SUBMISSION COVER SHEET

Confidential Treatment has not been requested

Organization Name:	trueEX LLC
Organization Type:	SEF
Registered Entity Identifier:	CFTC 2017-11S
Submission Number:	1712-3020-1922-89
Submission Date:	12/30/17 08:19:22 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 #2017-11S)

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.

trueEX is certifying British Pound denominated swaptions on fixed/floating interest rate swaps. trueEX had previously certified swaptions on fixed/floating interest rate swaps as a class of swaps in submission 2017-05S and the underlying swap (fixed/floating interest rate swaps) as a class of swaps in submission 2013-15).

Pursuant to Commission Regulation 40.2, this submission includes:

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

A redlined version of the changes to Rule 1001A 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 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-notices. 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.

Sincerely,

Fran Kenck

Fran Kenck
Chief Compliance Officer

EXHIBIT 1

RULE 1001A Fixed for Floating Swaption Contracts

(a) Contract Description. A swaption is an option to establish a position in an interest rate swap at a future date. It grants the buyer the right, but not the obligation to enter into a swap which is exercisable only on at a future time. This Rule 1001A pertains to swaption on an underlying fixed/floating swap as described in Rule 1001 and contains general Contract terms and conditions. Contracts eligible for trading on the Exchange, as well as the specific terms for each currency can be found on Schedule 1001, which forms an integral part of this Rule, at www.trueex.com.

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

- PTC Trading Hours on the SEF Trading System 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.

Super Major Currencies

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

(d) Underlying Swap. Fixed-to-Floating Interest Rate Swap Contract as described in Rule 1001.

(e) Trading Conventions. There are two types of swaptions. The buyer of swaption can elect to pay fixed (payer) or receive fixed (receiver). The seller of swaption is obligated to enter into the underlying swap with the buyer upon exercise.

(i) The buyer of a Payer Option gives the buyer the right to enter into the underlying swap where they pay the fixed rate and receive the floating rate.

(ii) The buyer of a Receiver Option gives the buyer the right to enter into a swap in which they receive the fixed rate and pay the floating rate.

(f) Swaption Conventions.

(i) Traded Price (Premium). The traded price on Trade Date, quoted and settled in the currency of the Underlying Swap

(ii) Premium Settlement. T+2 (up to T+5 as agreed by the counterparties)

(iii) Strike Price. Fixed Rate of the Underlying Swap

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
CHF	CHF-LIBOR-BBA	IRS	2	-2	Standard, IMM, EOM, None	GBLO	CHZU, GBLO	n/a	30	1M, 3M, 6M, 12M	6M, 12M	6M, 12M	6M
CLP	CLP-TNA	IRS	2	0	Standard, IMM, EOM, None	USNY, CLSA	USNY, CLSA	n/a	n/a	n/a	1D	n/a	n/a
CNY	CNY-CNREPOFIX=CFXS-Reuters	IRS	1	-1	Standard, IMM, EOM, None	CNBE	CNBE, USNY	n/a	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
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
GBP	GBP-LIBOR-BBA	IRS SWAPTION	n/a	-2	Standard, IMM, EOM, None	GBLO	GBLO	GBLO	n/a	n/a	n/a	n/a	n/a
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
ILS	ILS-TELBOR01-Reuters	IRS	2	-2	Standard, IMM, EOM, None	ILTA	ILTA	n/a	n/a	n/a	n/a	n/a	n/a
INR	INR-MIFOR	IRS	2	-2	Standard, IMM, EOM, None	INMU	INMU, USNY	n/a	n/a	n/a	n/a	n/a	n/a
JPY	JPY-LIBOR-BBA	IRS	2	-2	Standard, IMM, EOM, None	GBLO	JPTO, GBLO	n/a	30	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M	1M, 3M, 6M
KRW	KRW-CD-KSDA-Bloomberg	IRS	1	-1	Standard, IMM, EOM, None	KRSE	KRSE, USNY	n/a	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
MXN	MXN-TIIE-Banxico	IRS	2	-2	None	MXMC	MXMC	n/a	21	28D	28D	28D	28D
MYR	MYR-KLIBOR-BNM	IRS	0	0	Standard, IMM, EOM, None	MYKL	MYKL, USNY	n/a	n/a	n/a	n/a	n/a	n/a
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
PLN	PLN-WIBOR-WIBO	IRS	2	-2	Standard, IMM, EOM, None	PLWA	PLWA	n/a	10	1M, 3M, 6M,12M	6M	6M,12M	6M
SEK	SEK-STIBOR-SIDE	IRS	2	-2	Standard, IMM, EOM, None	SEST	SEST	n/a	30	1M, 3M, 6M, 12M	3M	3M, 6M, 12M	3M
SGD	SGD-SOR-REUTERS	IRS	2	-2	Standard, IMM, EOM, None	SGSI	SGSI	n/a	15	1M, 3M, 6M,12M	6M	6M, 12M	6M
THB	THB-THBFIX-Reuters	IRS	2	-2	Standard, IMM, EOM, None	THBA	THBA, USNY	n/a	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
TWD	TWD-TAIBOR-Reuters	IRS	2	-2	Standard, IMM, EOM, None	TWTA	TWTA, USNY	n/a	n/a	n/a	n/a	n/a	n/a
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
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	1W

			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
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
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
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	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	1M, 3M, 6M, 12M
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
n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	21	3M	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
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
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	1M, 3M, 6M, 12M
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
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	1M, 3M, 6M

			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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M
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
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/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
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
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	0	2	European	Physical
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
1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T	1M, 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
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/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
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
3M	3M	3M	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
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
1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T	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
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
1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 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/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	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/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, 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/365.ISDA ACT/ACT.ISMA ACT/ACT.ISDA 30E/360.ISDA ACT/ACT.ICMA	n/a	n/a	n/a	n/a

trueEX

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-notices. 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, 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.