November 1, 2013

Via E-Mail: submissions@cftc.gov

Melissa Jurgens
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

RE: **Rule 40.2(a) and 40.2(d) Certification of Additional Contracts in the Fixed for Floating Class of Interest Rate Swaps (trueEX LLC submission #2013-15)**

Dear Ms. Jurgens:

trueEX, LLC ("trueEX" or the "Exchange") herby notifies the Commodity Futures Trading Commission (the "Commission") that it is adding additional currencies, as well as additional parameters related to those currencies to the class of Fixed for Floating Interest Rate Swaps (the "Contract") that were self-certified in trueEX submission 2013-02 on February 21, 2013.   Rule 1001 is amended to reflect those changes and is attached as Exhibit 1.

trueEX has also amended the Schedules to Chapter 10 to include the additional Contracts eligible to be traded on the trueEX Platform, with an indication as to which Contracts are listed for trading on its DCM Trading System (Schedule 1001 (a) and (b)) and which are available to be traded on its SEF Trading System via the trueEX Portfolio Terminations and Compactions System (Schedule 1001(c)). As part of this filing, trueEX is notifying the Commission that such schedules will now be posted publicly on trueEX's website as the number of currencies and related attributes make it impractical to include these schedules in the rulebook. As such, trueEX is also moving Schedule 1002 which lists the Standard Coupon Standard Maturity Interest Rate Swaps that are currently listed for trading on the DCM Trading System from the rulebook to the website. There have been no other substantive changes to Rule 1002 and schedule 1002.

Pursuant to Commission Regulation 40.2, the Submission includes:
  i   The Submission Cover Sheet
  ii   A copy of the Contract's rules (Rule 1001 and Schedule 1001(c)).

iii   The additional currencies and Contract attributes added to Rule 1001 and on the related Schedule 1001(c) will be effective and available on the SEF Trading System on November 4, 2013

iv   A concise explanation and analysis of the Contract, as well as its compliance with applicable provisions of the Commodity Exchange Act (the "Act"), including core principles, and the Commissions regulations thereunder is attached as Exhibit 2

trueEX certifies that the Contract and class of swaps to be listed comply with the Act and Commission regulations thereunder. This Contract and class of swaps were designed with input from prospective market participants and were approved by the Exchange's Trading Protocols Committee. There were no substantive opposing views to this proposal.

Finally, trueEX certifies the following with respect to the class of swaps to be listed:

    i.   That each particular swap within the certified class of swaps is based upon an "excluded commodity" as defined in Section 1a(19)(i) of the Act;

    ii.   That each particular swap within the certified class of swaps is based upon an excluded commodity with an identical pricing source, formula, procedure, and methodology for calculating reference prices and payment obligations; and

    iii.   That the pricing source, formula, procedure, and methodology for calculating reference prices and payment obligations in each particular swap within the certified class of swaps is identical to a pricing source, formula, procedure, and methodology for calculating reference prices and payment obligations in the Contract certified in this filing;

    iv.   That each particular swap within the certified class of swaps is based upon an excluded commodity involving an identical currency or identical currencies.

trueEX certifies that this filing of product certification has been concurrently posted on the Exchange's Web site at http://www.trueex.com/rules-and-notices

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

Sincerely,

Fran Kenck

Fran Kenck
Chief Regulatory Officer

cc: dmosubmissions@cftc.gov
    Alexis Hall Bugg, Special Counsel, DMO
    Roger Smith, Attorney Advisor, DMO
    Jonathan Lave, Associate Director, DMO

EXHIBIT 2

The Contacts added under this submission to the Fixed for Floating Class of Interest Rate Swaps (Rule 1001) are intended to be traded on trueEX's SEF Trading System. The currencies and additional attributes added (eg additional holiday calendars, day counts, reset frequencies, roll methods, etc) will enable a Participant to terminate or compact andy of the combinations of swaps included on Schedule 1001(c). This schedule provides detailed information also on which contracts are eligible to be cleared at either CME or LCH, including those that are subject to the clearing mandate, and those that are not but are eligible to be cleared at either CME or LCJ.

The Exchange has determined that the following Core Principles apply to this Contract and Class of Swaps:

DCM/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 306, any person 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 (which include Exchange regulatory employees as well as NFA). 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.

DCM/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://trueex.com/regulation.html. (see Chapter 5: Trading Practices and Business Conduct; Chapter 6: The Exchange has rules related to position limits and position accountability levels, (see Rules 529, 530) and receives reports of large positions in order to assess a trader's exposure (Exchange Advisory 2013-03) Exchange staff conduct real-time market surveillance and NFA provides regulatory services to the exchange on a T+1 basis. NFA's services include comprehensive Trade Practice and Market Surveillance Services (the scope of which can be found in the Regulatory Services Agreement between NFA and trueEX that was submitted to the Commission as part of trueEX's DCM and SEF applications

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DCM 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 542 allows the Exchange to amend or cancel any trades as deemed necessary to prevent market distortion.

DCM Core Principle 5/SEF Core Principle 6 – Position Limits or Accountability
- Position accountability is addressed in Rule 530 and trueEX Advisory 2013-03.

DCM Core Principle 7 – Availability of General Information
- The Exchange publishes on its website, www.trueex.com, and in its Rulebook (also on website) accurate information concerning the terms and conditions of any Contract traded on the Exchange.

DCM Core Principle 8/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. Settlement prices will be provided by the applicable clearinghouse. trueEX posts a link on its website to both CME and LCH.

