

SUBMISSION COVER SHEET

Confidential Treatment has not been requested

Organization Name: trueEX LLC

Organization Type: SEF

Registered Entity Identifier: CFTC 2016-02S

Submission Number: 1604-0711-4453-09

Submission Date: 04/07/16 11:44:53 AM

Submission Type: Rule - 40.6(d) Weekly Notification of Rule Amendments

Submission Description: notification of changes in trading hours

Rule Numbers: 1001(b), 1002(b)

April 7, 2016

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

**RE: Weekly Notification of Rule Amendments: Submission Pursuant to Regulation 40.6(d)
(trueEX LLC submission #2016-02S and 2016-02D)**

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission (“CFTC”) Regulation 40.6(d), trueEX LLC (“trueEX”) submits this weekly notification of the following rule amendments made effective on the date set forth below during the calendar week preceding the date of this notice.

- On April 1, 2016, trueEX revised its rulebook as follows:

Amended Rule 1001(b) and Rule 1002(b) by revising the Trading Hours applicable to the contracts described in those Rules. Effective April 1, 2016, the trueEX Platform opens for trading at 8:00 a.m. London time (BST/GMT). There was no change to the closing hours. trueEX notified its marketplace of the updated Trading Hours on March 30, 2016 by publishing trueEX Advisory 2016-02, attached hereto as Exhibit B.

Amendments to the Rulebook that add or delete text are underlined or overstruck, respectively, in Exhibit A attached hereto.

If you have questions regarding this notice, please contact me at (312) 320-8934 or by email at fran@trueex.com.

Sincerely,



Fran Kenck
Chief Regulatory Officer
Chief Compliance Officer

Exhibit A

TRUEEX LLC

RULEBOOK

~~DECEMBER 3, 2015~~ APRIL 1, 2016

CHAPTER 10 INTEREST RATE SWAP CONTRACTS

RULE 1001. Fixed for Floating Interest Rate Swap Contracts

(a) Contract Description. Fixed for Floating Interest Rate Swap. This is an Interest Rate Swap for which settlement is in the form of periodic fixed interest payments and a stream of periodic floating interest payments based on floating rate index over a term to maturity. The interest rate payments are exchanged for a specified period based on a notional amount. This Rule 1001 contains general information about the Contract terms and conditions. Contracts eligible for trading on the DCM Trading System and SEF Trading System, as well as the attributes related to each Currency can be found on Schedule 1001 on the Web Site (www.trueex.com).

(b) Trading Hours.

(i) DCM Trading Hours. The Trading Hours of the DCM Trading System that are applicable to the Contract described in this Rule 1001 will commence each Business Day at 8:00 a.m. London time (BST/GMT)~~7:30 a.m. New York time~~ and end each Business Day at 5:00 p.m. New York time (EST/EDT).

(ii) SEF Trading Hours. The Trading Hours of the SEF Trading System that are applicable to the Contract described in this Rule 1001 will be as follows:

- The RFQ Trading Hours will commence each Business Day at 8:00 a.m. London time (BST/GMT)~~7:30 a.m. New York time~~ and end each Business Day at 5:00 p.m. New York time (EST/EDT).
- The PTC Trading Hours will commence each Business Day at 8:00 a.m. London time (BST/GMT)~~7:30 a.m. New York time~~ and end each Business Day at 6:00 p.m. New York time (EST/EDT).

(c) Currency.

(i) Super-Major Currencies

- United States dollar (USD)
- European Union Euro Area euro (EUR)
- Japan yen (JPY)
- United Kingdom pound sterling (GBP)

(ii) Major Currencies

- Australia dollar (AUD)
- Canada dollar (CAD)
- Denmark krone (DKK)
- Kingdom of Norway krone (NOK),
- Kingdom of Sweden krona (SEK)
- New Zealand dollar (NZD)
- Republic of South Africa rand (ZAR)
- Switzerland franc (CHF)

(iii) Non-Major Currencies

(iii) Terminations. When executing a Transaction that is terminating an existing Contract, the Maturity Date of the Contract shall be its remaining time to maturity and not the original Tenor of the Contract.

(iv) Reporting. All Block Trades must be reported to the Exchange as soon as technologically practicable after execution but in no event more than 10 minutes after the parties have agreed to the terms of such Block Trade.

(u) Clearing House. CME or LCH. Choice of Clearing House is determined at the time of order entry.

RULE 1002. Market Agreed Coupon (“MAC”) Interest Rate Swap Contracts

(a) Contract Description. This Contract is a forward starting Fixed for Floating Interest Rate Swap that exchanges periodic fixed interest payments at a rate equal to the market agreed coupon recommended by the Securities Industry and Financial Markets Association Asset Management Group (SIFMA AMG) for the relevant Tenors and Currencies. This Rule 1002 contains general information about the Contract terms and conditions. Contracts eligible for trading on the DCM Trading System and SEF Trading System, as well as the attributes related to each Currency can be found on Schedule 1002 on the Web Site (www.trueex.com).

(b) Trading Hours.

(i) DCM Trading Hours. The Trading Hours of the DCM Trading System that are applicable to the Contract described in this Rule 1002 will commence each Business Day at 8:00 a.m. London time (BST/GMT) ~~7:30 a.m. New York time~~ and end each Business Day at 5:00 p.m. New York time (EST/EDT).

(ii) SEF Trading Hours. The Trading Hours of the SEF Trading System that are applicable to the Contract described in this Rule 1002 will be as follows:

- The RFQ Trading Hours will commence each Business Day at 8:00 a.m. London time (BST/GMT) ~~7:30 a.m. New York time~~ and end each Business Day at 5:00 p.m. New York time (EST/EDT).
- The PTC Trading Hours will commence each Business Day at 8:00 a.m. London time (BST/GMT) ~~7:30 a.m. New York time~~ and end each Business Day at 6:00 p.m. New York time (EST/EDT).

(c) Currency. US Dollar, British Pound, Euro, Japanese Yen

(d) Listing/Trading Conventions. The terms of a MAC Swap are based on the criteria below.

(i) Series. The Exchange will list four MAC Swap Series each year on a quarterly cycle, in connection with quarterly International Monetary Market (IMM) dates, in March, June, September and December. Each Series will be identified by the month and year of their applicable IMM start date.

Prior to December 2014:

(A) On-the-Run. The two most current Series will be listed concurrently for trading at any one time.



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trueEX Advisory 2016-02

TO: Participants and Clearing Firms

FROM: Fran Kenck
Chief Regulatory Officer
Chief Compliance Officer

DATE: March 30, 2016

RE: **trueEX Opening Time Change**

Beginning on Friday, April 01, 2016, please be advised trueEX will be extending its trading hours to include London business hours. trueEX's DCM and SEF Trading Systems will be open for business at 08:00 AM BST/GMT with a pre-open at 07:30 AM BST/GMT. There is no change to the Platform closing time, which will remain at 05:00 PM EST/EDT for the DCM Trading System and Core RFQ, and 06:00 PM EST/EDT for PTC.

If you have any questions, please contact the Client Services Group at csg@trueex.com or 646.786.8520.