

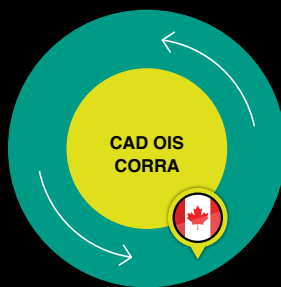
# TraditionDATA CORRA

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 alternative reference rates (ARRs) to the current overnight indices.

The Canadian Overnight Repo Rate Average (CORRA) is an existing OIS rate which is now using an enhanced methodology. The Bank of Canada (BOC) took over publication in Jun 2020. For the Canadian market there will be a multiple rate approach with CDOR and CORRA co-existing as interest rate benchmarks.

In conjunction with one of the leading brokers in New York, Tradition is producing enriched CORRA data and CDOR Basis curves based on a combination of prices originated from trading by our brokerage desks and expert analytics.

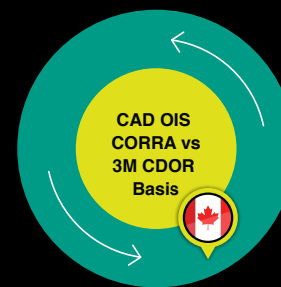
The ARR product is currently available delivered direct from TraditionDATA as well as on Bloomberg and Refinitiv under our Global and Risk Free Rates packages <SDTFSDSSOFR>.



1W - 18M



1st BOC Meeting  
- 7th BOC Meeting



1Y - 30Y

## 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.

Discover more: [www.traditiondata.com](http://www.traditiondata.com)

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