DCM Core Principle 9/SEF Regulation 37.9 – Execution of Transactions
- The Contracts shall be listed for trading on the trueEX Platform. The Contact s being added to the class will be eligible to be traded on an Order Book or through the Exchange's Request for Quote system on its SEF Trading System.

DCM Core Principle 10/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 monitoring is part of the standard services provided to the Exchange by NFA and the 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.

DCM Core Principle 11/SEF Core Principle 7 – Financial Integrity of Transactions
- All Contracts shall be cleared by CME Clearing, which is a registered derivatives clearing organization. Exchange Rules 404, 410, and 511 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.

DCM Core Principle 12 /SEF Core Principle 4– Protection of Markets and Market Participants/Monitoring of Trading

- Chapter 5 of the Rulebook establishes rules to protect Participants who trade the Contract from abusive practices by parties, including those operating as agents of the Participants and promotes fair and equitable trading of the Contract. Surveillance conducted by Exchange staff and NFA will serve to identify the actions of parties and practices that may be detrimental to the market and/or market participants.

DCM Core Principle 13/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.

EXHIBIT 1 (redline)

CHAPTER 10
INTEREST RATE SWAP CONTRACTS

Rule 1001. Fixed for Floating Interest Rate Swap Contracts

(a) Contract Description. Fixed for Floating Interest Rate Swap. This is an Interest Rate Swap for which settlement is in the form of periodic fixed interest payments and a stream of periodic floating interest payments based on ~~an interest~~ floating rate ~~index~~benchmark over a term to maturity. The interest rate payments are exchanged for a specified period based on a notional amount. This Rule 1001 contains general information about the Contract terms and conditions. ~~Approved~~ Contracts eligible for trading on the DCM Trading System and SEF Trading System, as ~~Exchange~~ well as the attributes related to each Currency can be found on Schedule 1001 on the trueEX website at ~~are itemized in Schedule 1001.~~www.trueex.com.

(b) Trading Hours. 8:00 am to 5:00 pm New York time

(c) Currency. ~~US Dollar , British Pound, Euro~~

(i) Super-Major Currencies

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

(ii) Major Currencies

- Australia dollar (AUD),
- Canada dollar (CAD)
- Denmark krone (DKK).
- Kingdom of Norway krone (NOK),
- Kingdom of Sweden krona (SEK)
- New Zealand dollar (NZD)
- Republic of South Africa rand (ZAR)
- Switzerland franc (CHF)

~~(i)~~(iii) Non-Major Currencies

- Czech Koruna (CZK)
- Hong Kong dollar (HKD)
- Hungarian Forint (HUF)
- Polish Zloty (PLN)
- Singapore dollar (SGD)

EXHIBIT 1 (redline)

(c)(d) Trading Conventions.

    (i)   Buyer (Payer) pays fixed interest rate and receives floating interest rate.

    (ii)   Seller (Receiver) receives fixed interest rate and pays floating interest rate.

(d)(e) Swap Leg Conventions. The terms of Fixed vs. Floating Interest Rate Swaps are based on a number of combinations of the criteria below. Approved contracts available for trading on the Exchange are itemized in Schedule 1001can be found on the website at www.trueex.com.

    (i)   Fixed Leg

    (A)   Payment Frequency. Monthly (1M), Quarterly (3 M), Semi-Annually (6 M), or Annually (12 M), One Time (1T)

    (B)   Day Count Convention. Bond Basis (30/360), Money Market Basis (actual/360), or actual/365

- 30/360
- 30E/360
- ACT/360
- ACT/365.Fixed
- ACT/365.ISDA
- ACT/ACT.ISMA
- ACT/ACT.ISDA
- 30E/360.ISDA
- ACT/ACT.ICMA

    (C)   Holiday Calendar. Dependent on CurrencyNew York and London

- US – New York (USNY)
- Europe – Target (EUTA)
- Great Britain – London (GBLO)
- Japan – Tokyo (JPTO)

- Australia – Sydney (AUSY)
- Canada – Toronto (CATO)
- Denmark – Copenhagen (DKCO)
- New Zealand – Wellington (NZWE)
- New Zealand – Auckland (NZAU)
- Norway – Oslo (NOOS)
- South Africa – Johannesburg (ZAJO)
- Sweden – Stockholm (SEST)
- Switzerland – Zurich (CHZU)

EXHIBIT 1 (redline)

- Czech Republic – Prague (CZPR)
- Hong Kong –(HKHK)
- Hungary – Budapest (HUBU Singapore – (SGSI)
- Poland – Warsaw (PLWA)

(C)(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 Currency for effective and payment dates. 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. on both the New York and London calendar. If not, it will be the next day that is a business day on both the New York and London calendar.

(D)(E) Fixed Rate. The traded interest rate yield or basis points on Trade Date.

