

# SUBMISSION COVER SHEET

Confidential Treatment has not been requested

Organization Name: trueEX LLC

Organization Type: SEF

Registered Entity Identifier: CFTC 2017-09S.5

Submission Number: 1712-3019-4733-65

Submission Date: 12/30/17 07:47:33 PM

Submission Type: Product - 40.2(a) Product Certification

Submission Description:



December 30, 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 Product Certification (trueEX LLC submission #2017-09S.5)**

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended, (the “Act”) and Commission Regulation 40.2(a), trueEX LLC (“trueEX” or the “Exchange”) hereby submits to the U.S. Commodity Futures Trading Commission (the “Commission”) this product certification as indicated below:

Product to be listed and related trueEX Rule:

Rule 1001

This updated rule includes related terms for Fixed for Floating Interest Rate Swaps denominated in the following currencies:

**Non-Major Currencies**

- Chinese Yuan (CNY) – submission #2017-09S.1
- Indian Rupee (INR) – submission #2017-09.2
- Israeli New Shekel (ILS) – submission #2017-09S.3
- Malaysian Ringgit (MYR) – submission #2017-09S.4
- **South Korean Won (KRW) – submission #2017-09S.5**
- New Taiwan Dollar (TWD) – submission #2017-09S.6
- Thai Baht (THB) – submission #2017-09S.7

Pursuant to Commission Regulation 40.2, this submission includes:

- i. The Submission Cover Sheet
- ii. A copy of the Contract’s rules (Rule 1001 of the trueEX Rulebook)
- iii. The intended listing date (January 3, 2018);

A redlined version of the changes to Rule 1001 is attached as Exhibit 1 to this letter. Schedule 1001 is included as Exhibit 2.

A concise explanation and analysis of these additional Contracts, and their compliance with applicable provisions of the Commodity Exchange Act (the “Act”), including core principles, and the Commissions regulations thereunder, can be found in Exhibit 3.



trueEX certifies that this product certification and rule amendments comply with the Act and the Commission's regulations thereunder. There were no substantive opposing views expressed by the trueEX governing board or market participants to the addition of these Contracts or the related 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>. This certification is intended to be effective on January 3, 2018.

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

Sincerely,

A handwritten signature in black ink that reads "Fran Kenck". The signature is written in a cursive, flowing style.

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 available for each Currency can be found on Schedule 1001, which forms an integral part of this Rule, at [www.trueex.com](http://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)
- Chinese Yuan (CNY)
- Chilean Peso (CLP)
- Czech Koruna (CZK)
- Hong Kong dollar (HKD)
- Hungarian Forint (HUF)
- Indian Rupee (INR)
- Israeli New Shekel (ILS)
- Malaysian Ringgit (MYR)
- Mexican Peso (MXN)
- Polish Zloty (PLN)
- Singapore dollar (SGD)
- South Korea – Korean Republic Won (KRW)
- Taiwan - New Taiwan Dollar (TWD)
- Thai Baht (THB)

(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](http://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)
- China – Beijing (CHBE)
- Czech Republic – Prague (CZPR)
- Hong Kong – (HKHK)
- Hungary – Budapest (HUBU)
- India – Mumbai (INMU)
- Israel – Tel Aviv (ILTA)
- Malaysia – Kuala Lumpur (MYKL)
- Mexico – Mexico City (MXMC)
- Poland – Warsaw (PLWA)
- Singapore – Singapore (SGSI)
- South Korea – Seoul (KRSE)
- Taiwan - Taipei (TWTA)
- Thailand – Bangkok (THBA)

(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)
- China – Beijing (CHBE) Czech Republic – Prague (CZPR)
- Hong Kong – (HKHK)
- Hungary – Budapest (HUBU)
- India – Mumbai (INMU)
- Israel – Tel Aviv (ILTA)
- Malaysia – Kuala Lumpur (MYKL)
- Mexico – Mexico City (MXMC)
- Poland – Warsaw (PLWA)
- Singapore – Singapore (SGSI), London (GBLO)
- South Korea – Seoul (KRSE)
- Taiwan - Taipei (TWTA)
- Thailand – Bangkok (THBA)

