



Product Notification

New Product: Tradition SOFR “Futures Unchanged” Data

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 investigating alternatives to the current industry standard interest rate benchmarks. Regulators continue to recommend a move away from LIBOR to new Alternative Reference Rates (ARRs).

TraditionDATA has released a SOFR “Futures Unchanged” swap prices to complement our existing SOFR and Libor curves.

A “Futures Unchanged” swap transaction involves the execution of an exchange traded futures contract and the simultaneous execution of an equivalent quantity of the OTC derivative instrument. Tradition executes the “Futures Unchanged” Swap Leg on Tradition SEF and then inputs the related block futures into CME Direct.

- TraditionDATA has released USD “Futures Unchanged” pricing which is the closing SOFR Futures contract Implied Quarterly Money versus SOFR IMM dated OIS.



Real-time data is available for 20 IMM periods based on the 6M, 1Y and 2Y SOFR Futures closing prices

Delivery channels include direct from TraditionDATA and over Refinitiv in the Global Interest Rate Derivatives and RFR 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 through one of our distribution partners

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