

SUBMISSION COVER SHEET

Confidential Treatment has not been requested

Organization Name: trueEX LLC

Organization Type: SEF

Registered Entity Identifier: 2017-02S

Submission Number: 1702-0519-3412-04

Submission Date: 02/05/17 07:34:12 PM

Submission Type: Product Terms and Conditions - 40.6(a) Rule Certification

Submission Description: Added language to clarify that interest rate swaps covered by this rule can be traded as Cleared Transactions or Uncleared Transactions on the SEF Trading System. Schedule 1001 – added the specific terms applicable for each Currency.

Official Name(s) of Product(s) Affected: Fixed for Floating Interest Rate Swap Contracts



February 5, 2017

Via CFTC Portal

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

RE: trueEX LLC Amendment of Product Terms and Conditions (trueEX LLC submission #2017-02S)

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended (the “Act”), and Commission Regulation 40.6(a), trueEX LLC (“trueEX” or the “Exchange”) hereby submits to the U.S. Commodity Futures Trading Commission (the “Commission”) certain amendments to terms and conditions of fixed vs. floating interest rate swaps offered for trading on trueEX.

Summary of Amendments

trueEX Rule	Nature of Amendment
Rule 1001 – Added language to clarify that interest rate swaps covered by this rule can be traded as Cleared Transactions or Uncleared Transactions on the SEF Trading System.	CFTC Regulation 40.6(a)
Schedule 1001 – added the specific terms applicable for each Currency itemized in Rule 1001 to be traded as an Uncleared Transaction on PTC.	CFTC Regulation 40.6(a)

Exhibit 1 contains the redlined amendments to Rules 1001. Exhibit 2 contains redlined amendments to indicate the terms applicable for each Currency to be traded as an Uncleared Transaction (columns Y through AF).

trueEX certifies that these amendments comply with the Act and the Commission’s regulations thereunder. trueEX’s analysis of the operation, purpose and effect of the proposed rule change and its compliance with the Act, core principles and Commission’s regulations thereunder is included in the chart above. There were no substantive opposing



views expressed by the trueEX governing board or market participants to the rule amendments.

trueEX certifies that this certification has been concurrently posted on the Exchange's Web Site at <http://www.trueex.com/rules-and-notice>. These amendments will be effective on February 17, 2017.

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

Sincerely,

A handwritten signature in cursive script that reads "Fran Kenck".

Fran Kenck
Chief Compliance Officer

Exhibit 1

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 Cleared Transactions or Uncleared Transactions (SEF only), as well as the specific terms attributes available for -related to each Currency can be found on Schedule 1001, which forms an integral part of this Rule, at -on the Web Site (www.trueex.com). Contracts traded on the SEF Trading System may be traded as Cleared Transactions or as Uncleared Transactions if not subject to a clearing mandate or if the market participant qualifies for a clearing exception/exemption.

(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) 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) 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) 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

- Brazilian Real (BRL)
- Chilean Peso (CLP)
- Czech Koruna (CZK)
- Hong Kong dollar (HKD)
- Hungarian Forint (HUF)
- Mexican Peso (MXN)
- Polish Zloty (PLN)
- Singapore dollar (SGD)

(d) Trading Conventions.

- (i) Buyer (Payer) pays fixed interest rate and receives floating interest rate.
- (ii) Seller (Receiver) receives fixed interest rate and pays floating interest rate.

(e) Swap Leg Conventions. The terms of Fixed vs. Floating Interest Rate Swaps are based on a number of combinations of the criteria below. Approved contracts available for trading on the Exchange can be found on the Web Site (www.trueex.com).

(i) Fixed Leg

(A) Payment Frequency. 28 Days, Monthly (1M), Quarterly (3 M), Semi-Annually (6 M), Annually (12 M), One Time (1T)

(B) Day Count Convention.