(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
- NOK-NIBOR-OIBOR
- SEK-STIBOR-SIDE

- NZD-BBR-FRA
- ZAR-JIBAR-SAFEX
- BRL-CDI
- CLP -TNA
- CHF-LIBOR-BBA
- CNY-CNREPOFIX=CFXS-Reuters
- CZK-PRIBOR-PRBO
- HKD-HIBOR-HKAB
- HUF-BUBOR-REUTERS
- ILS ILS-TELBOR01-Reuters
- INR-MIFOR
- KRW-CD-KSDA-Bloomberg
- MYR-KLIBOR-BNM
- MXN-TIIE-Banxico
- PLN-WIBOR-WIBO
- SGD-SOR-REUTERS
- SGD-SOR-VWAP
- THB-THBFIX-Reuters
- TWD-TAIBOR-Reuters

(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).



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

**EXHIBIT 2**

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	Holiday Business Centers - Expiration Date	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies
AUD	AUD-BBR-BBSW	IRS	1	0	Standard, IMM, EOM, None	AUSY	AUSY	n/a	30	1M, 3M, 6M, 12M	3M, 6M, 12M	3M, 6M, 12M	3M, 6M
BRL	BRL-CDI	IRS	0	0	None	BRBD	BRBD, USNY	n/a	10	1T	1D	1T	1D
CAD	CAD-BA-CDOR	IRS	0	0	None	CATO	CATO	n/a	30	1M, 3M, 6M, 12M	3M, 6M, 12M	3M, 6M, 12M	3M



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

**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	Holiday Business Centers - Expiration Date	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies
CZK	CZK-PRIBOR-PRBO	IRS	2	-2	Standard, IMM, EOM, None	CZPR	CZPR	n/a	10	1M, 3M, 6M, 12M	6M	6M, 12M	6M
DKK	DKK-CIBOR-DKNA13, DKK-CIBOR2-DKNA13	IRS	2	0 (-2 for CIBOR2)	Standard, IMM, EOM, None	DKCO	DKCO	n/a	30	1M, 3M, 6M, 12M	6M	6M, 12M	6M
EUR	EUR-EURIBOR-Reuters, EUR-EURIBOR-Telerate, EUR-LIBOR (Libor LCH only)	IRS	2	-2	Standard, IMM, EOM, None	EUTA	EUTA	n/a	50	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M
EUR	EUR-EURIBOR-Reuters	IRS SWAPTION	n/a	-2	Standard, IMM, EOM, None	EUTA	EUTA	EUTA	n/a	n/a	n/a	n/a	n/a

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

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	Holiday Business Centers - Expiration Date	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies
GBP	GBP-LIBOR-BBA	IRS	0	0	Standard, IMM, EOM, None	GBLO	GBLO	n/a	50	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M
<u>GBP</u>	<u>GBP-LIBOR-BBA</u>	<u>IRS SWAPTION</u>	<u>n/a</u>	<u>-2</u>	<u>Standard, IMM, EOM, None</u>	<u>GBLO</u>	<u>GBLO</u>	<u>GBLO</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>
HKD	HKD-HIBOR-HKAB	IRS	0	0	Standard, IMM, EOM, None	HKHK	HKHK	n/a	15	1M, 3M, 6M, 12M	3M	3M, 6M, 12M	3M
HUF	HUF-BUBOR-REUTERS	IRS	2	-2	Standard, IMM, EOM, None	HUBU	HUBU	n/a	10	1M, 3M, 6M, 12M	6M	6M, 12M	6M



