



Tradition SEF, Inc.

Participant Notice 15-08 – Addition of MAC Swaps to TRAD-X USD EAT Environment

March 6, 2015

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

Authorized Representatives,

Please note that this is a preliminary version which we are adding for user evaluation purposes.

The following instruments MAC will be added to Trad-X EAT for both CME and LCH on Monday, March 9th:

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

LCH-CME Spreads:

The following outrights will be added:

- USDv3ML-SB.L-C:2Y
- USDv3ML-SB.L-C:3Y
- USDv3ML-SB.L-C:4Y
- USDv3ML-SB.L-C:5Y
- USDv3ML-SB.L-C:6Y
- USDv3ML-SB.L-C:7Y
- USDv3ML-SB.L-C:8Y
- USDv3ML-SB.L-C:9Y
- USDv3ML-SB.L-C:10Y
- USDv3ML-SB.L-C:12Y
- USDv3ML-SB.L-C:15Y
- USDv3ML-SB.L-C:20Y
- USDv3ML-SB.L-C:25Y
- USDv3ML-SB.L-C:30Y
- USDv3ML-SB.L-C:35Y

LCH-CME Spread instruments can be identified visually by the inclusion of ‘**-SB.L-C:**’ in the SecurityID tag (48)

MAC Swaps:



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The following instruments will be added for both CME and LCH.

Front

- 1Y 0.75: MAR '15-'16
- 2Y 1.25: MAR '15-'17
- 3Y 1.50: MAR '15-'18
- 4Y 2.00: MAR '15-'19
- 5Y 2.25: MAR '15-'20
- 7Y 2.50: MAR '15-'22
- 9Y 2.75: MAR '15-'24
- 10Y 3.00: MAR '15-'25
- 12Y 3.00: MAR '15-'27
- 15Y 3.25: MAR '15-'30
- 20Y 3.25: MAR '15-'35
- 30Y 3.50: MAR '15-'45

Next

- 1Y 0.75: JUN '15-'16
- 2Y 1.25: JUN '15-'17
- 3Y 1.75: JUN '15-'18
- 4Y 2.00: JUN '15-'19
- 5Y 2.25: JUN '15-'20
- 7Y 2.50: JUN '15-'22
- 9Y 2.75: JUN '15-'24
- 10Y 2.75: JUN '15-'25
- 12Y 3.00: JUN '15-'27
- 15Y 3.25: JUN '15-'30
- 20Y 3.25: JUN '15-'35
- 30Y 3.25: JUN '15-'45

MAC instruments can be identified by the inclusion of **.MAC** in SecurityID tag (48). As an example:

- CME instruments - USD.**MAC**.C:H15-17
- LCH instruments - USD.**MAC**.L:H15-17

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



Tradition SEF, Inc.

For Tradition SEF administrative or compliance questions please contact:

Eric Earnhardt, CCO : (212) 791 3497 or eric.earnhardt@tradition-na.com
Jeff Mehan, COO : (212) 943 4567 or jeff.mehan@tradition.com

For Tradition SEF legal questions please contact:

Scot Halvorsen, Senior Regulatory Counsel : 212 377 2337 or
scot.halvorsen@tradition.com