

GBP SONIA IROs

Following the recommendation of global regulators to move away from LIBOR-based industry benchmarks to new alternative reference rates (ARRs), the Bank of England have identified SONIA as the best alternative to GBP LIBOR, which will cease to be quoted at the end of 2021.

As a global Inter-Dealer Broker, Tradition is in a key position to provide products that are foundational to SONIA and other new alternative reference rates.

Tradition, working in conjunction with our customers, has released a SONIA underlying Interest Rate Options product containing both Swaptions and Caps& Floors curves with exercise periods and underlying tenors ranging from one year out to thirty years.

This offering is currently available delivered direct from TraditionDATA as well as on Bloomberg under TRIO and Refinitiv under our Global and EMEA Interest Rate Options packages <SDTFSDSIOG & SDTFSDSIOE>.



Great British Pound (GBP) - Interest Rate Derivatives

Currency	Underlying	Spot Premium	Forward Premium	Normal Vol	Log Vol
GBP	SONIA OIS	✓	✓	✓	✓

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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