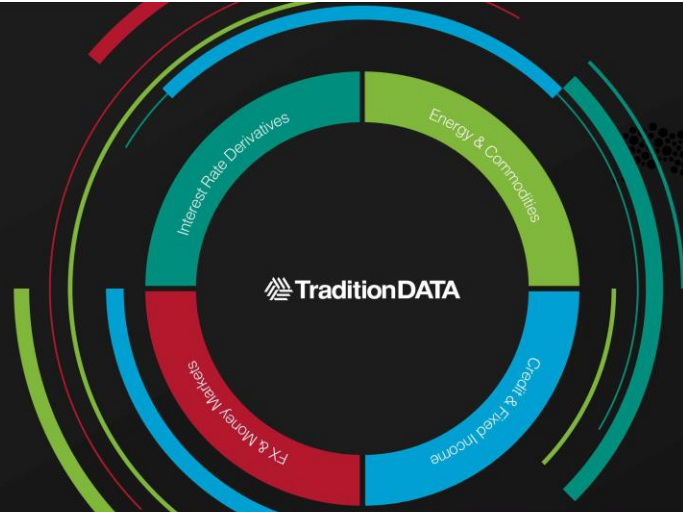


July 2021

NP:Jul21-0033



Product Notification

New Product: Tradition CAD CORRA Treasury Spreads

As 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 implementing alternatives to the current industry standard interest rate benchmarks. In June 2020 the bank of Canada took over the calculation and publishing of the Canadian Overnight Repo Rate Average (CORRA)

Based on feedback from our customers and in support of the growing use of CORRA, TraditionDATA has released implied USD "CORRA Spread over Treasuries" pricing which indicates the difference in yield between a CAD CORRA Swap OIS and the underlying CAD Treasury Bond for the appropriate maturity. This enhancement of our CAD market coverage will augment our existing pricing for CDOR spread overs.

This offering is currently available delivered direct from TraditionDATA and vendor partners as part of our Interest Rate Derivatives and Alternative Reference Rates (ARR) packages.



CAD CORRA Treasury Spreads 2Y-30Y

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

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

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