SUBMISSION COVER SHEET

Confidential Treatment has not been requested

Organization Name:	trueEX LLC
Organization Type:	SEF
Registered Entity Identifier:	2017-08S
Submission Number:	1711-0718-2524-66
Submission Date:	11/07/17 06:25:24 PM
Submission Type:	Rule - 40.6(d) Weekly Notification of Rule Amendments
Submission Description:	Added BRL to Core RFQ functionality. It already existed on PTC.

Rule Numbers: Rule 1001

trueEX

November 7, 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: Weekly Notification of Rule Amendments (trueEX LLC submission #2017-08S)

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.

trueEX made the following amendments:

trueEX Rule	**Natre of Amendment**
RFQ Schedule – Interest rate swaps denominated in BRL already listed on PTC are now available to trade on Core RFQ. RFQ Product Schedule (specifically Schedule 1001 (RFQ)) has been updated to reflect this. A redline is attached.	CFTC Regulation 40.6(d)

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

Sincerely,

Fran Kenck

Fran Kenck
Chief Compliance Officer

						Holiday Business Day Convention		CME					
Currency	Float Rate Index	Product Type	Spot Starting	Fixing Date Offset	Roll Types	Holiday Business Centers - Float Fixing Dates	Holiday Business Centers - Effective and Payment Dates	Max Tenor (yrs)	Forward Periods	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies
USD	USD-LIBOR-BBA	IRS	2	-2	Standard, EOM	GBLO	USNY, GBLO	50	N/A	6M	3M	3M	3M
			N/A	-2	Standard, EOM	GBLO	USNY, GBLO	50	All forward periods up to the max tenor that land on a good business day	6M	3M	3M	3M
			N/A	-2	IMM	GBLO	USNY, GBLO	50	N/A	3M, 12M	3M	3M	3M
			N/A	-2	IMM	GBLO	USNY, GBLO	50	N/A	6M	3M	3M	3M
EUR	EUR-EURIBOR-Reuters	IRS	2	-2	Standard	EUTA	EUTA	50	N/A	12M	3M, 6M	3M, 6M	3M, 6M
			N/A	-2	Standard	EUTA	EUTA	50	1M, 3M, 6M, 12M, 2-5Y, 7Y, 10Y, 15Y, 20Y	12M	3M, 6M	3M, 6M	3M, 6M
			N/A	-2	IMM	EUTA	EUTA	30	N/A	12M	6M	6M	6M
GBP	GBP-LIBOR-BBA	IRS	0	0	Standard	GBLO	GBLO	50	N/A	6M	6M	6M	6M
			N/A	0	Standard	GBLO	GBLO	50	1M, 3M, 6M, 12M, 2-5Y, 7Y, 10Y, 15Y, 20Y	6M	6M	6M	6M
			N/A	0	IMM	GBLO	GBLO	30	N/A	6M	6M	6M	6M

						Holiday Business Day Convention		CME					
Currency	Float Rate Index	Product Type	Spot Starting	Fixing Date Offset	Roll Types	Holiday Business Centers - Float Fixing Dates	Holiday Business Centers - Effective and Payment Dates	Max Tenor (yrs)	Forward Periods	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies
			1	-1	None	MXMC	MXMC	21	N/A	28D	28D	28D	28D

