TraditionData.

TraditionData USD SOFR Products

TraditionData's SOFR packages provide the most robust, comprehensive and accurate view of the American Markets.

The Federal Reserve Bank of New York began publishing the Secured Overnight Financing Rate (SOFR) in April 2018.

SOFR Packages from TraditionData.

Our analytics team use Repo order and transaction data, sourced from our leading USD Repo business in New York, to create a forward prediction of the SOFR fixing.

In addition to the use of USD Repo data, we take into account events such as end-of-month corporate tax days where demand for cash increases, producing a more robust forward looking curve.

Tradition dominated the Inter-Dealer Broker USD rates market in 2022 in terms of volume of trades. This means you can count on our data to provide the most robust, comprehensive and accurate view of the market through packages that best meet your needs.

SOFR data is available via direct feed from TraditionData, on Bloomberg under TIRS and through Refinitiv under USDSROIS=TRDL.

What is SOFR?

As an ARR , SOFR is based on transactions in the US dollar overnight repurchase agreement (repo) market, making it a highly reliable and transparent benchmark.

The transition from LIBOR to SOFR will be complete on 30th June 2024.

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24 hour updated SOFR curve

+111k updates per hour

0N-60Y tenors on SOFR curve

3 main offices

> We continue to outperform our competitors. In 2022 Tradition represented 35% of all Inter-Dealer market activity in the USD rates market.
>
> This means you can count on our data to provide the most robust, comprehensive and accurate view of the market through packages that best meet your needs.

Ian Sams
Head of Product - EMEA

The following 9 datasets are available for resale as part of the SOFR data package:

Dataset Description	Tenors
USD OIS SOFR (24hr curve)	O/N – 60Y
USD OIS SOFR vs Fed Fund	1Y – 50Y
USD OIS SOFR vs 1M LIBOR	3M – 30Y
USD OIS SOFR vs 3M LIBOR	6M – 50Y
USD Spread SOFR vs FOMC Dates	1st FOMC Meeting – 12th FOMC Meeting
USD OIS SOFR Treasury Spreads	2Y – 30Y
USD Spread SOFR Futures Unchanged	6M, 1Y, 2Y Curves
USD OIS SOFR Single Period Swaps	1M, 3M, 6M 12M Curves
USD OIS SOFR Butterfly Spreads	39 prices

■ Why TraditionData?

Get closer to the market with TraditionData – a leading provider of OTC Inter-dealer market data.

With over 1 trillion data points across 200+ products and 189 instruments going back 15+ years, as well as a global presence with 43 offices in 30 countries, we provide precision data and analytics to our customers that is used daily for trading and business decisions.

TraditionData is part of Tradition (Compagnie Financière Tradition S.A. (SWX: CFT)), one of the world's largest interdealer brokers in over-the-counter financial and commodity products. Tradition's long history of managing pricing liquidity and trade execution across multiple asset classes in vanilla and complex products in primary and emerging markets enables us to provide valuable pricing data for many of the world's most dynamic and traditionally opaque markets.

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