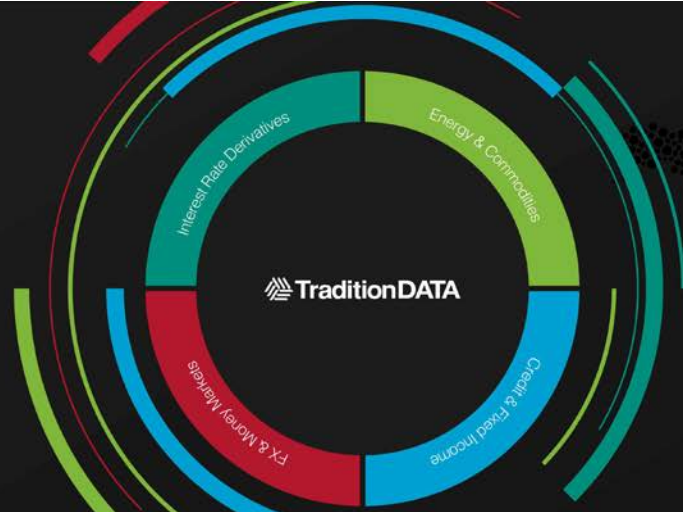


October 2020

NP: Oct20-01



Product Notification

Release: Tradition AMERIBOR Monthly Futures Spreads Data

TraditionDATA, in partnership with the AFX, has begun offering real-time spreads between American Interbank Offered Rate (AMERIBOR), Secured Overnight Financing Rate (SOFR) and the Effective Fed Funds Rate (EFFR). The spreads are initially based on the monthly futures. The data represents the expectation of future rates as well as the funding differences for secured vs. unsecured lending.

Tradition Ameribor Monthly Futures Spreads						
Month	FUT	CC	Ameribor/Fed Funds	Ameribor/SOFR	SOFR/Fed Funds	Time(GMT)
			BID / ASK	BID / ASK	BID / ASK	
Sep-20	U0		-0.4 / 1.6	-0.1 / 1.9	-1.2 / 0.8	13:09
Oct-20	V0		0.2 / 2.2	0.8 / 2.8	-1.6 / 0.4	13:13
Nov-20	X0		-0.4 / 1.6	0.3 / 2.3	-1.7 / 0.3	13:14
Dec-20	Z0		-0.1 / 1.9	-0.3 / 1.7	-0.8 / 1.2	13:14
Jan-21	F1		0.1 / 2.1	-1.0 / 1.0	0.1 / 2.1	13:14
Feb-21	G1		0.1 / 2.1	-0.3 / 1.7	-0.6 / 1.4	13:14
Mar-21	H1		0.3 / 2.3	-0.2 / 1.8	-0.5 / 1.5	13:14
Apr-21	J1		0.0 / 2.0	0.0 / 2.0	-1.0 / 1.0	13:14
May-21	K1		-0.0 / 2.0	0.2 / 2.2	-1.2 / 0.8	13:14
Jun-21	M1		-0.2 / 1.8	-0.5 / 1.5	-0.7 / 1.3	13:14
Jul-21	N1		0.2 / 2.2	-0.0 / 2.0	-0.8 / 1.2	13:14
Aug-21	Q1		0.2 / 2.2	0.4 / 2.4	-1.2 / 0.8	13:14

This offering is currently available delivered direct from TraditionDATA and vendor partners Bloomberg under TRAD#RFR<GO> and Refinitiv under <TRADRFR> to subscribers of our Interest Rate Derivatives and Alternative Reference Rates market data 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 from one of our distribution partners, which include, among others, Bloomberg, ICE, NEX and Refinitiv.

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