

Product Enhancement: Enhancement of ARR Package

Date:
July 2021

Markets continue to transition across to indices that are a better reflection of true funding costs, with deeper reference data, central banks around the globe are investigating alternatives to the current overnight indices. Regulators continue to recommend a move away from LIBOR-based industry benchmarks to new Alternative Reference Rates (ARRs).

TraditionDATA has again expanded its already comprehensive Alternative Reference Rate offering by additional currencies and curves. The enhanced ARR offering now includes related AUD AONIA, CAD CORRA and JPY TONAR curves.



AONIA



CORRA



TONAR

Product delivery

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>.

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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