(ii)   Floating Leg

(A)   Reset Frequency. Monthly (1M), Quarterly (3 M), Semi-Annually (6 M), or Annually (12 M).Monthly, Quarterly, Semi-Annual

(B)   Day Count Convention. 30/360, actual/360, actual/365

- 30/360
- 30E/360
- ACT/360
- ACT/365.Fixed
- ACT/ACT.ISDA
- 30E/360.ISDA

(C)   Holiday Calendar. Dependent on CurrencyNew York and London

- US – New York (USNY)
- Europe – Target (EUTA)
- Great Britain – London (GBLO)
- Japan – Tokyo (JPTO)

- Australia – Sydney (AUSY)
- Canada – Toronto (CATO)
- Denmark – Copenhagen (DKCO)
- New Zealand – Wellington (NZWE)
- New Zealand – Auckland (NZAU)
- Norway – Oslo (NOOS)

EXHIBIT 1 (redline)

- South Africa – Johannesburg (ZAJO)
- Sweden – Stockholm (SEST)
- Switzerland – Zurich (CHZU)

- Czech Republic – Prague (CZPR)
- Hong Kong –(HKHK)
- Hungary – Budapest (HUBU Singapore – (SGSI)
- Poland – Warsaw (PLWA)

(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 Currency for effective and payment dates. 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.on both the New York and London calendar. If not, it will be the next day that is a business day on both the New York and London calendar.

(E)   Payment Frequency. Monthly (1M), Quarterly (3 M), Semi-Annually (6 M), Annually (12 M), One Time (1T)

(F)   Interest Rate BenchmarkFloat Rate Index. LIBOR, Euribor

- USD-LIBOR-BBA
- EUR-EURIBOR-REUTERS
- EUR-EURIBOR-Telerate
- EUR-LIBOR
- JPY-LIBOR-BBA
- GBP-LIBOR-BBA
- AUD-BBR-BBSW
- CAD-BA-CDOR
- DKK-CIBOR-DKNA13
- DKK-CIBOR2-DKNA13
- NOK-NIBOR-NIBR
- SEK-STIBOR-SIDE
- NZD-BBR-FRA
- ZAR-JIBAR-SAFEX
- CHF-LIBOR-BBA
- CZK-PRIBOR-PRBO
- HKD-HIBOR-HKAB
- HUF-BUBOR-REUTERS
- PLN-WIBOR-WIBO
- SGD-DOR-REUTERS

EXHIBIT 1 (redline)

(f)   Effective Date. The first date from which fixed and floating interest amounts accrue. It is also referred to as the Start Date. The Effective Date of the Swap must be a business day subject to the appropriate Business Day Convention.

(e)(g)   Trade Start Type

(i)   Spot Starting. A swap whose Effective Date is 2 business days from the Trade Date (T+2). A swap whose Effective Date follows market convention per each Currency, ranging from T+0 to T+2. For example USD is 2 business days from the Trade Date (T+2).

(i)(ii)   Forward Starting. A swap whose Effective Date is anything after than the Effective Date for a Spot Starting swap.

(f)(h)   Maturity Date. The final date until which Fixed and Floating amounts accrue. The Maturity Date may also be referred to as the Termination Date or End Date.

(g)(i)   Tenor. The duration of time from the Effective Date to the Maturity Date. The Exchange will support Tenors of any duration greater than 0 years to 30 years and reserves the right to list additional Tenors of up to 50 years.

(i)   Listed Tenors, with respect to the DCM Trading System, also referred to as On-the-Run, means whole year Spot Starting Contracts with a Tenor of 2 through 10, 12, 15, 20, 25 and 30 years.

(ii)   Other Tenors, also referred to as Off-the-Run, means any whole year Tenors other than the Listed Tenors and any partial year Tenor. Transactions in Other Tenors, (with the exception of Block Trades) are executed through the System's Off-the-Run trading functionality. All such trades will be subject to the requirements of Exchange Rule 524(c).

(A)   Standard Off-the-Run means any whole year Other Tenor that is Spot Starting.

(B)   Non-Standard (or Custom) Off-the-Run means any partial year Tenor that is Spot Starting and all Forward Starting Contracts (whole and partial year Tenors).

(j)   Roll Day Convention. The date used for determining all fixed and floating Reset Dates. Roll Days define the beginning and end of Fixed and Floating interest accrual periods. For On-the-Run Contracts, the Roll Day is the same date of the month as the Effective Date. For

EXHIBIT 1 (redline)

Off-the-Run Contracts, it can be any date of the month, subject to the provisions of the Business Day Convention. Roll Day marks the start of a new interest accrual period, and is the date on which a Reset Rate takes effect. The Exchange supports the following roll types:

(i)   Standard. Standard roll will be the same day of the month accordingly aligned to the roll frequency. For example, Effective date January, 10th, 2013 and Maturity Date January, 10th, 2015 with a 3M payment, roll frequency will settle on the 10th day every three months.

(ii)   End of Month (EOM). For EOM convention, if the roll date falls at the end of the month the date moves back to the preceding good business day

(iii)   International Money Market (IMM). IMM roll dates are the 3rd Wed of March, June, September and December.

(h)(k) Floating Reset Dates. Dates utilized to determine the Floating Rate amounts for each interest accrual period during the Tenor of the contract. Except in the case of a Stub Period, the Reset Date is 2 business days prior to the Roll Date for that interest accrual period.

(i)(l)   First Period Fixing Date. (Based on Holiday Calendar of the Currency)

(i)   For Spot Starting swaps, the Interest Rate for the first interest period is fixed on the Trade Date, for both Floating and Fixed Rates.

(ii)   For Forward Starting swaps, the Fixed Rate for the first interest period is fixed on the Trade Date, and the Floating Rate for the first interest period is fixed 2 business days prior to the Effective Date

(j)(m) Stub Period Rate. For swaps with partial year Tenors, a first interest period that is shorter than the standard underlying Floating index interest periods may occur between the Effective Date and the first Roll Date (knows as a Stub Period). In these cases, the Interest Rate for such Stub Period is determined using linear interpolation based on the two index rates that surround the Stub Period.

