/Floors Surface			X	X	X	X		X	X		X		X
Cap Skew +- 200 bps			X	X	X	X		X	X		X		X
Forward Starting Caplet Vols			X	X	X	X		X	X		X		X
Constant Maturity Swaps					X								X
CMS Spread Options (ATM, Cap/Floor, Correlation, Skew)					X								X
Equity Markets													
Convertibles					(X)	(X)	(X)	(X)					(X)
Cash Equities							X						X
Equity Options					X	X	X	X					X
Equity Option Volatility Surface	X	X			X	X	X	X					X
Equity Index Variance Swaps	(X)	(X)			(X)	(X)	(X)	(X)					(X)
Equity Index Straddles	(X)	(X)			(X)	(X)	(X)	(X)					(X)
Dividend Difference Swaps	(X)	(X)					(X)	(X)					(X)
Dividend Yields	(X)	(X)			(X)	(X)	(X)	(X)					(X)
Economic Markets													
Inflation Swaps					Xi	X		X					X
Inflation Options (zero coupon, YoY)					Xie	Xe							Xe
Inflation Asset Swaps					Xie	Xe							
Precious Metals (priced in range of centres)													
Gold (Spot, Forwards, Options, Fixings and IRs)													X
Zurich Gold (Spot)													X
Silver (Spot, Forwards, Options and Fixings)													X
Palladium (Spot and Fixings)													X
Platinum (Spot and Fixings)													X
Krugerrand (Spot)													X
Credit Markets													
CDS – Single Names					X								X
CDS – Indices					X								
Credit Tranches/Structures					(X)								
Property Markets													
Commercial Property Derivatives			X		X	X							X
Residential Property Derivatives						X							X
Environmental													
Co ₂ Credits (EUA)					X								
Co ₂ Options					X								
Emission Reduction Units (CERs)					X								
Emission Reduction Units (VERs)					X								
Renewable Energy Certificates	(X)									(X)			

ISO CURRENCY CODE	AED	ARS	BGN	BHD	BRL	CLP	CNY	COP	CZK	EEK	EGP	HRK	HUF	IDR	ILS	ISK	INR	KRW	KWD	KZT	LKR	LTL	LVL	MYR	
Rates																									
Forward Rate Agreements							X		X				X					X							
Repurchase Agreement							X																		
Overnight Index Swaps							X										X								
Interest Rate Swaps	X		X	X		(X)	X		X			Xd	X	X	X		X	X					Xd	X	
Non Deliverable Interest Rate Swaps vs 5		(X)			(X)		X	(X)						X			X	X						X	
Non Deliverable Interest Rate Swaps vs local fixing							X							X										X	
Cross Currency Interest Rate Swaps						(X)	X					Xd	X	X				X					Xd		
Basis Swaps			X						X				X					X							
Fixed Income																									
Government Bonds		(X)	(X)		X	(X)	Xd	X	Xd	(X)	(X)	(X)	Xt	(X)	(X)			Xt							
Government Benchmark Bonds					X		Xd	X						X				X	X					X	
Corporate Bonds																		X							
EuroBonds	X	(X)		X	X	(X)	X	X	X	X	X		X	X	X	X	X	X	X	X				X	
Money Markets																									
Spot Foreign Exchange	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X
Forward Foreign Exchange	X		X	X			X		X	X	X	X	X	X	X			X	X	X			X	X	
Non Deliverable Forwards		X			X	X	X	X			X			X				X	X			X		X	
Cash Deposits & CDs	X	Xc	Xc	Xc	Xc	Xc	Xc	Xc	Xc	Xc	Xc	Xc	Xc	Xc	Xc			Xc	Xc	X			Xc	Xc	
Interbank Fixings									X				X												
Volatility																									
Foreign Exchange Options (Live)		X			X	X	X	X	X				X	X	X			X	X		X			X	
Foreign Exchange Options (Indicative)					Xd		Xd		X				X	Xd	X			Xd	Xd					Xd	
Swaptions ATM									X				X		X			X							
Swaptions Skew +200bps									X				X												
Cap/Floors ATM									X				X		X										
Cap/Floors Surface									X				X												
Cap Skew +200 bps									X				X												
Forward Starting Caplet Vols																									
Equity Markets																									
Convertibles					(X)		(X)											(X)							
Cash Equities					(X)		(X)											(X)							
Equity Options					(X)		(X)											(X)							
Equity Option Volatility Surface					(X)		(X)											(X)							
Equity Index Variance Swaps					(X)		(X)											(X)							
Equity Index Straddles					(X)		(X)											(X)							
Dividend Difference Swaps					(X)		(X)											(X)							
Dividend Yields					(X)		(X)											(X)							