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

**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	Holiday Business Centers - Expiration Date	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies
MXN	MXN-TIIE-Banxico	IRS	2	-2	None	MXMC	MXMC	n/a	21	28D	28D	28D	28D
<u>MYR</u>	<u>MYR-KLIBOR-BNM</u>	<u>IRS</u>	<u>0</u>	<u>0</u>	<u>Standard, IMM, EOM, None</u>	<u>MYKL</u>	<u>MYKL, USNY</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>
NOK	NOK-NIBOR-NIBR NOK-NIBOR-OIBOR	IRS	2	-2	Standard, IMM, EOM, None	NOOS	NOOS	n/a	30	1M, 3M, 6M, 12M	6M	6M, 12M	6M
NZD	NZD-BBR-FRA	IRS	2	0	Standard, IMM, EOM, None	NZWE	NZWE, NZAU	n/a	15	1M, 3M, 6M, 12M	3M	3M, 6M, 12M	3M



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

**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	Holiday Business Centers - Expiration Date	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Designated Maturities	Valid Float Payment Frequencies	Valid Float Reset Frequencies
<u>TWD</u>	<u>TWD-TAIBOR-Reuters</u>	<u>IRS</u>	<u>2</u>	<u>-2</u>	<u>Standard, IMM, EOM, None</u>	<u>TWTA</u>	<u>TWTA, USNY</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>
USD	USD-LIBOR-BBA	IRS	2	-2	Standard, IMM, EOM, None	GBLO	USNY, GBLO	n/a	50	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M
USD	USD-LIBOR-BBA	IRS SWAPTION	n/a	-2	Standard, IMM, EOM, None	GBLO	USNY, GBLO	USNY, GBLO	n/a	n/a	n/a	n/a	n/a
ZAR	ZAR-JIBAR-SAFEX	IRS	0	0	Standard, IMM, EOM, None	ZAJO	ZAJO	n/a	10	1M, 3M, 6M, 12M	3M	3M, 6M, 12M	3M



			LCH										
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	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
1M-6M	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	30	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M
n/a	BUS/252	BUS/252	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	10	1T	1D
1M, 2M, 3M, 6M, 12M	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	30	1M, 3M, 6M, 12M 1T	1M, 3M, 6M, 12M

			LCH										
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	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
1W, 1M, 2M, 3M, 6M, 12M	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	31	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M
n/a	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
<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>50</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1W</u>

			LCH										
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	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
1W, 2W, 1M, 2M, 3M, 6M, 9M, 12M	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	50	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M
1W, 2W, 1M-12M	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	31	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	30	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M
1W, 2W, 1M, 2M, 3M, 6M, 9M, 12M	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	50	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M
n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	30	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M

			LCH										
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	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
1W, 1M, 2M, 3M, 6M, 12M	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.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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M
<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>30</u>	<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M</u>
1W, 2W, 1M-12M	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	15	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M
1W, 2W, 1-12M	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	50	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M

			LCH										
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	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
<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>50</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M</u>
<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>50</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M</u>
1W, 1M, 2M, 3M, 6M, 12M	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	30	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M
<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>21</u>	<u>3M</u>	<u>3M</u>

			LCH										
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	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
28D	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	21	28D	28D
<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>50</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M</u>
1W, 2W, 1M-6M, 9m, 12M	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	15.5	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	50	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M
1M-6M	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	15.5	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M

			LCH										
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	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
1W, 2W, 1M, 3M, 6M, 9M, 12M	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	15.5	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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M
1W, 1M, 2M, 3M, 6M	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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M
1W, 1M, 2M, 3M, 6M, 9M, 12M	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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M
<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>50</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M</u>

			LCH										
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	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
n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	50	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M</u>
1W, 1M, 2M, 3M, 6M, 12M	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	50	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M
n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	30	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M
1M, 3M, 6M, 9M, 12M	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	50	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M



