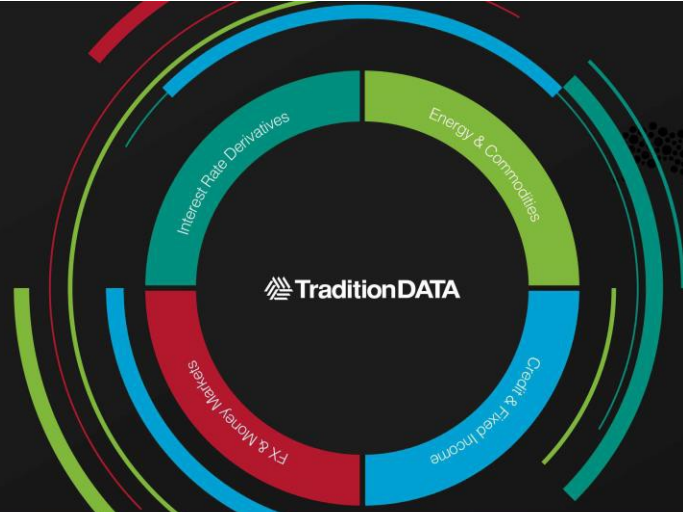


September 2020

TU: Sep20-0015



Product Notification

Technical Update: Enhancement of IRO File Delivery for Direct Customers and Retirement of Legacy Files

As part of Tradition's continuous efforts to enhance our product offering, TraditionDATA has added an enhanced set of Interest Rate Options (IRO) files for customers consuming the data via direct delivery which will necessitate the retiring of certain legacy files.

Based on consultation with our customers and the industry overall, we have enhanced the files to include expanded tenor ranges, strike ranges and metadata which is increasingly important as the market experiences changes in underlying collateralizations as observed on July 27 2020 for the ESTR transition as well as the upcoming SOFR transition on October 16 2020.

- The effective end-of-life date for the legacy packages is **October 31st 2020**
- The enhanced metadata fields are only available to subscribers consuming the data direct
- TraditionDATA Product and Support teams will be contacting subscribers to assist in the migration
- Documentation and sample files which highlight changes are available upon request
- Expanded strike and tenor ranges are also being updated on vendor partner channels such as Bloomberg and Refinitiv.

All existing customers licensed to Tradition IRO packages for direct delivery are required to transition to the new service, which is now live. If you have any questions or require further information, please contact your local TraditionDATA office via the contact details listed below.

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 through one of our distribution partners, which include, among others, Bloomberg, CME, ICE and Refinitiv.

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