- 30/360
- 30E/360
- 30E/360.ISDA
- ACT/360
- ACT/365.Fixed
- ACT/365.ISDA
- ACT/ACT.ISMA
- ACT/ACT.ISDA
- ACT/ACT.ICMA
- BUS/252

(C) Holiday Calendar. Dependent on Currency

- US – New York (USNY)
- Europe – Target (EUTA)
- Great Britain – London (GBLO)
- Japan – Tokyo (JPTO)
- Australia – Sydney (AUSY)
- Canada – Toronto (CATO)
- Denmark – Copenhagen (DKCO)
- New Zealand – Wellington (NZWE)
- New Zealand – Auckland (NZAU)
- Norway – Oslo (NOOS)
- South Africa – Johannesburg (ZAJO)

- Sweden – Stockholm (SEST)
- Switzerland – Zurich (CHZU)
- Brazil – Brazil Business Day (BRBD)
- Chile – Santiago (CLSA)
- Czech Republic – Prague (CZPR)
- Hong Kong –(HKHK)
- Hungary – Budapest (HUBU Singapore – (SGSI)
- Mexico – Mexico City (MXMC)
- Poland – Warsaw (PLWA)
- Singapore – Singapore (SGSI)

(D) Business Day Convention. Modified Following with adjustment to period end dates. Business days in this convention must be valid business days in respect to Holiday Calendar associated with Currency for effective and payment dates. If not, it will be the next day that is a business day. If the adjusted end dates fall at the end of the month, the day rolls to the preceding day.

(E) Fixed Rate. The traded interest rate yield or basis points on Trade Date.

(ii) Floating Leg

(A) Reset Frequency. One Day (1D), 28 Days, Monthly (1M), Quarterly (3 M), Semi-Annually (6 M), or Annually (12 M).

(B) Day Count Convention.

- 30/360
- 30E/360
- ACT/360
- ACT/365.Fixed
- ACT/ACT.ISDA
- 30E/360.ISDA
- ACT/ACT.ICMA
- BUS/252

(C) Holiday Calendar. Dependent on Currency

- US – New York (USNY)
- Europe – Target (EUTA)
- Great Britain – London (GBLO)
- Japan – Tokyo (JPTO)
- Australia – Sydney (AUSY)
- Canada – Toronto (CATO)
- Denmark – Copenhagen (DKCO)
- New Zealand – Wellington (NZWE)
- New Zealand – Auckland (NZAU)
- Norway – Oslo (NOOS)
- South Africa – Johannesburg (ZAJO)
- Sweden – Stockholm (SEST)
- Switzerland – Zurich (CHZU)
- Brazil – Brazil Business Day (BRBD)
- Chile – Santiago (CLSA)

- Czech Republic – Prague (CZPR)
- Hong Kong –(HKHK)
- Hungary – Budapest (HUBU)
- Mexico – Mexico City (MXMC)
- Poland – Warsaw (PLWA)
- Singapore – Singapore (SGSI), London (GBLO)

(D) Business Day Convention. Modified Following with adjustment to period end dates. Business days in this convention must be valid business days in respect to Holiday Calendar associated with Currency for effective and payment dates. If not, it will be the next day that is a business day. If the adjusted end dates fall at the end of the month, the day rolls to the preceding day.

(E) Payment Frequency. 28 Days, Monthly (1M), Quarterly (3 M), Semi-Annually (6 M), Annually (12 M), One Time (1T)

(F) Float Rate Index.

- USD-LIBOR-BBA
- EUR-EURIBOR-REUTERS
- EUR-EURIBOR-Telerate
- EUR-LIBOR
- JPY-LIBOR-BBA
- GBP-LIBOR-BBA
- AUD-BBR-BBSW
- CAD-BA-CDOR
- DKK-CIBOR-DKNA13
- DKK-CIBOR2-DKNA13
- NOK-NIBOR-NIBR
- SEK-STIBOR-SIDE
- NZD-BBR-FRA
- ZAR-JIBAR-SAFEX
- BRL-CDI
- CLP -TNA
- CHF-LIBOR-BBA
- CZK-PRIBOR-PRBO
- HKD-HIBOR-HKAB
- HUF-BUBOR-REUTERS
- MXN-TIIE-Banxico
- PLN-WIBOR-WIBO
- SGD-SOR-REUTERS
- SGD-SOR-VWAP

(f) Effective Date. The first date from which fixed and floating interest amounts accrue. It is also referred to as the Start Date. The Effective Date of the Swap must be a business day subject to the appropriate Business Day Convention.