(i)   Stub Index Frequency. 1 Week (1W), 2 Week (2W), 1 Month (1M), 2 Month (2M), 3 Month (3M), 6 Month (6M), 9 Month (9M), 12 Month (12M)

(k)(n) Trade Types. The Platform may support the following trade types:

(i)   Outrights. An Outright swap is where one party is the payer of the fixed rate and receiver of the floating rate and the other party is the receiver of the fixed fate and payer of the floating rate.

(ii)   Switches. Switches are the simultaneous purchase and sale of two different Tenors of the yield curve (e.g. 2 year by 10 year).

EXHIBIT 1 (redline)

(iii)   Butterflies.   Butterflies are the simultaneous purchase(s) and sale(s) of three different tenors of the yield curve (e.g. 2 year by 5 year by 10 year).

(iv)   Spreads.   A Spread trade consists of a transaction where the payer and receiver of the fixed rate on the Interest Rate Swap simultaneously enter into a transaction for a treasury security of an equivalent Tenor. For the treasury transaction, the payer of the fixed rate on the swap buys and the receiver of the fixed rate on the swap sells either a single treasury security or two treasury securities using a simple weighted average to match the risk,

(v)   Invoice Spreads. An Invoice Spread trade consists of a transaction where two parties enter into a treasury futures contract and simultaneously enter into an interest rate swap transaction. The buyer of the futures contract is the payer of the fixed rate on the interest rate swap transaction and the seller of the futures contract is the receiver of the fixed rate on the interest rate swap transaction. The interest rate swap is of an equivalent Tenor to match the risk.

(vi)   Block Trades has the meaning as defined in Chapter 1 of this Rulebook.

(l)(o)   Contract Size.

(i)   On-the-Run. Minimum notional size of $5 million USD or multiple thereof and increments of $5 million USD depending on Tenor.

(ii)   Off-the Run. Minimum notional size of $1 million USD and increments of $1,000 USD.

(iii)   Block Trades. Minimum notional size as indicated in Rule 1001(t) and increments of $1,000 USD.

(m)(p) Quoting Convention

(i)   Outrights. Outrights are quoted in interest rate yield.

(A)   On-the-Run. The interest rate yield is quoted to 3 decimal places.

(B)   Off-the-Run. The interest rate yield is quoted to 5 decimal places.

(C)   Block Trades.   The interest rate yield, regardless of Tenor, is quoted to 5 decimal places.

(ii)   Switches, Butterflies. These trade types are quoted in basis points. The basis points are quoted to 1 decimal place.

(iii)   Spreads, Invoice Spreads. These trade types are quoted in basis points. The basis points are quoted to 1 decimal place.

(n)(q)   Minimum Price Fluctuation.

EXHIBIT 1 (redline)

      (i)   Outrights. The interest rate yield is quoted in increments of .001 (1/10th of a basis point).

      (ii)   Switches, Butterflies. The basis points are quoted in increments of .1 (1/10th of a basis point).

      (iii)   Spreads, Invoice Spreads. The basis points are quoted in increments of .1 (1/10th of a basis point).

(o)(r)   Last Trading Day.

      (i)   Spot Starting. Close of business on Trade Date.

      (ii)   Forward Starting. Close of business three business days prior to the Effective Date of the swap.

(p)(s)   Final Settlement Price. Multiple payments take place during the term of the swap. Settlement price used for the periodic exchange of fixed and floating payments is based on the following factors:

      (i)   Fixed Leg. Payment amount on the fixed leg is based on the trade price of the swap on Trade Date. Payment timing on the fixed leg is based on the Payment Frequency, Day Count Convention, Business Day Convention, and Roll Day.

      (ii)   Floating Leg. Payment on the floating leg is based on the Interest Rate Benchmark of the swap. Payments on the floating leg are based on the Payment Frequency, Day Count Convention, Business Day Convention, Roll Day Convention and Floating Reset Dates.

(q)(t)   Block Trades.

      (i)   Minimum Notional Sizes. The Exchange has established the following Block Trade Sizes: as required by Appendix F to Part 43 of the CFTC Regulations:

		Minimum Block Size ($ Notional)		
Initial Maturity greater than	**Initial Maturity less than or equal to**	**Super Major Currencies**	**Major Currencies**	**Non-Major Currencies**
0 days	46 days	$6.4 billion	$2.2 billion	$230 million
46 days	3 months (107 days)	$2.1 billion	$580 million	$230 million
3 months (107 days)	6 months (198 days)	$1.2 billion	$440 million	$150 million
6 months (198 days)	1 year (381 days)	$1.1 billion	$220 million	$110 million
1 year (381 days)	2 years (746 days)	$460 million	$130 million	$54 million
2 years (746 days)	5 years (1,842 days)	$240 million	$88 million	$27 million
5 years (1,842 days)	10 years (3,668 days)	$170 million	$49 million	$15 million
10 years (3,668 days)	30 years (10,973 days)	$120 million	$37 million	$16 million
30 years (10,973 days)		$67 million	$15 million	$15 million

EXHIBIT 1 (redline)

(ii)   For non-US dollar denominated swaps, the minimum block sizes will be based on a currency exchange rate that is widely published within the preceding two business days from the date of execution of the swap transaction.

~~(ii)   For pound sterling and euro denominated swaps, the minimum block sizes will be published on the Web Site and are the same as the US dollar amounts (e.g., $170 million 10 year will be €170 million 10 year).~~

(iii)   Reporting. All Block Trades must be reported to the Exchange as soon as technologically practicable.

