

## Product Notification: Amazon Partnership

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 overnight indices. TraditionDATA has proudly partnered with Amazon Data Exchange, to offer our clients an hourly snap with an end-of-day collation of Traditions SOFR, ESTR, SONIA, AMERIBOR and HONIA Risk Free Rates.

### Secured Overnight Financing Rate (SOFR):

	Dataset Description	Tenors
1.	USD OIS SOFR	O/N – 60Y
2.	USD OIS SOFR vs. Fed Funds	1Y – 50Y
3.	USD OIS SOFR vs. 1M LIBOR Basis	3M – 30Y
4.	USD OIS SOFR vs. 3M LIBOR Basis	6M – 60Y
5.	USD Spread SOFR vs. FOMC Dates	1 <sup>st</sup> FOMC Meeting – 12 <sup>th</sup> FOMC Meeting
6.	USD AM vs. SOFR IMM Dates	1 <sup>st</sup> IMM Date – 12 <sup>th</sup> IMM Date

### EURO Short-term Rate (ESTR):

	Dataset Description	Tenors
1.	EUR OIS ESTR	O/N – 50Y
2.	EUR OIS ESTR vs. EONIA	1Y – 50Y
3.	EUR OIS ESTR vs. 3M EURIBOR Basis	6M – 60Y
4.	EUR Spread ESTR vs. ECB Dates	1 <sup>st</sup> ECB Meeting – 15 <sup>th</sup> ECB Meeting

### Sterling Overnight Index Average (SONIA):

	Dataset Description	Tenors
1.	GBP OIS SONIA	1W – 50Y
2.	GBP OIS SONIA FRA	Standard Tenors
3.	GBP OIS SONIA vs. 3M LIBOR Basis	1Y – 60Y
4.	GBP Spread SONIA vs. MPC Dates	1 <sup>st</sup> MPC Meeting – 9 <sup>th</sup> MPC Meeting

#### Americas:

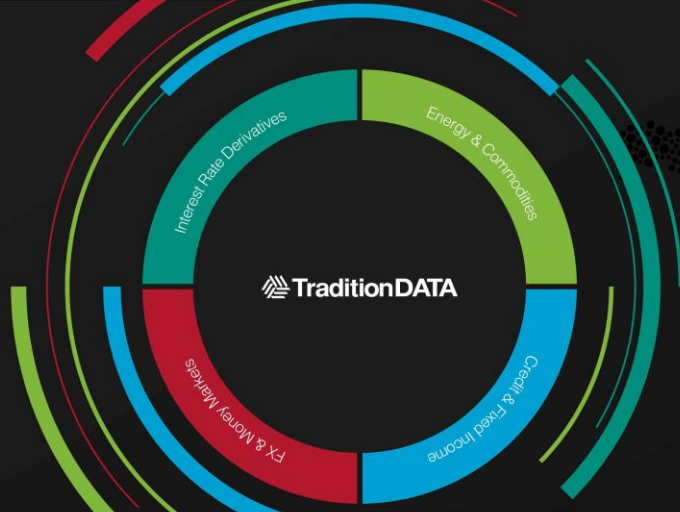
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**American Interbank Offered Rate (AMERIBOR):**

	Dataset Description	Terms
1.	UDS AMERIBOR vs. SOFR 1M Futures Spread	Contracts 1 - 12
2.	USD AMERIBOR vs. Fed Funds 1M Futures Spread	
3.	USD SOFR vs. Fed Funds 1M Futures Spread	

**Hong Kong Dollar Overnight Index Average (HONIA):**

	Dataset Description	Tenors
1.	1M HIBOR/HONIA BASIS M/M 1M HONIA FLAT	3M – 10Y
2.	3M HIBOR/HONIA BASIS Q/Q 3M HONIA FLAT	6M – 10Y
3.	HKD OIS FIXED vs 3M HONIA COMP Q/Q	6M – 10Y
4.	HKD OIS ANN FIX vs HONIA COMP	1M – 1Y
5.	HIBOR/SOFR Q/Q SOFR FLAT	1Y – 1Y
6.	HONIA/SOFR Q/Q SOFR FLAT	1Y – 10Y
7.	HKD OIS SPS vs 1M HONIA	Standard Tenors
8.	HKD OIS SPS vs 3M HONIA	Standard Tenors

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