(g) Trade Start Type

(i) Spot Starting. A swap with an Effective Date that follows market convention per each Currency, ranging from T+0 to T+2. For example USD is 2 business days from the Trade Date (T+2).

(ii) Forward Starting. A swap whose Effective Date is anything after the Effective Date for a Spot Starting swap.

(h) “Maturity Date” means the final date until which Fixed and Floating amounts accrue. The Maturity Date may also be referred to as the “Termination Date” or “End Date”.

(i) “Tenor” means the duration of time from the Effective Date to the Maturity Date. The Exchange will support Tenors of any duration greater than 0 years up to 50 years.

(i) Listed Tenors, with respect to the DCM Trading System, also referred to as On-the-Run, means whole year Spot Starting Contracts with a Tenor of 2 through 10, 12, 15, 20, 25 and 30 years.

(ii) Other Tenors, also referred to as Off-the-Run, means any whole year Tenors other than the Listed Tenors and any partial year Tenor. Transactions in Other Tenors (with the exception of Block Trades), are executed through the System’s Off-the-Run trading functionality. All such trades will be subject to the requirements of Exchange Rule 524(c).

(A) Standard Off-the-Run means any whole year Other Tenor that is Spot Starting.

(B) Non-Standard (or Custom) Off-the-Run means any partial year Tenor that is Spot Starting and all Forward Starting Contracts (whole and partial year Tenors).

(j) Roll Day Convention. The date used for determining all fixed and floating Reset Dates. Roll Days define the beginning and end of Fixed and Floating interest accrual periods. For On-the-Run Contracts, the Roll Day is the same date of the month as the Effective Date. For Off-the-Run Contracts, it can be any date of the month, subject to the provisions of the Business Day Convention. Roll Day marks the start of a new interest accrual period, and is the date on which a Reset Rate takes effect. The Exchange supports the following roll types:

(i) Standard. Standard roll will be the same day of the month accordingly aligned to the roll frequency. For example, Effective date January, 10th, 2013 and Maturity Date January, 10th, 2015 with a 3M payment, roll frequency will settle on the 10th day every three months.

(ii) End of Month (EOM). For EOM convention, if the roll date falls at the end of the month the date moves back to the preceding business day based on the applicable Business Day Convention employed.

(iii) International Money Market (IMM). IMM roll dates are the 3rd Wednesday of March, June, September and December.

(k) Floating Reset Dates. Dates utilized to determine the Floating Rate amounts for each interest accrual period during the Tenor of the contract. Except in the case of a Stub Period, the Reset Date is 2 business days prior to the Roll Date for that interest accrual period.

(l) First Period Fixing Date. (Based on Holiday Calendar of the Currency)

(i) For Spot Starting swaps, the Interest Rate for the first interest period is fixed on the Trade Date, for both Floating and Fixed Rates.

(ii) For Forward Starting swaps, the Fixed Rate for the first interest period is fixed on the Trade Date, and the Floating Rate for the first interest period is fixed up to 2 business days prior to the Effective Date

(m) **Stub Period Rate.** For swaps with partial year Tenors, a first interest period that is shorter than the standard underlying Floating index interest periods may occur between the Effective Date and the first Roll Date (known as a Stub Period). In these cases, the Interest Rate for such Stub Period is determined using linear interpolation based on the two index rates that surround the Stub Period.

(i) **Stub Index Frequency.** 1 Week (1W), 2 Week (2W), 28 Days, 1 Month (1M) to 12 Month (12M)

(n) **Trade Types.** The Platform may support the following trade types:

(i) **Outrights.** An Outright swap is where one party is the payer of the fixed rate and receiver of the floating rate and the other party is the receiver of the fixed rate and payer of the floating rate.

(ii) **Switches.** Switches are the simultaneous purchase and sale of two different Tenors of the yield curve (e.g. 2 year by 10 year).

(iii) **Butterflies.** Butterflies are the simultaneous purchase(s) and sale(s) of three different Tenors of the yield curve (e.g. 2 year by 5 year by 10 year).

