

TraditionDATA THOR

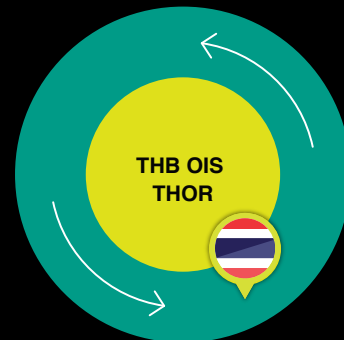
Tradition has operated in South East Asia (SEA) since 1979 and has managed the market-leading OTC voice-broking business in derivatives for more than 40 years.

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 are investigating alternatives to the current overnight indices.

The Bank of Thailand launched the Thai Overnight Repurchase Rate (THOR) in April 2020 and will replace the Thai Baht Interest Rate Fixing (THBFI) which will stop being published at the end of 2021.

Based on a combination of prices originated from trading by our brokerage desks and expert analytics, Tradition is publishing a THOR OIS curve which also forms part of the Global Alternative Reference Rates (ARR) package.

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>.



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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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