TraditionDATA

# Product Enhancement: 24 Hour SOFR Treasury Spreads and Annual Money vs SOFR OIS

November 2021

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**Effective November 1st 2021, Tradition Group's Secure Overnight Financing Rate (SOFR) Treasury Spreads and Overnight Index Swap (OIS) contributions have upgraded to a 24 hour model.**

As we continue to enhance our products and coverage to meet the global needs of our clients, TraditionDATA is excited to announce the further development of our SOFR product to a 24 hour model.

This change has enhanced Tradition's SOFR OIS and Treasury Swap Curves offering to a 'follow the sun' setup with contributions from our various global offices in New York, London and Tokyo.

Customers will now be able to access the data direct from TraditionDATA or via one of our distribution partners:

- **Refinitiv** under PDP Code <SDTFSDSSOFR>
- **Bloomberg** under our TIRS (GCO 42428) pricing source.


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