~~(r)~~(u)   Clearing House. CME or~~,~~ LCH. Choice of Clearing House is determined at the time of order entry and is based on qualification of each Participant's Clearing Firm.

Rule 1002.   Standard Coupon & Standard Maturity (SCSM^{TM}) Interest Rate Swap Contracts

(a)   Contract Description. This Contract is a forward starting Fixed for Floating Interest Rate Swap that exchanges periodic fixed interest payments at a rate equal to the Standard Coupon Fixed Rate set by the Exchange for periodic interest rate benchmark. This Rule 1002 contains general information about the Contract terms and conditions. Contracts eligible for trading on the DCM Trading System can be found on Schedule 1002 on the trueEX website at www.trueex.com. ~~Approved Contracts for trading on the Exchange are itemized in Schedule 100.~~

EXHIBIT 1 (redline)

Schedule 1001: Approved Interest Rate Swaps

(a) On-the-Run on the DCM Trading System

Currency	Tenors	Clearing House	Fixed Leg		Floating Leg			Trade Types					
			Payment Frequency	Day Count Convention	~~Interest Rate Benchmark~~**Float Rate Index**	Reset Frequency	Day Count Convention	Outrights	Switches	Butter-flies	Spreads	Invoice Spreads	Block Trades
USD	Years 2-10, 12, 15, 20, 25, 30	CME	Semi Annual	30/360	LIBOR	3 month	Actual/360	Y	Y	N	N	N	Y[1]

[1]Outrights only

(b) Off-the-Run on the DCM Trading System

Currency	Tenors	Clearing House	Fixed Leg		Floating Leg			Trade Types					
			Payment Frequency	Day Count Convention	**Float Rate Index**~~Interest Rate Benchmark~~	Reset Frequency	Day Count Convention	Outrights	Switches	Butter-flies	Spreads	Invoice Spreads	Block Trades
USD	Years 1, 11,13,14, 16-19, 21-24, 26-29	CME	Semi Annual	30/360	LIBOR	3 month	Actual/360	Y	N	N	N	N	Y[2,3]

[2]Spot Starting only
[3]Outrights only

Schedule 1002: Approved SCSM[TM] Swap Listings
(DCM Trading System)

Currency	Tenors	Clearing House	Fixed Leg		Floating Leg			Trade Types			
			Payment Frequency	Day Count Convention	**Float Rate Index**~~Interest Rate Benchmark~~	Reset Frequency	Day Count Convention	Outrights	Calendar Switches	Tenor Switches	Block Trades
USD	Years 1, 2, 3, 5, 7, 10, 15, 20 and 30	CME	Semi Annual	30/360	LIBOR	3 month	Actual/360	Y	N	N	Y[1]

[1]Outrights only

EXHIBIT 1 (Clean)

CHAPTER 10
INTEREST RATE SWAP CONTRACTS

Rule 1001.   Fixed for Floating Interest Rate Swap Contracts

(b)   Contract Description. Fixed for Floating Interest Rate Swap. This is an Interest Rate Swap for which settlement is in the form of periodic fixed interest payments and a stream of periodic floating interest payments based on floating rate index over a term to maturity. The interest rate payments are exchanged for a specified period based on a notional amount. This Rule 1001 contains general information about the Contract terms and conditions.   Contracts eligible for trading on the DCM Trading System and SEF Trading System, as well as the attributes related to each Currency can be found on Schedule 1001 on the trueEX website at www.trueex.com.

(c)   Trading Hours. 8:00 am to 5:00 pm New York time

(d)   Currency.

(i)   Super-Major Currencies

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

(ii)   Major Currencies

- Australia dollar (AUD),
- Canada dollar (CAD)
- Denmark krone (DKK).
- Kingdom of Norway krone (NOK),
- Kingdom of Sweden krona (SEK)
- New Zealand dollar (NZD)
- Republic of South Africa rand (ZAR)
- Switzerland franc (CHF)

(iii)   Non-Major Currencies

- Czech Koruna (CZK)
- Hong Kong dollar (HKD)
- Hungarian Forint (HUF)
- Polish Zloty (PLN)
- Singapore dollar (SGD)

EXHIBIT 1 (Clean)

(e)   Trading Conventions.

   (i)   Buyer (Payer) pays fixed interest rate and receives floating interest rate.

   (ii)   Seller (Receiver) receives fixed interest rate and pays floating interest rate.

(f)   Swap Leg Conventions. The terms of Fixed vs. Floating Interest Rate Swaps are based on a number of combinations of the criteria below. Approved contracts available for trading on the Exchange can be found on the website at www.trueex.com.

   (i)   Fixed Leg

      (A)   Payment Frequency. Monthly (1M), Quarterly (3 M), Semi-Annually (6 M), Annually (12 M), One Time (1T)

      (B)   Day Count Convention.