UNCLEARED

Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Expiration Date Offset	Max Expiration (yrs)	Exercise Type	Settlement Type
1M, 3M, 6M, 12M	1M, 3M, 6M, 12M	1D, 1M, 2M, 3M, 4M, 5M, 6M	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	n/a	n/a	n/a	n/a
1T	1D	n/a	BUS/252	BUS/252	n/a	n/a	n/a	n/a
1M, 3M, 6M, 12M 1T	1M, 3M, 6M, 12M 1T	1M, 2M, 3M, 6M, 12M	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	n/a	n/a	n/a	n/a

UNCLEARED

Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Expiration Date Offset	Max Expiration (yrs)	Exercise Type	Settlement Type
1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T	1W, 1M, 2M, 3M, 6M, 12M	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	n/a	n/a	n/a	n/a
1M, 3M, 6M, 12M, 1T	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	n/a	n/a	n/a	n/a
<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M, 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/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>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>

UNCLEARED

Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Expiration Date Offset	Max Expiration (yrs)	Exercise Type	Settlement Type
1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T	1W, 2W, 1M, 2M, 3M, 6M, 9M, 12M	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	n/a	n/a	n/a	n/a
1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T	1W, 1M, 2M, 3M, 4M, 5M, 6M, 9M, 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	n/a	n/a	n/a	n/a
1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T	1W, 2W, 1M, 2M, 3M, 6M, 9M, 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	n/a	n/a	n/a	n/a
1M, 3M, 6M, 12M	1M, 3M, 6M, 12M	1W, 2W, 1M, 2M, 3M, 6M, 9M, 12M	ACT/360	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	-2	2	European	Physical

UNCLEARED

Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Expiration Date Offset	Max Expiration (yrs)	Exercise Type	Settlement Type
1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T	1W, 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	n/a	n/a	n/a	n/a
<u>1M, 3M, 6M, 12M</u>	<u>1M, 3M, 6M, 12M</u>	<u>1W, 1M, 2M, 3M, 6M, 12M</u>	<u>ACT/360</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>0</u>	<u>2</u>	<u>European</u>	<u>Physical</u>
1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T	1W, 2W, 1M, 2M, 3M, 4M, 5M, 6M, 7M, 8M, 9M, 10M, 11M, 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	n/a	n/a	n/a	n/a
1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T	1W, 2W, 1M, 2M, 3M, 6M, 9M, 12M	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	n/a	n/a	n/a	n/a

UNCLEARED

Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Expiration Date Offset	Max Expiration (yrs)	Exercise Type	Settlement Type
<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 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>	n/a	n/a	n/a	n/a
<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M, 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/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>	n/a	n/a	n/a	n/a
1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T	1W, 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	n/a	n/a	n/a	n/a
<u>3M</u>	<u>3M</u>	<u>3M</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>	n/a	n/a	n/a	n/a

UNCLEARED

Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Expiration Date Offset	Max Expiration (yrs)	Exercise Type	Settlement Type
28D	28D	28D	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	n/a	n/a	n/a	n/a
<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 2M, 3M, 6M, 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>	n/a	n/a	n/a	n/a
1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 1T	1W, 1M, 2M, 3M, 6M	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	n/a	n/a	n/a	n/a
1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T	1D, 1M, 2M, 3M, 4M, 5M, 6M	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	n/a	n/a	n/a	n/a

UNCLEARED

Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Expiration Date Offset	Max Expiration (yrs)	Exercise Type	Settlement Type
1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T	1W, 2W, 1M, 3M, 6M, 9M, 12M	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	n/a	n/a	n/a	n/a
1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T	1W, 1M, 2M, 3M, 6M, 9M, 12M	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	n/a	n/a	n/a	n/a
1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T	1W, 1M, 2M, 3M, 6M, 9M, 12M	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	n/a	n/a	n/a	n/a
<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 1T</u>	<u>1M, 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>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>

UNCLEARED

Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Expiration Date Offset	Max Expiration (yrs)	Exercise Type	Settlement Type
<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 3M, 6M, 12M, 1T</u>	<u>1M, 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>	n/a	n/a	n/a	n/a
1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T	1W, 1M, 2M, 3M, 6M, 12M	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	n/a	n/a	n/a	n/a
1M, 3M, 6M, 12M	1M, 3M, 6M, 12M	1W, 1M, 2M, 3M, 6M, 12M	ACT/360	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	-2	2	European	Physical
1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	30/360 30E/360 ACT/360 ACT/365.Fixed ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	n/a	n/a	n/a	n/a





### **EXHIBIT 3**

The Contacts added under this submission are intended to be traded on the SEF Trading System.