(iv) **Spreads.** A Spread trade consists of a transaction where the payer and receiver of the fixed rate on the Interest Rate Swap simultaneously enter into a transaction for a treasury security of an equivalent Tenor. For the treasury transaction, the payer of the fixed rate on the swap buys and the receiver of the fixed rate on the swap sells either a single treasury security or two treasury securities using a simple weighted average to match the risk,

(v) **Invoice Spreads.** An Invoice Spread trade consists of a transaction where two parties enter into a treasury futures contract and simultaneously enter into an interest rate swap transaction. The buyer of the futures contract is the payer of the fixed rate on the interest rate swap transaction and the seller of the futures contract is the receiver of the fixed rate on the interest rate swap transaction. The interest rate swap is of an equivalent Tenor to match the risk.

(vi) **Block Trades** has the meaning as defined in Chapter 1 of this Rulebook.

(o) **Contract Size.**

(i) **On-the-Run.** Minimum notional size of \$1 million USD or multiple thereof and increments of \$1 million USD depending on Tenor.

(ii) **Off-the-Run.** Minimum notional size of \$1 million USD and increments of \$1,000 USD.

(iii) **Block Trades.** Minimum notional size as indicated in Rule 1001(t) and increments of \$1,000 USD.

(p) **Quoting Convention**

(i) **Outrights.** Outrights are quoted in interest rate yield.

(A) **On-the-Run.** The interest rate yield is quoted to 3 decimal places.

(B) **Off-the-Run.** The interest rate yield is quoted to 5 decimal places.

(C) Block Trades. The interest rate yield, regardless of Tenor, is quoted to 5 decimal places.

(ii) Switches, Butterflies. These trade types are quoted in basis points. The basis points are quoted to 1 decimal place.

(iii) Spreads, Invoice Spreads. These trade types are quoted in basis points. The basis points are quoted to 1 decimal place.

(q) Minimum Price Fluctuation.

(i) Outrights. The interest rate yield is quoted in increments of .001 (1/10th of a basis point).

(ii) Switches, Butterflies. The basis points are quoted in increments of .1 (1/10th of a basis point).

(iii) Spreads, Invoice Spreads. The basis points are quoted in increments of .1 (1/10th of a basis point).

(r) Last Trading Day.

(i) Spot Starting. Close of business on Trade Date.

(ii) Forward Starting. Close of business three business days prior to the Effective Date of the swap.

(s) Final Settlement Price. Multiple payments take place during the term of the swap. Settlement price used for the periodic exchange of fixed and floating payments is based on the following factors:

(i) Fixed Leg. Payment amount on the fixed leg is based on the trade price of the swap on Trade Date. Payment timing on the fixed leg is based on the Payment Frequency, Day Count Convention, Business Day Convention, and Roll Day.

(ii) Floating Leg. Payment on the floating leg is based on the Interest Rate Benchmark of the swap. Payments on the floating leg are based on the Payment Frequency, Day Count Convention, Business Day Convention, Roll Day Convention and Floating Reset Dates.

(t) Block Trades.

(i) Minimum Notional Sizes. The Exchange has established the following minimum Block Trade sizes in accordance with Appendix F to Part 43 of the CFTC Regulations:

Initial Maturity greater than	Initial Maturity less than or equal to	Minimum Block Size (\$ Notional)		
		Super Major Currencies	Major Currencies	Non-Major Currencies
0 days	46 days	\$6.4 billion	\$2.2 billion	\$230 million
46 days	3 months (107 days)	\$2.1 billion	\$580 million	\$230 million
3 months (107 days)	6 months (198 days)	\$1.2 billion	\$440 million	\$150 million
6 months (198 days)	1 year (381 days)	\$1.1 billion	\$220 million	\$110 million
1 year (381 days)	2 years (746 days)	\$460 million	\$130 million	\$54 million
2 years (746 days)	5 years (1,842 days)	\$240 million	\$88 million	\$27 million
5 years (1,842 days)	10 years (3,668 days)	\$170 million	\$49 million	\$15 million
10 years (3,668 days)	30 years (10,973 days)	\$120 million	\$37 million	\$16 million
30 years (10,973 days)		\$67 million	\$15 million	\$15 million

(ii) For non-US dollar denominated swaps, the minimum block sizes will be based on a currency exchange rate that is widely published within the preceding two business days from the date of execution of the swap transaction.

(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. Trades that are not intended to be cleared will not have a Clearing House associated with the order.