- 30/360
- 30E/360
- ACT/360
- ACT/365.Fixed
- ACT/365.ISDA
- ACT/ACT.ISMA
- ACT/ACT.ISDA
- 30E/360.ISDA
- ACT/ACT.ICMA

      (C)   Holiday Calendar. Dependent on Currency

- US – New York (USNY)
- Europe – Target (EUTA)
- Great Britain – London (GBLO)
- Japan – Tokyo (JPTO)

- Australia – Sydney (AUSY)
- Canada – Toronto (CATO)
- Denmark – Copenhagen (DKCO)
- New Zealand – Wellington (NZWE)
- New Zealand – Auckland (NZAU)
- Norway – Oslo (NOOS)
- South Africa – Johannesburg (ZAJO)
- Sweden – Stockholm (SEST)
- Switzerland – Zurich (CHZU)

EXHIBIT 1 (Clean)

- Czech Republic – Prague (CZPR)
- Hong Kong –(HKHK)
- Hungary – Budapest (HUBU Singapore – (SGSI)
- Poland – Warsaw (PLWA)

(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 Currency for effective and payment dates. 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)   Fixed Rate. The traded interest rate yield or basis points on Trade Date.

(ii)   Floating Leg

(A)   Reset Frequency. Monthly (1M), Quarterly (3 M), Semi-Annually (6 M), or Annually (12 M).

(B)   Day Count Convention.

- 30/360
- 30E/360
- ACT/360
- ACT/365.Fixed
- ACT/ACT.ISDA
- 30E/360.ISDA

(C)   Holiday Calendar. Dependent on Currency

- US – New York (USNY)
- Europe – Target (EUTA)
- Great Britain – London (GBLO)
- Japan – Tokyo (JPTO)

- Australia – Sydney (AUSY)
- Canada – Toronto (CATO)
- Denmark – Copenhagen (DKCO)
- New Zealand – Wellington (NZWE)
- New Zealand – Auckland (NZAU)
- Norway – Oslo (NOOS)
- South Africa – Johannesburg (ZAJO)
- Sweden – Stockholm (SEST)
- Switzerland – Zurich (CHZU)

EXHIBIT 1 (Clean)

- Czech Republic – Prague (CZPR)
- Hong Kong –(HKHK)
- Hungary – Budapest (HUBU Singapore – (SGSI)
- Poland – Warsaw (PLWA)

(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 Currency for effective and payment dates. 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)   Payment Frequency. Monthly (1M), Quarterly (3 M), Semi-Annually (6 M), Annually (12 M), One Time (1T)

(F)   Float Rate Index.

- USD-LIBOR-BBA
- EUR-EURIBOR-REUTERS
- EUR-EURIBOR-Telerate
- EUR-LIBOR
- JPY-LIBOR-BBA
- GBP-LIBOR-BBA
- AUD-BBR-BBSW
- CAD-BA-CDOR
- DKK-CIBOR-DKNA13
- DKK-CIBOR2-DKNA13
- NOK-NIBOR-NIBR
- SEK-STIBOR-SIDE
- NZD-BBR-FRA
- ZAR-JIBAR-SAFEX
- CHF-LIBOR-BBA
- CZK-PRIBOR-PRBO
- HKD-HIBOR-HKAB
- HUF-BUBOR-REUTERS
- PLN-WIBOR-WIBO
- SGD-DOR-REUTERS

(g)   Effective Date. The first date from which fixed and floating interest amounts accrue. It is also referred to as the Start Date. The Effective Date of the Swap must be a business day subject to the appropriate Business Day Convention.

EXHIBIT 1 (Clean)

(h)   Trade Start Type

   (i)   Spot Starting. A swap whose Effective Date follows market convention per each Currency, ranging from T+0 to T+2. For example USD is 2 business days from the Trade Date (T+2).

   (ii)   Forward Starting. A swap whose Effective Date is anything after than the Effective Date for a Spot Starting swap.

(i)   Maturity Date. The final date until which Fixed and Floating amounts accrue. The Maturity Date may also be referred to as the Termination Date or End Date.

(j)   Tenor. The duration of time from the Effective Date to the Maturity Date. The Exchange will support Tenors of any duration greater than 0 years up to 50 years.

   (i)   Listed Tenors, with respect to the DCM Trading System, also referred to as On-the-Run, means whole year Spot Starting Contracts with a Tenor of 2 through 10, 12, 15, 20, 25 and 30 years.

   (ii)   Other Tenors, also referred to as Off-the-Run, means any whole year Tenors other than the Listed Tenors and any partial year Tenor. Transactions in Other Tenors, (with the exception of Block Trades) are executed through the System's Off-the-Run trading functionality. All such trades will be subject to the requirements of Exchange Rule 524(c).

      (A)   Standard Off-the-Run means any whole year Other Tenor that is Spot Starting.

      (B)   Non-Standard (or Custom) Off-the-Run means any partial year Tenor that is Spot Starting and all Forward Starting Contracts (whole and partial year Tenors).

(k)   Roll Day Convention. The date used for determining all fixed and floating Reset Dates. Roll Days define the beginning and end of Fixed and Floating interest accrual periods. For On-the-Run Contracts, the Roll Day is the same date of the month as the Effective Date. For Off-the-Run Contracts, it can be any date of the month, subject to the provisions of the Business Day Convention. Roll Day marks the start of a new interest accrual period, and is the date on which a Reset Rate takes effect. The Exchange supports the following roll types:

   (i)   Standard. Standard roll will be the same day of the month accordingly aligned to the roll frequency. For example, Effective date January, 10th, 2013 and Maturity Date January, 10th, 2015 with a 3M payment, roll frequency will settle on the 10th day every three months.

   (ii)   End of Month (EOM). For EOM convention, if the roll date falls at the end of the month the date moves back to the preceding good business day

EXHIBIT 1 (Clean)

(iii)   International Money Market (IMM). IMM roll dates are the 3rd Wed of March, June, September and December.

