SUBMISSION COVER SHEET

Confidential Treatment has not been requested

Organization Name:	trueEX LLC
Organization Type:	SEF
Registered Entity Identifier:	CFTC 2017-12S
Submission Number:	1712-3118-5139-13
Submission Date:	12/31/17 06:51:39 PM
Submission Type:	Product Terms and Conditions - 40.6(a) Rule Certification
Submission Description:	Amending overnight index rate on CHF OIS

Official Name(s) of Product(s) Affected: Overnight index swaps

December 31, 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 #2017-12S)

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 Overnight Index Swaps ("OIS") offered for trading on trueEX.

Summary of Amendments

trueEX Rule	Nature of Amendment
Rule 1003 and Schedule 1003	CFTC Regulation 40.6(a) Removing the float index for CHF denominated OIS and replacing it with the following: o Deleting CHF-TOIS-OIS-COMPOUND as the overnight index rate for CHF OIS o Adding CHF-SARON-OIS-COMPOUND as the overnight index rate for CHF OIS

trueEX

Exhibit 1 contains redlined amendment to trueEX Rule 1003. Exhibit 2contains a relined amendment to Schedule 1003 of trueEX's PTC Product Schedule (Schedule 1003; column B).

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-notices. These amendments will be effective on January 16, 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 1003. Overnight Index Swap ("OIS") Contracts

. . . .

(d) Swap Leg Conventions. The terms of Fixed vs. Overnight Index Swaps are based on a number of combinations of the criteria below. Approved contracts available for trading on the Exchange are itemized in Schedule 1003.

(i) Fixed Leg

(A) Payment Frequency. Monthly, Quarterly, Semi-Annually, Annually or a One Time Bullet payment

(B) Day Count Convention.

- Bond Basis (30/360)
- Money Market Basis (ACT/360)
- ACT/365.FIXED
- ACT/ACT.ISDA
- 30E/360
- 30E/360.ISDA
- ACT/ACT.ICMA

(C) Holiday Calendar.

- USD – New York (USNY)
- EUR – Target (EUTA)
- JPY – Tokyo (JPTO)
- GBP – London (GBLO)
- AUD – Sydney (AUSY)
- CAD – Toronto (CATO).
- CHF – Zurich (CHZU)
- COP – Bogota (COBO) and USNY
- INR – Mumbai (INMU) and USNY

(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 to each Currency. If not, it will be the next day that is a business day and if the adjusted end dates falls 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. Daily

(B) Day Count Convention.

- Bond Basis (30/360)
- Money Market Basis (ACT/360)

- ACT/365.FIXED
- ACT/ACT.ISDA
- 30E/360
- 30E/360.ISDA
- ACT/ACT.ICMA

(C) Holiday Calendar.

- USD – New York (USNY)
- EUR – Target (EUTA)
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- GBP – London (GBLO)
- AUD – Sydney (AUSY)
- CAD – Toronto (CATO)
- CHF – Zurich (CHZU)
- COP – Bogota (COBO) and USNY
- INR – Mumbai (INMU) and USNY

(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 each Overnight Interest Rate for the fixing date and the Holiday Center calendar associated with the Currency for payment date. 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) Overnight Interest Rate.

- USD-Federal Funds-H.15-OIS-COMPOUND
- EUR-EONIA-OIS-COMPOUND
- JPY-TONA-OIS-COMPOUND
- GBP-WMBA-SONIA-COMPOUND
- AUD – AONIA – OIS - COMPOUND
- CAD-CORRA-OIS-COMPOUND
- ~~CHF-TOIS-OIS-COMPOUND~~
- CHF-SARON-OIS-COMPOUND
- COP-IBR-OIS-COMPOUND
- INR-FBIL-MIBOR-OIS-COMPOUND

. . . .