Exhibit 2

Schedule 1001
 IRS Fixed for Floating Swaps eligible for Portfolio Terminations and
 Compactions ("PTC") on The SEF Trading System.

Holiday Business Day
 Convention

CME

Currency	Float Rate Index	Product Type	Start Date (Spot Starting)	Fixing Date Offset	Roll Types	Holiday Business Centers - Float Fixing Dates	Holiday Business Centers - Effective and Payment Dates	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies
<u>AUD</u>	AUD-BBR-BBSW	IRS	1	0	Standard, IMM, EOM, None	AUSY	AUSY	30	1M, 3M, 6M, 12M	3M, 6M, 12M	3M, 6M, 12M	3M, 6M	1M-6M
<u>BRL</u>	BRL-CDI	IRS	0	0	None	BRBD	BRBD, USNY	10	1T	1D	1T	1D	n/a
<u>CAD</u>	CAD-BA-CDOR	IRS	0	0	None	CATO	CATO	30	1M, 3M, 6M, 12M	3M, 6M, 12M	3M, 6M, 12M	3M	1M, 2M, 3M, 6M, 12M

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Convention

CME

Currency	Float Rate Index	Product Type	Start Date (Spot Starting)	Fixing Date Offset	Roll Types	Holiday Business Centers - Float Fixing Dates	Holiday Business Centers - Effective and Payment Dates	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies
<u>CHF</u>	CHF-LIBOR-BBA	IRS	2	-2	Standard, IMM, EOM, None	GBLO	CHZU, GBLO	30	1M, 3M, 6M, 12M	6M, 12M	6M, 12M	6M	1W, 1M, 2M, 3M, 6M, 12M
<u>CLP</u>	CLP-TNA	IRS	2	0	Standard, IMM, EOM, None	USNY, CLSA	USNY, CLSA	n/a	n/a	1D	n/a	n/a	n/a
<u>CZK</u>	CZK-PRIBOR-PRBO	IRS	2	-2	Standard, IMM, EOM, None	CZPR	CZPR	10	1M, 3M, 6M, 12M	6M	6M, 12M	6M	1W, 2W, 1M, 2M, 3M, 6M, 9M, 12M

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Holiday Business Day
Convention

CME

Currency	Float Rate Index	Product Type	Start Date (Spot Starting)	Fixing Date Offset	Roll Types	Holiday Business Centers - Float Fixing Dates	Holiday Business Centers - Effective and Payment Dates	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies
<u>DKK</u>	DKK-CIBOR-DKNA13, DKK-CIBOR2-DKNA13	IRS	2	0 (-2 for CIBOR2)	Standard, IMM, EOM, None	DKCO	DKCO	30	1M, 3M, 6M, 12M	6M	6M, 12M	6M	1W, 2W, 1M-12M
<u>EUR</u>	EUR-EURIBOR-Reuters, EUR-EURIBOR Telerate, EUR-LIBOR (Libor LCH only)	IRS	2	-2	Standard, IMM, EOM, None	EUTA	EUTA	50	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M	1W, 2W, 1M, 2M, 3M, 6M, 9M, 12M
<u>GBP</u>	GBP-LIBOR-BBA	IRS	0	0	Standard, IMM, EOM, None	GBLO	GBLO	50	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M	1W, 1M, 2M, 3M, 6M, 12M

Schedule 1001
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Compactions ("PTC") on The SEF Trading System.

Holiday Business Day
Convention

CME

Currency	Float Rate Index	Product Type	Start Date (Spot Starting)	Fixing Date Offset	Roll Types	Holiday Business Centers - Float Fixing Dates	Holiday Business Centers - Effective and Payment Dates	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies
<u>HKD</u>	HKD-HIBOR-HKAB	IRS	0	0	Standard, IMM, EOM, None	HKHK	HKHK	15	1M, 3M, 6M, 12M	3M	3M, 6M, 12M	3M	1W, 2W, 1M-12M
<u>HUF</u>	HUF-BUBOR-REUTERS	IRS	2	-2	Standard, IMM, EOM, None	HUBU	HUBU	10	1M, 3M, 6M, 12M	6M	6M, 12M	6M	1W, 2W, 1-12M
<u>JPY</u>	JPY-LIBOR-BBA	IRS	2	-2	Standard, IMM, EOM, None	GBLO	JPTO, GBLO	30	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M	1M, 3M, 6M	1W, 1M, 2M, 3M, 6M, 12M