The Exchange has determined that the following Core Principles apply to these Contracts:

#### SEF Core Principle 2 – Compliance with Rules

- Chapter 3 of the trueEX Rulebook provides for the impartial access by Participants to the trueEX platform. This is overseen by the Exchange Access Committee (Rule 207). Under Rule 207 the “The Exchange Access Committee shall not, and shall not permit the Exchange to, restrict access or impose burdens on access in a discriminatory manner, within each category or class of Participants or between similarly-situated categories or classes of Participants”. In addition, under Rule 301, any person, directly or indirectly, initiating or executing a transaction in the any Contracts traded on the Exchange consents to the jurisdiction of the Exchange.
- Abusive trading practices in any Contracts traded on the Exchange are prohibited by Chapter 5 of the Rulebook. The Rulebook is enforced by the Exchange Regulation Department. Chapter 6 of the Rulebook sets forth the rules governing both the investigations and prosecutions of Rule violations. Pursuant to Rule 208, the Regulatory Oversight Committee ensures that the Exchange Regulation Department has sufficient resources to perform its obligations.
- Rule 403 provides the Exchange with the ability and authority to obtain any information necessary to perform its obligations under Core Principle 2 and the Exchange has the authority to share information with other markets under information-sharing agreements.

#### SEF Core Principle 2 – Trade Information

- All required trade information is included in the audit trail and is sufficient for the Exchange Regulation Department to monitor for market abuse. Such information will be used to assist in the prevention of customer and market abuses and to provide evidence of any violations of the rules of the Exchange. All audit trail information is retained as required by CFTC Regulation 1.31.

#### SEF Core Principle 2 – Disciplinary Procedures

- Chapter 6 of the trueEX Rulebook sets forth the rules related to the investigation and prosecution of potential rule violations. Chapter 6 also sets forth potential sanctions for rule violations and is applicable to all Contracts traded on the Exchange.

#### SEF Core Principle 3 – Contracts Not Readily Subject to Manipulation

- trueEX has established rules and an enforcement infrastructure to prevent the manipulation of the Contract. The trueEX Rulebook is available at <http://www.trueex.com/rules-and-notice>. See Chapter 5: Trading Practices and Business Conduct; Chapter 6: Disciplinary Rules. Exchange staff conduct real-time market surveillance, as well as T+1 surveillance and trade practice reviews.



SEF Core Principle 4 – Prevention of Market Distortion/SEF Core Principle 4 - Monitoring of Trading and Trade Processing

- Chapter 5 of the Rulebook prohibits Participants from manipulating, distorting the price of, and disrupting the settlement process of the any Contract traded on the Exchange. Rule 541 allows the Exchange to amend or cancel any trades as deemed necessary to prevent market distortion.

SEF Core Principle 7 – Financial Integrity of Transactions

- All Contracts shall be cleared by CME and LCH, which are registered derivatives clearing organization. Exchange Rules 404 and 407 ensure the financial integrity of futures commission merchants and introducing brokers as well as the protection of customer funds, to the extent that such entities and funds are associated with the trading of trueEX Contracts.

SEF Core Principle 9 – Daily/Timely Publication of Trading Information

- The Exchange shall publish on its website, [www.trueex.com](http://www.trueex.com), information required by Part 16 of the CFTC Regulations within the required time frame. trueEX typically posts this data on its website by 7:00 pm Eastern time on trade date. Under the new specs for Part 16 data published by the Commission, settlement prices are no longer required to be published by the SEF for swaps. Settlement prices will be provided by the applicable clearinghouse.