



## Tradition SEF, Inc.

---

### **Participant Notice 15-06 – Addition of IMM Continuous Trading instruments to TRAD-X USD EAT Environment**

February 9, 2015

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

---

Authorized Representatives,

The following instruments that will be traded in a continuous order book session will be added to TRAD-X USD Production Environment on Monday, February 9th.

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

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

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

Annual Money instruments can be identified visually by the inclusion of ‘-AM’ in the SecurityID tag (48).

#### **IMM (LCH) and IMM (CME)**

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

**Front:**

- 2Y Mar 15-17
- 3Y Mar 15-18
- 4y Mar 15-19
- 5Y Mar 15-20
- 6Y Mar 15-21
- 7Y Mar 15-22
- 10Y Mar 15-25
- 12Y Mar 15-27



## Tradition SEF, Inc.

---

- 15Y Mar 15-30
- 20Y Mar 15-35
- 30Y Mar 15-45

**Next:**

- 2Y Jun 15-17
- 3Y Jun 15-18
- 4y Jun 15-19
- 5Y Jun 15-20
- 6Y Jun 15-21
- 7Y Jun 15-22
- 10Y Jun 15-25
- 12Y Jun 15-27
- 15Y Jun 15-30
- 20Y Jun 15-35
- 30Y Jun 15-45

IMM instruments can be identified visually by the inclusion of 'IMM' in the SecurityID tag (48).

Please contact Tradition SEF Trading Operations if you have any further questions.

**Tradition SEF Trading Operations (Americas)**

(212) 238-5930

[trading.operations@tradition-na.com](mailto:trading.operations@tradition-na.com)

For Tradition SEF administrative or compliance questions please contact:

**Eric Earnhardt, CCO** : (212) 791 3497 or [eric.earnhardt@tradition-na.com](mailto:eric.earnhardt@tradition-na.com)

**Jeff Mehan, COO** : (212) 943 4567 or [jeff.mehan@tradition.com](mailto:jeff.mehan@tradition.com)

For Tradition SEF legal questions please contact:

**Scot Halvorsen, Senior Regulatory Counsel** : 212 377 2337 or

[scot.halvorsen@tradition.com](mailto:scot.halvorsen@tradition.com)