



January 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: trueEX LLC Amendment of Product Terms and Conditions (trueEX LLC submission #2018-01S)

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 fixed vs. floating interest rate swaps offered for trading on trueEX.

Summary of Amendments

trueEX Rule	Nature of Amendment
Schedule 1001 – changing the maximum tenor for the following currencies: <ul style="list-style-type: none">• LCH MXN from 10.5 years to 21 years	CFTC Regulation 40.6(a)
Schedule 1001 (a) – changing the maximum tenor for the following currencies: LCH MXN from 10.5 years to 20 years	CFTC Regulation 40.6(a)

Exhibit 1 contains redlined amendments to trueEX’s PTC Product Schedule (Schedule 1001; column R) and trueEX’s CLOB/RFQ Schedule (Schedule 1001(a); column R), which have been updated to reflect the new maximum tenor for the currency.

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-notice>. These amendments will be effective on February 13, 2018.

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

Sincerely,

A handwritten signature in cursive script that reads "Fran Kenck".

Fran Kenck
Chief Compliance Officer

Schedule 1001 (c)

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

EXHIBIT 1 - PTC

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	Valid Stub Index 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	1M-6M
BRL	BRL-CDI	IRS	0	0	None	BRBD	BRBD, USNY	n/a	10	1T	1D	1T	1D	n/a
CAD	CAD-BA-CDOR	IRS	0	0	None	CATO	CATO	n/a	30	1M, 3M, 6M, 12M	3M, 6M, 12M	3M, 6M, 12M	3M	1M, 2M, 3M, 6M, 12M

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CZK	CZK-PRIBOR-PRBO	IRS	2	-2	Standard, IMM, EOM, None	CZPR	CZPR	n/a	10	1M, 3M, 6M, 12M	6M	6M, 12M	6M	1W, 2W, 1M, 2M, 3M, 6M, 9M, 12M
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	1W, 2W, 1M-12M
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	1W, 2W, 1M, 2M, 3M, 6M, 9M, 12M

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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	n/a
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	1W, 1M, 2M, 3M, 6M, 12M
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	n/a

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MXN	MXN-TIIE-Banxico	IRS	2	-2	None	MXMC	MXMC	n/a	21	28D	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	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	1W, 2W, 1M-6M, 9m, 12M

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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	1M-6M
PLN	PLN-WIBOR-WIBO	IRS	2	-2	Standard, IMM, EOM, None	PLWA	PLWA	n/a	10	1M, 3M, 6M,12M	6M	6M,12M	6M	1W, 2W, 1M, 3M, 6M, 9M, 12M
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	1W, 1M, 2M, 3M, 6M

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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	Valid Stub Index Frequencies
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	1W, 1M, 2M, 3M, 6M, 12M
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	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	1M, 3M, 6M, 9M, 12M

		LCH												
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	Valid Float Payment Frequencies	Valid Float Reset Frequencies
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	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M
BUS/252	BUS/252	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	10	1T	1D	1T	1D
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	1M, 3M, 6M, 12M 1T	1M, 3M, 6M, 12M 1T

		LCH												
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	Valid Float Payment Frequencies	Valid Float Reset Frequencies
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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T
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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T
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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T

		LCH												
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	Valid Float Payment Frequencies	Valid Float Reset Frequencies
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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T
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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T
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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T

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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	Valid Float Payment Frequencies	Valid Float Reset Frequencies
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, 12M	1M, 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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T
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, 12M	1M, 3M, 6M, 12M

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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	Valid Float Payment Frequencies	Valid Float Reset Frequencies
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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T
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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T
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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T

		LCH												
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	Valid Float Payment Frequencies	Valid Float Reset Frequencies
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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T
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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T
n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	21	3M	3M	3M	3M

		LCH												
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	Valid Float Payment Frequencies	Valid Float Reset Frequencies
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- 21	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	28D	28D
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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T
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, 3M, 6M, 12M, 1T	1M, 3M, 6M, 1T

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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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T
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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T
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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T

		LCH												
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	Valid Float Payment Frequencies	Valid Float Reset Frequencies
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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T
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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 1T
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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T

		LCH												
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	Valid Float Payment Frequencies	Valid Float Reset Frequencies
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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T
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, 12M	1M, 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	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	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T

UNCLEARED

Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Expiration Date Offset	Max Expiration (yrs)	Exercise Type	Settlement Type
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
n/a	BUS/252	BUS/252	n/a	n/a	n/a	n/a
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 Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Expiration Date Offset	Max Expiration (yrs)	Exercise Type	Settlement Type
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, 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, 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 Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Expiration Date Offset	Max Expiration (yrs)	Exercise Type	Settlement Type
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
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
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

UNCLEARED

Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Expiration Date Offset	Max Expiration (yrs)	Exercise Type	Settlement Type
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
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
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

UNCLEARED

Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Expiration Date Offset	Max Expiration (yrs)	Exercise Type	Settlement Type
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
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
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

UNCLEARED

Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Expiration Date Offset	Max Expiration (yrs)	Exercise Type	Settlement Type
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
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	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 Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Expiration Date Offset	Max Expiration (yrs)	Exercise Type	Settlement Type
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, 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
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

UNCLEARED

Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Expiration Date Offset	Max Expiration (yrs)	Exercise Type	Settlement Type
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
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
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

UNCLEARED

Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Expiration Date Offset	Max Expiration (yrs)	Exercise Type	Settlement Type
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	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	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 Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count	Expiration Date Offset	Max Expiration (yrs)	Exercise Type	Settlement Type
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
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	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

EXHIBIT 1 - RFQ

						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	20	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 <u>20</u>	N/A	28D	28D	28D	28D	N/A	ACT/360	ACT/360