(l)   Floating Reset Dates. Dates utilized to determine the Floating Rate amounts for each interest accrual period during the Tenor of the contract. Except in the case of a Stub Period, the Reset Date is 2 business days prior to the Roll Date for that interest accrual period.

(m)   First Period Fixing Date. (Based on Holiday Calendar of the Currency)

(i)   For Spot Starting swaps, the Interest Rate for the first interest period is fixed on the Trade Date, for both Floating and Fixed Rates.

(ii)   For Forward Starting swaps, the Fixed Rate for the first interest period is fixed on the Trade Date, and the Floating Rate for the first interest period is fixed 2 business days prior to the Effective Date

(n)   Stub Period Rate. For swaps with partial year Tenors, a first interest period that is shorter than the standard underlying Floating index interest periods may occur between the Effective Date and the first Roll Date (knows as a Stub Period). In these cases, the Interest Rate for such Stub Period is determined using linear interpolation based on the two index rates that surround the Stub Period.

(i)   Stub Index Frequency. 1 Week (1W), 2 Week (2W), 1 Month (1M), 2 Month (2M), 3 Month (3M), 6 Month (6M), 9 Month (9M), 12 Month (12M)

(o)   Trade Types. The Platform may support the following trade types:

(i)   Outrights. An Outright swap is where one party is the payer of the fixed rate and receiver of the floating rate and the other party is the receiver of the fixed fate and payer of the floating rate.

(ii)   Switches. Switches are the simultaneous purchase and sale of two different Tenors of the yield curve (e.g. 2 year by 10 year).

(iii)   Butterflies. Butterflies are the simultaneous purchase(s) and sale(s) of three different tenors of the yield curve (e.g. 2 year by 5 year by 10 year).

(iv)   Spreads. A Spread trade consists of a transaction where the payer and receiver of the fixed rate on the Interest Rate Swap simultaneously enter into a transaction for a treasury security of an equivalent Tenor. For the treasury transaction, the payer of the fixed rate on the swap buys and the receiver of the fixed rate on the swap sells either a single treasury security or two treasury securities using a simple weighted average to match the risk,

(v)   Invoice Spreads. An Invoice Spread trade consists of a transaction where two parties enter into a treasury futures contract and simultaneously enter into an interest rate swap transaction. The buyer of the futures contract is the payer of the fixed rate on the interest rate swap transaction and the seller of the futures contract is the receiver of

EXHIBIT 1 (Clean)

the fixed rate on the interest rate swap transaction. The interest rate swap is of an equivalent Tenor to match the risk.

      (vi)   Block Trades has the meaning as defined in Chapter 1 of this Rulebook.

(p)   Contract Size.

      (i)   On-the-Run. Minimum notional size of $5 million USD or multiple thereof and increments of $5 million USD depending on Tenor.

      (ii)   Off-the Run. Minimum notional size of $1 million USD and increments of $1,000 USD.

      (iii)   Block Trades. Minimum notional size as indicated in Rule 1001(t) and increments of $1,000 USD.

(q)   Quoting Convention

      (i)   Outrights. Outrights are quoted in interest rate yield.

            (A)   On-the-Run. The interest rate yield is quoted to 3 decimal places.

            (B)   Off-the-Run. The interest rate yield is quoted to 5 decimal places.

            (C)   Block Trades. The interest rate yield, regardless of Tenor, is quoted to 5 decimal places.

      (ii)   Switches, Butterflies. These trade types are quoted in basis points. The basis points are quoted to 1 decimal place.

      (iii)   Spreads, Invoice Spreads. These trade types are quoted in basis points. The basis points are quoted to 1 decimal place.

(r)   Minimum Price Fluctuation.

      (i)   Outrights. The interest rate yield is quoted in increments of .001 ($1/10^{th}$ of a basis point).

      (ii)   Switches, Butterflies. The basis points are quoted in increments of .1 ($1/10^{th}$ of a basis point).

      (iii)   Spreads, Invoice Spreads. The basis points are quoted in increments of .1 ($1/10^{th}$ of a basis point).

(s)   Last Trading Day.

      (i)   Spot Starting. Close of business on Trade Date.

EXHIBIT 1 (Clean)

(ii)   Forward Starting. Close of business three business days prior to the Effective Date of the swap.

(t)   Final Settlement Price. Multiple payments take place during the term of the swap. Settlement price used for the periodic exchange of fixed and floating payments is based on the following factors:

(i)   Fixed Leg. Payment amount on the fixed leg is based on the trade price of the swap on Trade Date. Payment timing on the fixed leg is based on the Payment Frequency, Day Count Convention, Business Day Convention, and Roll Day.

(ii)   Floating Leg. Payment on the floating leg is based on the Interest Rate Benchmark of the swap. Payments on the floating leg are based on the Payment Frequency, Day Count Convention, Business Day Convention, Roll Day Convention and Floating Reset Dates.

(u)   Block Trades.

(i)   Minimum Notional Sizes. The Exchange has established the following Block Trade Sizes: as required by Appendix F to Part 43 of the CFTC Regulations:

Initial Maturity greater than	Initial Maturity less than or equal to	Minimum Block Size ($ Notional)		
		Super Major Currencies	Major Currencies	Non-Major Currencies
0 days	46 days	$6.4 billion	$2.2 billion	$230 million
46 days	3 months (107 days)	$2.1 billion	$580 million	$230 million
3 months (107 days)	6 months (198 days)	$1.2 billion	$440 million	$150 million
6 months (198 days)	1 year (381 days)	$1.1 billion	$220 million	$110 million
1 year (381 days)	2 years (746 days)	$460 million	$130 million	$54 million
2 years (746 days)	5 years (1,842 days)	$240 million	$88 million	$27 million
5 years (1,842 days)	10 years (3,668 days)	$170 million	$49 million	$15 million
10 years (3,668 days)	30 years (10,973 days)	$120 million	$37 million	$16 million
30 years (10,973 days)		$67 million	$15 million	$15 million

(ii)   For non-US dollar denominated swaps, the minimum block sizes will be based on a currency exchange rate that is widely published within the preceding two business days from the date of execution of the swap transaction.

