

The source of global market information

ICAP Information empowers you to make trading and investment decisions with authoritative and independent over-the-counter (OTC) market information from a leading markets operator and provider of information services.

ICAP Information provides data services across all key asset classes and offers innovative solutions with real-time, end-of-day and historical products.

Our data is the intelligence behind algorithmic trading, research models, risk and compliance applications and portfolio pricing and management. We are a key source of market data for the industry.

ICAP Information collects information from ICAP's execution businesses. Using leading proprietary processes and algorithms, we verify the information before packaging it and distributing it in a form that suits our clients' workflows.

ICAP's high-quality pricing information can be tailored to the specific requirements of your organisation and has many potential applications. As a leading provider of OTC market information, ICAP Information is at the forefront of delivering independent data solutions to financial market participants.

Our global currency coverage includes:

AMERICAS ARS, BBD, BMD, BOB, BRL, BZD, CAD, CLP, COP, CRC, CUP, DOP, GTQ, HNL, HTG, JMD, MXN, PAB, PEN, PYG, SVC, TTD, USD, UYU, VEF

EMEA AED, ALL, BGN, BHD, BIF, BND, BSD, BWP, CHF, CVE, CZK, DJF, DKK, DZD, EGP, ETB, EUR, GBP, GHS, GMD, GNF, HRK, HUF, ILS, IQD, IRR, JOD, KES, KMF, KWD, KZT, LBP, LSL, LYD, MAD, MDL, MGA, MKD, MRO, MUR, MWK, NAD, NGN, NIO, NOK, OMR, PKR, PLN, QAR, RON, RSD, RUB, RWF, SAR, SCR, SDG, SEK, SOS, STD, SYP, SZL, TND, TRY, TZS, UAH, UGX, UZS, YER, ZAR, ZMK, ZMW

APAC AUD, BDT, CNY, FJD, HKD, INR, JPY, KHR, KRW, LAK, LKR, MMK, MOP, MYR, NPR, NZD, PGK, PHP, SGD, THB, TWD, VND

Global data coverage

FOREIGN EXCHANGE

FX Spot
FX Forwards
Non-Deliverable Forwards

MONEY MARKETS

Bills and Banker Acceptances
Commercial Paper
Cost of Funds Index
Cash Deposits
FX Implied Deposits
Fed Funds
Forward Implied Yields
Key Lending Rates
Mortgage Commitment Rate
Repos

INTEREST RATE DERIVATIVES AND VOLATILITY

Forward Rate Agreements
Short Swaps
IMM Swaps
Overnight Index Swaps
FRA OIS Spreads
CMS Mortgages
Interest Rate Swaps
Basis Swaps
Constant Maturity Swaps
MUNI Swaps
Swap Spreads
Zero Coupon Curves
Non-Deliverable Swaps

Interest Rate Options
CMS Spread Options
Caps / Floors
Swaptions

INFLATION DERIVATIVES

Inflation Swaps and Options

FIXED INCOME

Asia Pacific Government Debt
Eurobonds / Corporate Debt
European Government Debt
Latin American Government / Corporate Debt
Mortgage Bonds

CREDIT DERIVATIVES

Credit Default Swaps

ENERGY

Coal
Emissions
Natural Gas
Oil
Power
LNG

LEADING THE MARKET

For full details, go to www.icapinformation.com

EMEA: +44 (0)20 7200 7666 | AMERICAS: +1 212 341 9789

ASIA PACIFIC: Japan: +81 (0)3 5549 8107 | Singapore: +65 6922 1168 | Australia: +61 2 9276 1908

sales@icapinformation.com | operations@icapinformation.com



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