April 30, 2018

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; Submission Pursuant to Regulation 40.6(d) (trueEX LLC submission #2018-05S)

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.

Summary of Amendments:

trueEX Rule	Nature of Amendment
Rule 1003 and PTC Schedule 1003 – Added language to update the naming of GBP Float Rate Index for GBP OIS IRS transactions from "GBP-WMBA-SONIA-COMPOUND" to "GBP-SONIA-COMPOUND".	CFTC Regulation 40.6(d)

Exhibit 1 contains the redlined amendment to Rule 1003. Exhibit 2 contains redlined amendment to PTC Schedule 1003 for this update.

trueEX certifies that these rules amendments comply with the Act and the Commission's regulations thereunder. All changes are non-substantive in nature. This certification has been concurrently posted on the Exchange's Web Site at http://www.trueex.com/rules-and-notices. These amendments were effective on April 23, 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) Trading Conventions.

. . .

(E) Overnight Interest Rate.

- USD-Federal Funds-H.15-OIS-COMPOUND
- EUR-EONIA-OIS-COMPOUND
- JPY-TONA-OIS-COMPOUNDw
- GBP- ~~WMBA~~-SONIA-COMPOUND
- AUD – AONIA – OIS - COMPOUND
- CAD-CORRA-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-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
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						Holiday Business Day Convention			CME				
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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