



Tradition SEF, Inc.

Participant Notice 15-04 – Addition to Continuous Trading Products in TRAD-X USD EAT Environment

January 20, 2015

To : Tradition SEF Authorized Representatives
From : Tradition SEF Operations and Compliance

Authorized Representatives,

The following products, which will be traded in a continuous order book session, will be added to TRAD-X USD EAT Environment on Friday January 23rd. This is in preparation for the addition of these products to the TRAD-X USD production platform.

New switches and flies for LCH and CME:

- 14y vs 16y switch
- 5y7y9 fly
- 10y12y14 fly
- 10y25y30 fly
- 35y40y50 fly

USD Annual Money - Annual Act/360 vs 3 Month Libor for MAT Tenors:

The following outrights will be added initially for both CME and LCH:

- 1y
- 2y
- 3y
- 4y
- 5y
- 6y
- 7y
- 10y
- 12y
- 15y
- 20y
- 30y



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There are no changes to the FIX specification to support the addition of these products and therefore no mandatory testing is required. However participants are strongly encouraged to test the compatibility of their systems against the new products.

Annual Money products can be identified visually by the inclusion of '-AM' in the SecurityID tag (48)

The following already existing gap flies will be added to the one year gap page:

- 11y12y13
- 12y13y14
- 13y14y15
- 14y15y16
- 16y17y18
- 17y18y19
- 20y21y22

Please contact Trading Operations if you have any further questions. TRAD-X USD/Tradition SEF Trading Operations (Americas) (212) 238-5930 trading.operations@tradition-na.com

For SEF administrative or compliance questions please contact:

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For SEF legal questions please contact Scot Halvorsen, Senior Regulatory Counsel: 212 377 2337 or Scot.Halvorsen@tradition.com.