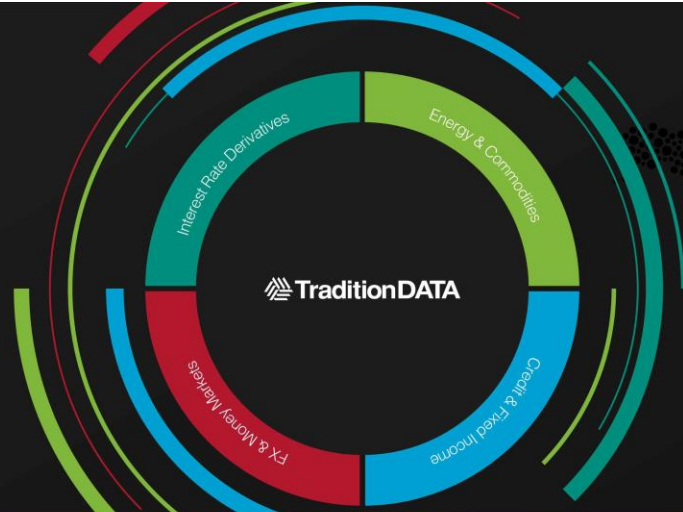


July 2021

NP:Jul21-0035



Product Notification

New Product: Tradition AMERIBOR OIS Curve

Following recommendations from global regulators to move away from LIBOR based industry benchmarks to a new set of alternative reference rates (ARRs) that better reflect true funding costs more heavily reliant on actual transaction.

As a global Inter-Dealer Broker, Tradition is a key intermediary in facilitating transactions in the underlying products that are foundational to calculation of these new alternative reference rates

TraditionDATA has again expanded its already comprehensive Alternative Reference Rate offering by creating an AMERIBOR OIS curve.



AMERIBOR OIS 3M to 50Y

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

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 through one of our distribution partners

Discover more: www.traditiondata.com

Americas:

+1 212 978 1950
americasales@traditiondata.com

Asia:

+852 3413 3674 / +65 6533 7976
asiasales@traditiondata.com

Europe, Middle East & Africa:

+44 (0)20 7198 5959
emeasales@traditiondata.com