

New Product: LATAM Cross-Currency Curves

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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 continue to implement alternative reference rates (ARRs) replacing the current set of indices.

In order to comply with new market conventions TraditionDATA has released a set of LATAM Cross-currency curves against USD SOFR. The curves cover Chilean Peso (CLP), Colombian Peso and Mexican Peso (MXN).

The offering is available via the below venues:

Delivery Venue	Package Name
Tradition Direct	IRD-CCS-AME-DOE
Bloomberg	TIRA
Refinitiv (LSEG)	Tradition IR Derivatives: Global & Tradition IR Derivatives: Americas Emerging

The LATAM Vs USD LIBOR curves are still being updated and supported in parallel.

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