



# Product Notification

## Release: Enhancement of CNH Interest Rate Options

**Due to a change in market conventions, on September 19<sup>th</sup> 2022, Tradition Group's Chinese RMB (CNH) LIBOR Non-linear based instruments and pages will undergo a change to reflect the move to SOFR.**

Tradition, working in conjunction with our customers, will be moving away from a LIBOR to a SOFR underlying Interest Rate Options Swaptions product with periods and underlying tenors ranging from one month out to thirty years.



Currency	Underlying	Spot Premium	Forward Premium	Normal Vol	Log Vol
CNH	USD SOFR	•	•	•	•

The CNH Interest Rate Options offering is currently available delivered direct from TraditionDATA as well as on Bloomberg under TIRO <GO> and Refinitiv under our Global and Asia Greater China Interest Rate Options Packages <SDTFSDSIOG & SDTFSDSIOGC>

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 from one of our distribution partners, which include, among others, Bloomberg, ICE, NEX and Refinitiv.

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