



NEW & ENHANCED PRODUCTS

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 interest rate benchmarks such as LIBOR.

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

Tradition, working in conjunction with our customers, has released a SOFR 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.



Currency	Underlying	Spot Premium	Forward Premium	Normal Vol	Log Vol
USD	SOFR OIS	●	●	●	●

This Interest Rate Options offering is currently available delivered direct from TraditionDATA as well as on Bloomberg under TRIO and Refinitiv under our Global and AMERS Interest Rate Options packages < SDTFSDSI OG & SDTFSDSIOAM >.

Please visit our LIBOR Transition page on our website: <https://traditiondata.com/libor-transition/us-sofr/>

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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