November 7, 2017

**Via CFTC Portal**

Christopher J. Kirkpatrick
Secretary of the Commission
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

**RE: Weekly Notification of Rule Amendments (trueEX LLC submission #2017-08S)**

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission ("CFTC") Regulation 40.6(d), trueEX LLC ("**trueEX**") submits this weekly notification of the following rule amendments made effective on the date set forth below during the calendar week preceding the date of this notice.

trueEX made the following amendments:

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

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

Sincerely,

Fran Kenck

Fran Kenck
Chief Compliance Officer

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

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

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

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

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

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

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

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

| | |
|---|---|
| **Business Day Convention** | Modified following |