

Capital Markets Indicative Data

ICAP LATAM

Background

The ICAP LATAM package is a comprehensive data offering focused on Fixed Income and Interest Rate Derivatives (IRD) across Latin American markets. Datasets sourced directly from ICAP's desks in New York, Colombia, and Mexico aimed at improving transparency and market insight for institutional clients.

The ICAP LATAM product is composed of fixed income, foreign exchange, and IRD data across Latin American markets. It aggregates pricing and trade information from private broker pages on Bloomberg and ETC platforms, covering sovereign debt, corporate bonds, FX NDFs, and interest rate swaps.

This data is particularly valuable for institutional clients, trading desks, and risk managers who require reliable, real-time and historical pricing for LATAM instruments. It addresses the need for transparency in emerging markets and supports informed decision-making across front-, mid-, and back-office functions.

Key Benefits

- Instrument Coverage:** Includes Sovereign and Corporate Bonds, Credit Default Swaps (CDS), Interest Rate Options (IRO), and Non-Deliverable Forwards (NDFs).
Benefit: Enables comprehensive market analysis and trading strategies across LATAM fixed income markets.
- Multi-Channel Delivery:** Available via Bloomberg, Refinitiv, and direct API/FTP channels.
Benefit: Flexible integration into client systems for real-time and end-of-day workflows.
- Enhanced Pricing and Indicative Data:** Indicative Data spread from updates from the Latam broker pages, and offering new enhanced pricing from our new Auction Match Trade Results.
Benefit: Improves data quality and reliability for pricing, valuation, and compliance use cases.

Update Frequency

Real-Time, Intraday and End of Day

Get in touch

For further information, please visit us at:

www.parametasolutions.com

Sales: findoutmore@parametasolutions.com

Support: support@parametasolutions.com

Coverage

Record Count	1,700+
Regions	Americas, Colombia, and Mexico
Sub-Asset Types	Cap and Floor Swaptions (MXN)
	Credit Default Swap Match Trades End of Day (ARS, BRL, COP, CLP, UYU)
	Cross Currency Basis Swaps (COP, MXN)
	Cross Currency Non Deliverable Swaps (ARS, PEN)
	Foreign Exchange Non Deliverable Forwards (ARS, CLP, COP, PEN)
	Foreign Exchange Non Deliverable Outrights (ARS, CLP, COP, PEN)
	Interest Rate Options (MXN)
	Interest Rate Swaps (MXN)
	Non Deliverable Swaps (COP)
	Non Deliverable Overnight Index Swap (COP, PEN, MXN-UDI)
	Non Deliverable Cross Currency Swap (ARS, COP, PEN)
	Overnight Index Swaps (MXN-F-TIIE)
	Sovereign and Corporate Match Trade End of Day (ARS, BOL, BRL, CLP, COP, Caribbean, ECS, UYU)
	Sovereigns and Corporates Fixed Income (ARS, BOL, BRL, CLP, COP, Caribbean, ECS, UYU)
Currencies	ARS, BOL, BRL, CLP, COP, ECS, MXN, PAB, PEN, UYU
History Start Date	Variable, Data as far back as February 2010
Brands	ICAP

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