Schedule 1003
IRS Overnight Index Swaps ("OIS") eligible for Portfolio Terminations and Compactions ("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-AONIA-OIS-COMPOUND	OIS	0	0	Standard, None	AUSY	AUSY	n/a	n/a	n/a	n/a	n/a	n/a
CAD	CAD-CORRA-OIS-COMPOUND	OIS	1	0	Standard, None	CATO	CATO	n/a	n/a	n/a	n/a	n/a	n/a
CHF	~~CHF-TOIS-OIS-COMPOUND~~ CHF-SARON-OIS-COMPOUND	OIS	2	0	Standard, None	CHZU	CHZU	n/a	n/a	n/a	n/a	n/a	n/a
COP	COP-IBR-OIS-COMPOUND	OIS	2	0	Standard, None	COBO	COBO, USNY	n/a	n/a	n/a	n/a	n/a	n/a
EUR	EUR-EONIA-OIS-COMPOUND	OIS	2	0	Standard, None	EUTA	EUTA	n/a	30	1M, 3M, 6M, 12M, 1T	1D	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T
GBP	GBP-WMBA-SONIA-COMPOUND	OIS	0	0	Standard, None	GBLO	GBLO	n/a	30	1M, 3M, 6M, 12M, 1T	1D	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T

Schedule 1003
IRS Overnight Index Swaps ("OIS") eligible for Portfolio Terminations and Compactions ("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
INR	INR-FBIL-MIBOR-OIS-COMPOUND	OIS	1	0	Standard, None, IMM, EOM	INMU	INMU, USNY	n/a	n/a	n/a	n/a	n/a	n/a
JPY	JPY-TONA-OIS-COMPOUND	OIS	2	0	Standard, None	JPTO	JPTO	n/a	30	1M, 3M, 6M, 12M, 1T	1D	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T
USD	USD-Federal Funds-H.15-OIS-COMPOUND	OIS	2	0	Standard, None	USNY	USNY	n/a	30	1M, 3M, 6M, 12M, 1T	1D	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T

			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	5.5	12M or 1T	1D	12M or 1T	12M or 1T	1D	ACT/365.FIXED	30/360 30E/360 ACT/360 ACT/365.Fixed 30E/360.ISDA	n/a	n/a	n/a
n/a	n/a	n/a	2	6m, 12M or 1T	1D	6m, 12M or 1T	12M or 1T	1D	ACT/365.FIXED	30/360 30E/360 ACT/360 ACT/365.Fixed 30E/360.ISDA	n/a	n/a	n/a
n/a	n/a	n/a	2	12M or 1T	1D	12M or 1T	12M or 1T	1D	ACT/360	30/360 30E/360 ACT/360 ACT/365.Fixed 30E/360.ISDA	n/a	n/a	n/a
n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	2	1M, 3M, 6M, 12M 1T	1D
1D	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	30	12M or 1T	1D	12M or 1T	12M or 1T	1D	ACT/360	30/360 30E/360 ACT/360 ACT/365.Fixed 30E/360.ISDA	n/a	n/a	n/a
1D	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	30	12M or 1T	1D	12M or 1T	12M or 1T	1D	ACT/365.FIXED	30/360 30E/360 ACT/360 ACT/365.Fixed 30E/360.ISDA	n/a	n/a	n/a

			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	1D
1D	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	30	12M or 1T	1D	12M or 1T	12M or 1T	1D	ACT/365.FIXED	30/360 30E/360 ACT/360 ACT/365.Fixed 30E/360.ISDA	n/a	n/a	n/a
1D	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	30	12M or 1T	1D	12M or 1T	12M or 1T	1D	ACT/360	30/360 30E/360 ACT/360 ACT/365.FIXED 30E/360.ISDA	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
n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
1M, 3M, 6M, 12M 1T	1M, 3M, 6M, 12M, 1T	1D	30/360 30E/360 ACT/360 ACT/365.Fixed 30E/360.ISDA	30/360 30E/360 ACT/360 ACT/365.Fixed 30E/360.ISDA	n/a	n/a	n/a	n/a
n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
n/a	n/a	n/a	n/a	n/a	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	1D	ACT/365.FIXED	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
n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a