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Holiday Business Day
Convention

CME

Currency	Float Rate Index	Product Type	Start Date (Spot Starting)	Fixing Date Offset	Roll Types	Holiday Business Centers - Float Fixing Dates	Holiday Business Centers - Effective and Payment Dates	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies
<u>MXN</u>	MXN-TIE-Banxico	IRS	2	-2	None	MXMC	MXMC	21	28D	28D	28D	28D	28D
<u>NOK</u>	NOK-NIBOR-NIBR	IRS	2	-2	Standard, IMM, EOM, None	NOOS	NOOS	30	1M, 3M, 6M, 12M	6M	6M, 12M	6M	1W, 2W, 1M-6M, 9m, 12M
<u>NZD</u>	NZD-BBR-FRA	IRS	2	0	Standard, IMM, EOM, None	NZWE	NZWE, NZAU	15	1M, 3M, 6M, 12M	3M	3M, 6M, 12M	3M	1M-6M

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Convention

CME

Currency	Float Rate Index	Product Type	Start Date (Spot Starting)	Fixing Date Offset	Roll Types	Holiday Business Centers - Float Fixing Dates	Holiday Business Centers - Effective and Payment Dates	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies
<u>PLN</u>	PLN-WIBOR-WIBO	IRS	2	-2	Standard, IMM, EOM, None	PLWA	PLWA	10	1M, 3M, 6M, 12M	6M	6M, 12M	6M	1W, 2W, 1M, 3M, 6M, 9M, 12M
<u>SEK</u>	SEK-STIBOR-SIDE	IRS	2	-2	Standard, IMM, EOM, None	SEST	SEST	30	1M, 3M, 6M, 12M	3M	3M, 6M, 12M	3M	1W, 1M, 2M, 3M, 6M
<u>SGD</u>	SGD-SOR-REUTERS	IRS	2	-2	Standard, IMM, EOM, None	SGSI	SGSI	15	1M, 3M, 6M, 12M	6M	6M, 12M	6M	1W, 1M, 2M, 3M, 6M, 9M, 12M

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CME

Currency	Float Rate Index	Product Type	Start Date (Spot Starting)	Fixing Date Offset	Roll Types	Holiday Business Centers - Float Fixing Dates	Holiday Business Centers - Effective and Payment Dates	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies
<u>USD</u>	USD-LIBOR-BBA	IRS	2	-2	Standard, IMM, EOM, None	GBLO	USNY, GBLO	50	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M	1W, 1M, 2M, 3M, 6M, 12M
<u>ZAR</u>	ZAR-JIBAR-SAFEX	IRS	0	0	Standard, IMM, EOM, None	ZAJ0	ZAJ0	10	1M, 3M, 6M, 12M	3M	3M, 6M, 12M	3M	1M, 3M, 6M, 9M, 12M

		LCH								UNC			
Float Leg Day Count	Fixed Leg Day Count	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies
30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M	1M, 2M, 3M, 4M, 5M, 6M	ACT/365.FIXED	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	<u>30</u>	<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M</u>
BUS/252	BUS/252	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	<u>10</u>	<u>1T</u>	<u>1D</u>	<u>1T</u>
30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 2M, 3M, 6M, 12M	ACT/365.FIXED	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	<u>30</u>	<u>1M, 3M, 6M, 12M 1T</u>	<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M 1T</u>

		LCH								UNC			
Float Leg Day Count	Fixed Leg Day Count	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies
30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1W, 1M, 2M, 3M, 6M, 12M	ACT/360	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	<u>31</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M, 1T</u>
n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	50	1M, 3M, 6M, 12M, 1T	1D	1M, 3M, 6M, 12M, 1T
30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA ACT/ACT.ICMA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA ACT/ACT.ICMA 30E/360 30E/360.ISDA	10	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1W, 2W, 1M, 2M, 3M, 6M, 9M, 12M	ACT/360	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	<u>50</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M, 1T</u>

