

## Product Notification: London JPY LIBOR End of Life

February 2022

NT: Feb22-0049

Effective March 10<sup>th</sup>, 2022, Tradition Group's London published Yen LCH cleared LIBOR swaps instruments will become end of life.

Due to the cessation of Libor and other Interbank Offer Rates, TraditionDATA is making changes to its Japanese Yen based products to keep in line with this migration to more secure short-term overnight benchmarks.

The below internal instruments and Bloomberg tickers will be effected:

IRS		IRS (LCH)		Basis
Tradition	Refinitiv	Tradition	BBG	Tradition
JPYSB6L1Y=TUK	JPYSB6L1Y=TRDL	JPYSB6L1YLCH=TUK	JYSWAP1	JPYSB3L6L1YLCH=TUK
JPYSB6L2Y=TUK	JPYSB6L2Y=TRDL	JPYSB6L2YLCH=TUK	JYSWAP2	JPYSB3L6L2YLCH=TUK
JPYSB6L3Y=TUK	JPYSB6L3Y=TRDL	JPYSB6L3YLCH=TUK	JYSWAP3	JPYSB3L6L3YLCH=TUK
JPYSB6L4Y=TUK	JPYSB6L4Y=TRDL	JPYSB6L4YLCH=TUK	JYSWAP4	JPYSB3L6L4YLCH=TUK
JPYSB6L5Y=TUK	JPYSB6L5Y=TRDL	JPYSB6L5YLCH=TUK	JYSWAP5	JPYSB3L6L5YLCH=TUK
JPYSB6L6Y=TUK	JPYSB6L6Y=TRDL	JPYSB6L6YLCH=TUK	JYSWAP6	JPYSB3L6L6YLCH=TUK
JPYSB6L7Y=TUK	JPYSB6L7Y=TRDL	JPYSB6L7YLCH=TUK	JYSWAP7	JPYSB3L6L7YLCH=TUK
JPYSB6L8Y=TUK	JPYSB6L8Y=TRDL	JPYSB6L8YLCH=TUK	JYSWAP8	JPYSB3L6L8YLCH=TUK
JPYSB6L9Y=TUK	JPYSB6L9Y=TRDL	JPYSB6L9YLCH=TUK	JYSWAP9	JPYSB3L6L9YLCH=TUK
JPYSB6L10Y=TUK	JPYSB6L10Y=TRDL	JPYSB6L10YLCH=TUK	JYSWAP10	JPYSB3L6L10YLCH=TUK
JPYSB6L11Y=TUK	JPYSB6L11Y=TRDL	JPYSB6L11YLCH=TUK	JYSW11	JPYSB3L6L11YLCH=TUK
JPYSB6L12Y=TUK	JPYSB6L12Y=TRDL	JPYSB6L12YLCH=TUK	JYSWAP12	JPYSB3L6L12YLCH=TUK
JPYSB6L13Y=TUK	JPYSB6L13Y=TRDL	JPYSB6L13YLCH=TUK	JYSW13	JPYSB3L6L13YLCH=TUK
JPYSB6L14Y=TUK	JPYSB6L14Y=TRDL	JPYSB6L14YLCH=TUK	JYSW14	JPYSB3L6L14YLCH=TUK
JPYSB6L15Y=TUK	JPYSB6L15Y=TRDL	JPYSB6L15YLCH=TUK	JYSW15	JPYSB3L6L15YLCH=TUK
JPYSB6L16Y=TUK	JPYSB6L16Y=TRDL	JPYSB6L16YLCH=TUK	JYSW16	JPYSB3L6L16YLCH=TUK
JPYSB6L17Y=TUK	JPYSB6L17Y=TRDL	JPYSB6L17YLCH=TUK	JYSW17	JPYSB3L6L17YLCH=TUK
JPYSB6L18M=TUK	JPYSB6L18M=TRDL	JPYSB6L18MLCH=TUK	JYSW18	JPYSB3L6L18MLCH=TUK
JPYSB6L18Y=TUK	JPYSB6L18Y=TRDL	JPYSB6L18YLCH=TUK	JYSW19	JPYSB3L6L19YLCH=TUK
JPYSB6L19Y=TUK	JPYSB6L19Y=TRDL	JPYSB6L19YLCH=TUK	JYSW20	JPYSB3L6L20YLCH=TUK
JPYSB6L20Y=TUK	JPYSB6L20Y=TRDL	JPYSB6L20YLCH=TUK	JYSW25	JPYSB3L6L25YLCH=TUK
JPYSB6L25Y=TUK	JPYSB6L25Y=TRDL	JPYSB6L25YLCH=TUK	JYSW30	JPYSB3L6L30YLCH=TUK
JPYSB6L30Y=TUK	JPYSB6L30Y=TRDL	JPYSB6L30YLCH=TUK		JPYSB3L6L35YLCH=TUK
JPYSB6L35Y=TUK	JPYSB6L35Y=TRDL	JPYSB6L35YLCH=TUK		JPYSB3L6L40YLCH=TUK
JPYSB6L40Y=TUK	JPYSB6L40Y=TRDL	JPYSB6L40YLCH=TUK		

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