CURRENT AND FUTURE ENERGY CONTENT

ISO CURRENCY CODE	USD	EUR	GBP
Energy Market			
Soft Commodities – Europe		Xd	
Czech Power – Europe		X	
Dutch Power – Europe		X	
German Power – Europe		X	
German Power Option Vols – Europe		X	
French Power – Europe		X	
UK Power – Europe			X
Power Option Vols – Europe		X	
NBP Gas – Europe			X
NBP Gas Option Vols – Europe			X
Gas IPE – Europe		X	
Gas TTF – Europe		X	
Gas ST Fergus – Europe		X	
Gas PEG – Europe		X	
Gas Heren – Europe		X	
Gas Rough Storage – Europe		X	
Gas LNG (Liquified Natural Gas) – Europe		X	
Coal API2 / API4 and Implied Freight (API2 - API4) – Europe	X		
Coal Newcastle Coal (API6) – Europe	Xe		
Crude Oil – Swaps – Europe	X		
Gas Oil – Europe	X		
Heat Oil – Europe	X		
Kerosene – Europe	X		
LPG – Europe	X		

ISO CURRENCY CODE	USD	EUR	GBP
Energy Market			
Naptha – Europe	X		
Naptha Gas Options – Europe	X		
WTI Options Vols – Europe	X		
Biofuels – Europe	X		
Henry Hub Option Vols – Europe		X	
East Region - PJM - NYA - NYG - NYJ - Mass – North America	X		
Eastern Interconnector - North America	X		
Midwest Power - Cin - NI - Ad – North America	X		
ERCOT – North America	X		
West Region - SP15 - NP15 - PV - Mid C - Mead – North America	X		
East & West Region Power Options – North America	Xd		
Heat Rates - ERCOT - PJM – North America	X		
Heat Rates - West Region – North America	Xd		
Natural Gas - West - Mid – NE - North America	X		
Location Basis Swaps – North America	X		
Alberta Power – North America	X		
Ontario Power – North America	Xd		
Canadian Gas – North America	X		
Canadian Oil – North America	Xd		
Crude: Brent – Asia	X		
Crude: Dubai – Asia	X		
Uranium (u308) Forwards	X		
Uranium (u308) Options	X		

MXN	OMR	PEN	PHP	PKR	PLN	QAR	RON	RUB	SAR	SKK	THB	TRY	TWD	VEF	VND	UAH	UYU	ZAR
					X			X	X			X						X
								X	X			X						
X			X	X	X		X	X	X		X	X	X		X			X
		(X)	X	X							X	X	X		X			
								X	X		X	X	X					
X					X		X	X			X	X	X					X
X		Xd	Xt					Xd		Xd		Xd						Xd
X			X					Xd			X		X		Xd			
X		(X)	X		X		X	X	X		X	X	X		X			X
X	X	X	X	X	X	X	X	X	X		X	X	X	X	X	X	X	X
X	X		X	X	X	X	X	X	X		X	X						X
Xc	Xc		Xc	X	X	Xc	Xc	Xc	X		Xc	Xc	Xc		X	X		Xc
X					X				X									X
X		X	X		X						X		X					X
Xd			Xd		X			X				X	Xd					X
X					X		Xd	Xd										
					X													
X					X		Xd	Xd				Xd						
					X													
					X													Xd
X																		
(X)											(X)		(X)					
(X)											(X)		(X)					
(X)											(X)		(X)					
(X)											(X)		(X)					
(X)											(X)		(X)					
(X)											(X)		(X)					
(X)											(X)		(X)					
(X)											(X)		(X)					

KEY

- (X) Coming soon
- X Available now
- Xd In Development
- Xc Calculated Rate
- Xt Live Trading Rate
- Xi Euro Denominated Government Bonds and Inflation Swaps cover debt and inflation for the following markets: France, Germany, Italy, Spain, Netherlands, Belgium (These are represented separately)
- Xe Available on an End-of-Day Basis

Tullett Prebon Information regularly add new information to our existing data offering. Please visit our website WWW.TPINFORMATION.COM to view our latest data coverage.



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CONTACT

IF YOU WANT TO FIND OUT MORE ABOUT HOW WE CAN SUPPORT THE FAST CHANGING AND COMPLEX ACTIVITIES OF YOUR BUSINESS, BY TAILORING OUR PRICING AND USAGE TERMS TO SUIT YOUR NEEDS, PLEASE CONTACT:

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Tullett Prebon Information is an affiliate of Tullett Prebon, a fully diversified inter-dealer broker with a leading presence in the global fixed income markets, money markets, capital markets, energy and credit markets.