		LCH								UNC			
Float Leg Day Count	Fixed Leg Day Count	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies
30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	10	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1W, 1M, 2M, 3M, 4M, 5M, 6M, 9M, 12M	ACT/360	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	<u>30</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M, 1T</u>
30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	50	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M 1T	1M, 3M, 6M, 12M	EURIBOR: 1W, 2W, 1M, 2M, 3M, 6M, 9M, 12M LIBOR: 1W, 1M, 2M, 3M, 6M, 12M	ACT/360	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	<u>50</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M, 1T</u>
30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	50	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1W, 1M, 2M, 3M, 6M, 12M	ACT/365.FIX ED	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	<u>50</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M, 1T</u>

		LCH								UNO			
Float Leg Day Count	Fixed Leg Day Count	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies
30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	10	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M-12M	ACT/365.FIXED	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	<u>15</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M, 1T</u>
30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	10	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1W, 2W, 1M- 12M	ACT/360	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	<u>50</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M, 1T</u>
30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	40*	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1W, 1M, 2M, 3M, 6M, 12M	ACT/360	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	<u>30</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M, 1T</u>

		LCH								UNO			
Float Leg Day Count	Fixed Leg Day Count	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies
30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA ACT/ACT.ICMA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA ACT/ACT.ICMA	10.5	28D	28D	28D	28D	28D	ACT/360	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	<u>21</u>	<u>28D</u>	<u>28D</u>	<u>28D</u>
30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	10	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1W, 2W, 1M, 2M, 3M, 4M, 5M, 6M, 9M, 12M	ACT/360	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	<u>50</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M, 1T</u>
30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	15	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M	1M, 2M, 3M, 4M, 5M, 6M	ACT/365.FIXED	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	<u>15.5</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M, 1T</u>

		LCH								UNO			
Float Leg Day Count	Fixed Leg Day Count	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies
30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	10	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1W, 2W, 1M, 3M, 6M, 9M, 12M	ACT/365.FIXED	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	50	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M, 1T</u>
30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1W, 1M, 2M, 3M, 6M, 9M, 12M	ACT/360	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	50	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M, 1T</u>
30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	10	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1W, 1M, 2M, 3M, 6M, 9M, 12M	ACT/365.FIXED	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	15	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M, 1T</u>

		LCH								UNO			
Float Leg Day Count	Fixed Leg Day Count	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies
30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	50	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1W, 1M, 2M, 3M, 6M, 12M	ACT/360	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	<u>50</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M, 1T</u>
30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	30/360 ACT/360 ACT/365.FIXED ACT/ACT.ISDA 30E/360 30E/360.ISDA	10	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 9M, 12M	ACT/365.FIXED	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	<u>50</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M, 1T</u>

CLEARED

Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count
<u>1M, 3M, 6M, 12M</u>	<u>1D, 1M, 2M, 3M, 4M, 5M, 6M</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>
<u>1D</u>	<u>n/a</u>	<u>BUS/252</u>	<u>BUS/252</u>
<u>1M, 3M, 6M, 12M</u> <u>1T</u>	<u>1M, 2M, 3M, 6M, 12M</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>

CLEARED

Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count
<u>1M, 3M, 6M, 12M,</u> <u>1T</u>	<u>1W, 1M, 2M,</u> <u>3M, 6M, 12M</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>
1M, 3M, 6M, 12M, 1T	1M, 2M, 3M, 6M, 12M	30/360 30E/360 30E/360.ISDA ACT/360 ACT/365.Fixed ACT/ACT.ISDA ACT/ACT.ICMA	30/360 30E/360 30E/360.ISDA ACT/360 ACT/365.Fixed ACT/ACT.ISDA ACT/ACT.ICMA
<u>1M, 3M, 6M, 12M,</u> <u>1T</u>	<u>1W, 2W, 1M,</u> <u>2M, 3M, 6M,</u> <u>9M, 12M</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>

