

TraditionDATA AONIA

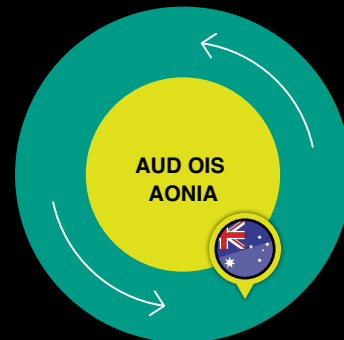
Tradition has operated in South East Asia (SEA) since 1979 and has managed the market-leading OTC voice-broking business in derivatives for more than 40 years.

In an effort to transition markets to indices that are a better reflection of true funding costs, with deeper reference data, central banks around the globe are investigating alternative reference rates (ARRs) to the current overnight indices.

AONIA is based on a compounded average of the RBA's Interbank Overnight Cash Rate and is calculated and published by the Reserve Bank of Australia each day. It represents the weighted average interest rate at which banks are willing to borrow and lend unsecured cash on an overnight basis.

Based on a combination of prices originated from trading by our brokerage desks and expert analytics, Tradition is producing the below AONIA curve:

The ARR product is currently available delivered direct from TraditionDATA as well as on Bloomberg and Refinitiv under our Global and Risk Free Rates packages <SDTFSDSSOFR>.



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About us

TraditionDATA provides consistent, high-quality financial market data that reflect real price interest in global OTC swaps markets, covering FX & Money Markets, Interest Rate Derivatives, Credit & Fixed Income, and Energy & Commodities. Data can be delivered directly from Tradition or from one of our global or regional distribution partners. Please contact your local TraditionDATA sales person.

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