			LCH								
Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Max Tenor (yrs)	Forward Periods	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
1W, 1M, 2M, 3M, 6M, 12M	ACT/360	30/360	50	N/A	6M	3M	3M	3M	1W, 1M, 2M, 3M, 6M, 12M	ACT/360	30/360
1W, 1M, 2M, 3M, 6M, 12M	ACT/360	30/360	50	All forward periods up to the max tenor that land on a good business day	6M	3M	3M	3M	1W, 1M, 2M, 3M, 6M, 12M	ACT/360	30/360
N/A	ACT/360	ACT/360	50	N/A	3M, 12M	3M	3M	3M	N/A	ACT/360	ACT/360
N/A	ACT/360	30/360	50	N/A	6M	3M	3M	3M	N/A	ACT/360	30/360
N/A	ACT/360	30/360	50	N/A	12M	3M, 6M	3M, 6M	3M, 6M	N/A	ACT/360	30/360
N/A	ACT/360	30/360	50	1M, 3M, 6M, 12M, 2-5Y, 7Y, 10Y, 15Y, 20Y	12M	3M, 6M	3M, 6M	3M, 6M	N/A	ACT/360	30/360
N/A	ACT/360	30/360	30	N/A	12M	6M	6M	6M	N/A	ACT/360	30/360
N/A	ACT/365.FIXED	ACT/365.FIXED	50	N/A	6M	6M	6M	6M	N/A	ACT/365.FIXED	ACT/365.FIXED
N/A	ACT/365.FIXED	ACT/365.FIXED	50	1M, 3M, 6M, 12M, 2-5Y, 7Y, 10Y, 15Y, 20Y	6M	6M	6M	6M	N/A	ACT/365.FIXED	ACT/365.FIXED
N/A	ACT/365.FIXED	ACT/365.FIXED	30	N/A	6M	6M	6M	6M	N/A	ACT/365.FIXED	ACT/365.FIXED

			LCH								
Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Max Tenor (yrs)	Forward Periods	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
N/A	ACT/360	ACT/360	10.5	N/A	28D	28D	28D	28D	N/A	ACT/360	ACT/360

Schedule 1001 Fixes/Floating Interest Rate Swaps (DCM CLOB)

Effective Date	Spot Starting: Trade Date + 2
Maturity Date	<u>CLOB:</u> Outrights: Spot starting tenors of 2, 3, 4, 5, 6, 7, 8, 9, 10, 12, 15, 20, 25, and 30 years. Calendar end/roll date only. Switches: Combinations of spot starting tenors of 2, 3, 4, 5, 6, 7, 8, 9, 10, 12, 15, 20, 25, or 30 years. Calendar end/roll date only. Butterflies: Not Available <u>Block (DCM)*:</u> Outrights: Spot starting whole year tenors of 1 through 30, 35, 40, 45, and 50 years Switches: Not Available Butterflies: Not Available
Quotes	• Outrights and Custom Outrights quoted in percentage yield • Switches quoted in basis points • Butterflies quoted in basis points
Fixed Frequency	Semiannual (6 Month)
Fixed Day Count	30/360
Float Frequency	Quarterly (3 Month)
Float Day Count	Actual/360
Interest Rate Benchmark	3 Month LIBOR
Holiday Schedules	USNY and GBLO
Business Day Convention	Modified following

Schedule 1002: USD MAC Interest Rate Swaps (DCM CLOB)

Effective Date	CLOB: • Outrights: Current and upcoming IMM start dates • Calendar Switches/Rolls: Not Available • Tenor Switches: Not Available • Butterflies: Not Available Block (DCM): Outrights: IMM start dates since March 2013 • Calendar Switches/Rolls: Not Available • Tenor Switches: Not Available • Butterflies: Not Available
Maturity Date	CLOB: Outrights: Tenors of 1, 2, 3, 4, 5, 7, 10, 15, 20, and 30 years • Calendar Switches/Rolls: Not Available • Tenor Switches: Not Available • Butterflies: Not Available Block (DCM)*: • Outrights: Tenors of 1, 2, 3, 4, 5, 7, 10, 15, 20, and 30 years (4 year not available prior to March 2014) • Calendar Switches/Rolls: Not Available • Tenor Switches: Not Available • Butterflies: Not Available
Roll Date	Calendar roll date (standard rolls, not IMM rolls)
Settlement Fee Date	Trade date + 1
Quotes	• CLOB/Block Outrights quoted in decimal price (ex. A quote of 100.253 on a notional of 100M will yield an upfront fee of $253,000.00) • Calendar Switches/Rolls quoted in NPV (upfront fee)
Fixed Frequency	Semiannual (6 Month)
Fixed Day Count	30/360
Float Frequency	Quarterly (3 Month)
Float Day Count	Actual/360
Interest Rate Benchmark	3 Month LIBOR
Holiday Schedules	USNY and GBLO

Business Day Convention	Modified following