

Capital Markets Indicative Data

TP Inflation

Background

Tullett Prebon Information's Inflation Package is a comprehensive and independent global pricing service. The offering includes: Inflation-Linked Swaps, Option Caps and Floors (both Zero Coupon and Year-on-Year) and Asset Swaps.

This package provides users with valuable access to the extensive inflation-linked bond market. All pricing is sourced directly from Tullett Prebon's brokerage business, ensuring high-quality, market-reflective data.

Inflation-linked derivatives are financial instruments designed to help market participants manage the risks associated with changes in inflation. These tools are particularly valuable for entities with exposure to inflation-sensitive liabilities or revenues.

Key Benefits

- **Enhanced Decision Making:** Leverage accurate and timely inflation data to make informed financial decisions.
- **Effective Evaluations:** Utilise our comprehensive OTC inflation market pricing data to make effective evaluations across multiple currencies.
- **Improved Portfolio and Inventory Management:** Improve portfolio and inventory management with enhanced insight into inflation expectations and hedging requirements.
- **Accurate Price Verification:** Conduct price verifications and mark-to-market (M2M) valuations enabling and gain access to the vast inflation linked bond market.

Update Frequency

Real-Time, Intraday and End of Day

Coverage

Regions	LDN and US
Sub-Asset Types	Inflation Asset Swaps Inflation Forecast Fixings Inflation Swap Spreads Inflation Year on Year Caps/Floors Inflation Zero Coupon Caps/Floors Inflation Zero Coupon Swaps Inflation Fixing Swaps
Currencies	EUR, GBP, USD
History Start Date	April 2004+
Brands	TP

Use Cases

- **Market Makers:** Use these derivatives to hedge positions in inflation-indexed bonds.
- **Corporates:** Employ them to align or offset future inflation-linked liabilities, such as wage obligations or pension commitments—typically on the inflation-receiving side.
- **Inflation-Exposed Firms:** Companies in sectors like utilities or retail, which are sensitive to inflationary pressures, may use these instruments on the inflation-paying side to manage cost volatility.

Get in touch

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