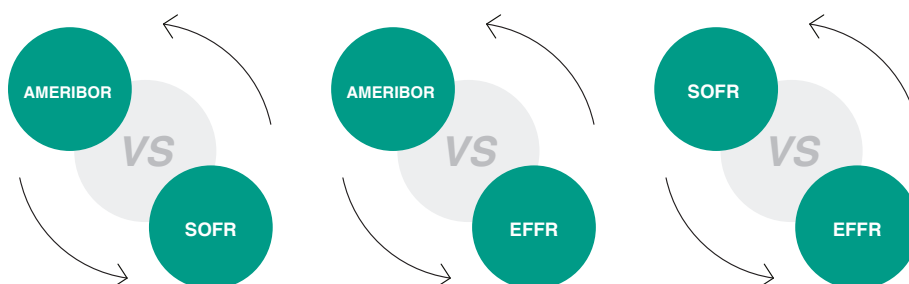


TraditionDATA AMERIBOR

In an effort to transition markets away from LIBOR to indices that are a better reflection of true funding costs, with deeper reference data, central banks around the globe are investigating alternatives most of which are based on overnight transactions.

The American Financial Exchange (AFX) began publishing the American Interbank Offered Rate (AMERIBOR®) in 2015. AMERIBOR, unlike SOFR, is based on unsecured loans and therefore contains a credit component that is more indicative of true funding costs for a wide variety of financial institutions, typically with assets under \$250BN.

TraditionDATA, in partnership with the AFX, is initially offering real-time spreads between monthly futures based on AMERIBOR, Secured Overnight Financing Rate (SOFR) and the Effective Fed Funds Rate (EFFR).



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AMERIBOR data is available in the TraditionDATA interest rates derivatives (IRD) and alternative reference rates (ARR) packages. The data is available both direct and through vendor channels including Bloomberg (under TRAD#RFR<GO>) and Refinitiv (under <TRADRFR>).

Compagnie Financiere Tradition is represented in almost 30 countries and is one of the world's largest interdealer brokers in over-the-counter financial and commodity related products. 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.

Real-time, intra-day, end-of-day and historical pricing originate from Tradition's global brokerage business. In addition to comprehensive coverage of the most liquid markets, our extensive product and geographic coverage means we can penetrate illiquid markets to provide hard-to-find prices in developing products and regions.

Data can be delivered directly from Tradition or from one of our distribution partners, which include, among others, Bloomberg, ICE, NEX and Refinitiv.

Discover more:
www.traditiondata.com

