



TRADITION SEF, LLC

Bennett Kirschner
General Counsel and Secretary

June 17, 2024

VIA CFTC PORTAL

Mr. Christopher Kirkpatrick
Secretary
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

RE: CFTC Regulation 40.6(a) Rulebook Amendment. Delisting of Products referenced to Canadian Dollar Offered Rate (CDOR) and other non-substantive changes to Interest Rate Swap Product Listing.

Tradition SEF Submission No. 2024-04

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c) of the Commodity Exchange Act, as amended (the “Act”), and Commodity Futures Trading Commission (“CFTC” or the “Commission”) Regulation 40.6(a), Tradition SEF, LLC (“Tradition SEF” or “The SEF”) hereby notifies the Commission that it wishes to amend its Rulebook as provided herein and the attached Appendix regarding: 1) the delisting of certain interest rate swaps related to CDOR; 2) revisions to its Interest Rate Swap Asset Class Product Listings with respect to the delisting of swaps offered for trading as well as non-substantive formatting revisions.

Tradition SEF is delisting Interest Rate Swaps benchmarked to the Canadian Dollar Offered Rate (CDOR) in accordance with Refinitiv Benchmark Services (UK) Limited notice that it will cease publishing the CDOR on June 28, 2024. Accordingly, CDOR referenced instruments will be removed from Tradition systems after the market close on June 28, 2024 and will no longer be available on Tradition SEF execution facilities starting on trading day July 1, 2024.

Tradition SEF is a swap execution facility. It does not own the products executed through its services or maintain open interest as the rule contemplates open interest. Positions resulting from transactions on Tradition SEF are maintained by the counterparties to the transactions at Designated Clearing

Organizations or bilaterally between the counterparties.

Additionally, pursuant to Commission Regulation 40.6(a), Tradition SEF is making several non-substantive grammatical or formatting changes to this document.

Please note that Tradition SEF Submission No. 2024-04 includes the following revisions to the Appendix A - Interest Rate Swap Product Listing:

References to CDOR have been removed from Table 2 of Section I. The effective date of this change is July 1, 2024.

Final and Redlined versions of Tradition SEF Rulebook Appendix A are attached hereto as Exhibit A, and Exhibit B to reflect the changes.

Tradition SEF Submission No. 2024-04 includes the following revisions to Tradition SEF Rulebook Appendix A to reflect the changes noted above:

Appendix A:

- Reference to CDOR: has been deleted from Section I, Table 2 within Appendix A of the Tradition SEF Rulebook.

Tradition SEF hereby certifies that the products comply with the Commodity Exchange Act and the Commission's regulations promulgated thereunder. No substantive opposing views were expressed that were not incorporated into the product amendments. Tradition SEF hereby certifies that it has posted a notice of pending certification with the Commission and a copy of the submission on its website (*See <http://www.traditionsef.com/regulatory/>*), concurrent with the filing of this submission with the Commission.

Should you require additional information related to this submission, please contact the undersigned at 212-377-2337 or bennett.kirschner@tradition.com. Please reference Tradition SEF Submission No. 2024-04 in any related correspondence.

Sincerely,

Bennett Kirschner
General Counsel and Secretary

Att.
Exhibit A
Exhibit B

EXHIBITS

- A) **Appendix A v11 to Tradition SEF
Rulebook Interest Rate Swap Product
Listing**
- B) **Redline of Appendix A v11 to Tradition
SEF Rulebook Interest Rate Swap Product
Listing**