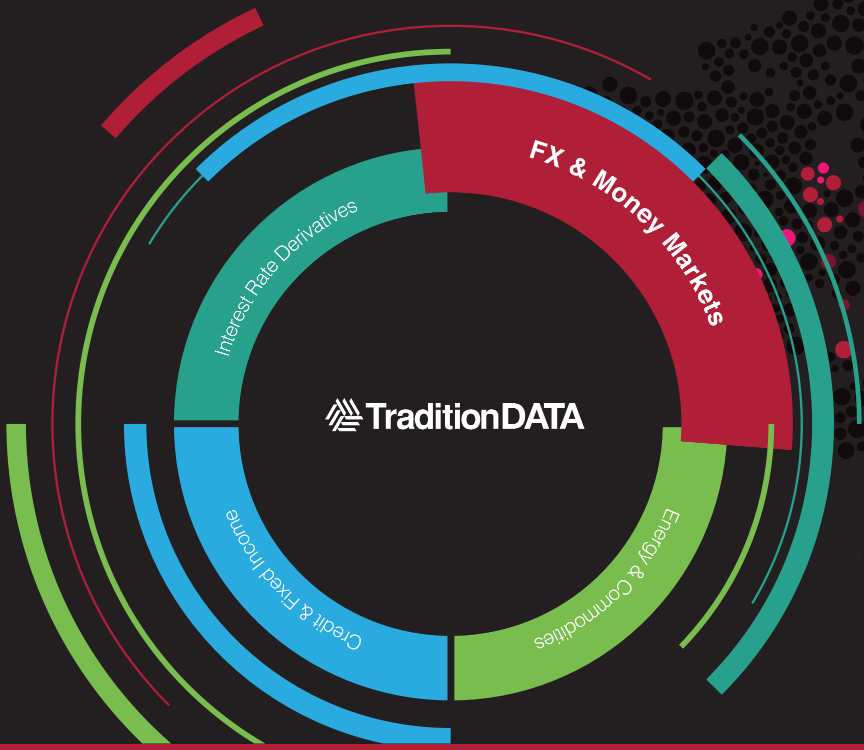

TraditionDATA Japan Rates

Tradition has operated in Japan since 1985 and has managed the market-leading OTC voice-broking business in derivatives for more than 20 years.

Tradition's businesses publish the gold standard reference for JPY-denominated OTC Interest Rate Derivatives that is relied on for trading decision support globally. The Tokyo business units are also the markets leaders and pricing reference point in Deposits, FX and USD Interest Rate products traded in Asian time.

Data Description	Frequency Published	Tenors Available
Interest Rate Products		
JPY IRS Libor/Tibor	Realtime/Fixing	1Y-40Y
JPY IRS AM 3M Libor/Tibor	Realtime/Fixing	1Y-40Y
JPY IRS AM 1M/3M/6M DTibor	Realtime	1M-40Y
JPY 24HR Tokyo & London IRS/CBS/Basis	Realtime	1M-40Y
JPY/USD Basis Swaps	Realtime/Fixing	3M-40Y
JPY Libor/Tibor Spread	Realtime/Fixing	1Y-40Y
JPY Tibor/Libor 3M	Realtime/Fixing	1Y-40Y
JPY Basis Swaps 1M/3M/6M & Tibor	Realtime/Fixing	6M-40Y
JPY SB3M/SB6M vs OIS	Realtime/Fixing	1Y-40Y
JPY Basis 3v1/6v1 ZTibor	Realtime/Fixing	3M-40Y
JPY FRAs Libor/Tibor	Realtime/Fixing	3M-6M
JPY Short Swaps 1M/3M/6M Libor	Realtime	3Y-18M
JPY OIS	Realtime/Fixing	ON-40Y
JPY IMM Libor/Tibor Spread 3M	Realtime/Fixing	1Y-12Y
JPY IMM Libor/Tibor 1Y	Realtime/Fixing	1Y-5Y
JPY CPI Swaps	Realtime	1Y-20Y
JPY Constant Maturity Swaps	Realtime	1Y-20Y

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Data Description	Frequency Published	Tenors Available
Interest Rate Products		
JPY Swaptions Prem/FPrem/Vol/LVol/Strike JPY Collateral/JPY OIS	Realtime/Fixing	[1M-20Y][1-30Y]
JPY Swaptions Vol USD Collateral/JPY Libor	Realtime	[1M-20Y][1-30Y]
JPY Swaption 2% Shifted	Realtime	1Y-20Y
JPY Cap Vol/Lvol/Shifted & CFS	Realtime	1Y-40Y
JPY IRS (LCH/JSCC)	Realtime/Fixing	1Y-40Y
JPY SB3/SB6/OIS JSCC/LCH	Realtime/Fixing	1Y-40Y
JPY SB3/SB6 vs OIS LCH	Realtime/Fixing	1Y-40Y
JPY Basis 6v3 Libor LCH	Realtime/Fixing	1Y-40Y
JPY SB6 LCH/CME Spread	Realtime/Fixing	1Y-40Y
USD Interest Rate Products		
USD IRS AM3L/SB3L	Realtime	2Y-30Y
USD Short Swaps 1M/3M Libor	Realtime	3M-21M
USD IMM Swaps 3M/6M/9M/1Y/15M/18M/21M	Realtime	1Y-8Y
USD Treasury Spreads	Realtime	2-30Y
USD FRA 3M/6M Libor	Realtime	3M-6M
USD Basis Swaps 6v3 Libor	Realtime	1Y-30Y
Deposits		
Tokyo Open/Close JPY FX/Depo & USD Depo	Fixing	SP-1Y
Deposits Japanese USD/JPY/EUR/GBP/CHF/CAD/AUD/NZD/HKD	Realtime	ON-1Y
Deposits Foreign USD/EUR/GBP/CHF/AUD/CAD	Realtime	ON-1Y
FX Forwards and Spot		
FX JPY/EURJPY/EUR/GBP/AUD	Realtime	ON-1Y
Spot FX Fixings	Fixing	SP

Tradition is represented in more than 28 countries and is one of the world's largest interdealer brokers in over-the-counter financial and commodity related products. 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.

Real-time, intra-day, end-of-day and historical pricing originate from Tradition's global brokerage business. In addition to comprehensive coverage of the most liquid markets, our extensive product and geographic coverage means we can penetrate illiquid markets to provide hard-to-find prices in developing products and regions.

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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