CLEARED

Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count
<u>1M, 3M, 6M, 12M,</u> <u>1T</u>	<u>1W, 1M, 2M,</u> <u>3M, 4M, 5M,</u> <u>6M, 9M, 12M</u>	<u>30/360</u> <u>30E/360</u> <u>30E/360.ISDA</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/ACT.ISDA</u> <u>ACT/ACT.ICMA</u>	<u>30/360</u> <u>30E/360</u> <u>30E/360.ISDA</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/ACT.ISDA</u> <u>ACT/ACT.ICMA</u>
<u>1M, 3M, 6M, 12M,</u> <u>1T</u>	<u>1W, 2W, 1M,</u> <u>2M, 3M, 6M,</u> <u>9M, 12M</u>	<u>30/360</u> <u>30E/360</u> <u>30E/360.ISDA</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/ACT.ISDA</u> <u>ACT/ACT.ICMA</u>	<u>30/360</u> <u>30E/360</u> <u>30E/360.ISDA</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/ACT.ISDA</u> <u>ACT/ACT.ICMA</u>
<u>1M, 3M, 6M, 12M,</u> <u>1T</u>	<u>1W, 1M, 2M,</u> <u>3M, 6M, 12M</u>	<u>30/360</u> <u>30E/360</u> <u>30E/360.ISDA</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/ACT.ISDA</u> <u>ACT/ACT.ICMA</u>	<u>30/360</u> <u>30E/360</u> <u>30E/360.ISDA</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/ACT.ISDA</u> <u>ACT/ACT.ICMA</u>

CLEARED

Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count
<u>1M, 3M, 6M, 12M,</u> <u>1T</u>	<u>1W, 2W, 1M,</u> <u>2M, 3M, 4M,</u> <u>5M, 6M, 7M,</u> <u>8M, 9M, 10M,</u> <u>11M, 12M</u>	<u>30/360</u> <u>30E/360</u> <u>30E/360.ISDA</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/ACT.ISDA</u> <u>ACT/ACT.ICMA</u>	<u>30/360</u> <u>30E/360</u> <u>30E/360.ISDA</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/ACT.ISDA</u> <u>ACT/ACT.ICMA</u>
<u>1M, 3M, 6M, 12M,</u> <u>1T</u>	<u>1W, 2W, 1M,</u> <u>2M, 3M, 6M,</u> <u>9M, 12M</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>
<u>1M, 3M, 6M, 12M,</u> <u>1T</u>	<u>1W, 1M, 2M,</u> <u>3M, 6M, 12M</u>	<u>30/360</u> <u>30E/360</u> <u>30E/360.ISDA</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/ACT.ISDA</u> <u>ACT/ACT.ICMA</u>	<u>30/360</u> <u>30E/360</u> <u>30E/360.ISDA</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/ACT.ISDA</u> <u>ACT/ACT.ICMA</u>

CLEARED

Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count
<u>28D</u>	<u>28D</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>
<u>1M, 3M, 6M, 1T</u>	<u>1W, 1M, 2M,</u> <u>3M, 6M</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>
<u>1M, 3M, 6M, 12M,</u> <u>1T</u>	<u>1D, 1M, 2M,</u> <u>3M, 4M, 5M,</u> <u>6M</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>

CLEARED

Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count
<u>1M, 3M, 6M, 12M,</u> <u>1T</u>	<u>1W, 2W, 1M,</u> <u>3M, 6M, 9M,</u> <u>12M</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>
<u>1M, 3M, 6M, 12M,</u> <u>1T</u>	<u>1W, 1M, 2M,</u> <u>3M, 6M, 9M,</u> <u>12M</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>
<u>1M, 3M, 6M, 12M,</u> <u>1T</u>	<u>1W, 1M, 2M,</u> <u>3M, 6M, 9M,</u> <u>12M</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>

CLEARED

Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count
<u>1M, 3M, 6M, 12M,</u> <u>1T</u>	<u>1W, 1M, 2M,</u> <u>3M, 6M, 12M</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>
<u>1M, 3M, 6M, 12M,</u> <u>1T</u>	<u>1M, 3M, 6M,</u> <u>12M</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>	<u>30/360</u> <u>30E/360</u> <u>ACT/360</u> <u>ACT/365.Fixed</u> <u>ACT/365.ISDA</u> <u>ACT/ACT.ISMA</u> <u>ACT/ACT.ISDA</u> <u>30E/360.ISDA</u> <u>ACT/ACT.ICMA</u>