(iii)   Reporting. All Block Trades must be reported to the Exchange as soon as technologically practicable.

(v)   Clearing House. CME or LCH. Choice of Clearing House is determined at the time of order entry and is based on qualification of each Participant's Clearing Firm.

EXHIBIT 1 (Clean)

Rule 1002.   Standard Coupon & Standard Maturity (SCSM^{TM}) Interest Rate Swap Contracts

(w)   Contract Description. This Contract is a forward starting Fixed for Floating Interest Rate Swap that exchanges periodic fixed interest payments at a rate equal to the Standard Coupon Fixed Rate set by the Exchange for periodic interest rate benchmark. This Rule 1002 contains general information about the Contract terms and conditions. Contracts eligible for trading on the DCM Trading System can be found on Schedule 1002 on the trueEX website at www.trueex.com.

EXHIBIT 1 (Clean)

Schedule 1001: Approved Interest Rate Swaps

(c) <u>On-the-Run on the DCM Trading System</u>

Currency	Tenors	Clearing House	Fixed Leg		Floating Leg			Trade Types					
			Payment Frequency	Day Count Convention	Float Rate Index	Reset Frequency	Day Count Convention	Outrights	Switches	Butter-flies	Spreads	Invoice Spreads	Block Trades
USD	Years 2-10, 12, 15, 20, 25, 30	CME	Semi Annual	30/360	LIBOR	3 month	Actual/360	Y	Y	N	N	N	Y[1]

[1]Outrights only

(d) <u>Off-the-Run on the DCM Trading System</u>

Currency	Tenors	Clearing House	Fixed Leg		Floating Leg			Trade Types					
			Payment Frequency	Day Count Convention	Float Rate Index	Reset Frequency	Day Count Convention	Outrights	Switches	Butter-flies	Spreads	Invoice Spreads	Block Trades
USD	Years 1, 11,13,14, 16-19, 21-24, 26-29	CME	Semi Annual	30/360	LIBOR	3 month	Actual/360	Y	N	N	N	N	Y[2,3]

[2]Spot Starting only
[3]Outrights only

Schedule 1002: Approved SCSM[TM] Swap Listings
(DCM Trading System)

Currency	Tenors	Clearing House	Fixed Leg		Floating Leg			Trade Types			
			Payment Frequency	Day Count Convention	Float Rate Index	Reset Frequency	Day Count Convention	Outrights	Calendar Switches	Tenor Switches	Block Trades
USD	Years 1, 2, 3, 5, 7, 10, 15, 20 and 30	CME	Semi Annual	30/360	LIBOR	3 month	Actual/360	Y	N	N	Y[1]

[1]Outrights only

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	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count
USD	USD-LIBOR-BBA	IRS	2	-2	Standard, IMM, EOM	GBLO	USNY, GBLO	50	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M	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
EUR	EUR-EURIBOR-Reuters, EUR-EURIBOR-Telerate, EUR-LIBOR (Libor LCH only)	IRS	2	-2	Standard, IMM, EOM	EUTA	EUTA	50	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M	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
GBP	GBP-LIBOR-BBA	IRS	0	0	Standard, IMM, EOM	GBLO	GBLO	50	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M, 12M, 1T	1M, 3M, 6M	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
JPY	JPY-LIBOR-BBA	IRS	2	-2	Standard, IMM, EOM	GBLO	JPTO, GBLO	30	1M, 3M, 6M, 12M	1M, 3M, 6M, 12M	1M, 3M, 6M	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

	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	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count
CHF	CHF-LIBOR-BBA	IRS	2	-2	Standard, IMM, EOM	GBLO	CHZU, GBLO	30	1M, 3M, 6M, 12M	6M, 12M	6M	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
CAD	CAD-BA-CDOR	IRS	0	0	Standard, IMM, EOM	CATO	CATO	30	1M, 3M, 6M, 12M	3M, 6M, 12M	3M	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
AUD	AUD-BBR-BBSW	IRS	1	0	Standard, IMM, EOM	AUSY	AUSY	30	1M, 3M, 6M, 12M	3M, 6M, 12M	3M, 6M	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
SEK	SEK-STIBOR-SIDE	IRS	2	-2	Standard, IMM, EOM	SEST	SEST	30	1M, 3M, 6M, 12M	3M, 6M, 12M	3M	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

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)	Valid Fixed Payment Frequencies	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count
DKK	DKK-CIBOR-DKNA13, DKK-CIBOR2-DKNA13	IRS	2	0 (-2 for CIBOR2)	Standard, IMM, EOM	DKCO	DKCO	30	1M, 3M, 6M, 12M	6M, 12M	6M	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
NOK	NOK-NIBOR-NIBR	IRS	2	-2	Standard, IMM, EOM	NOOS	NOOS	30	1M, 3M, 6M, 12M	6M, 12M	6M	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
NZD	NZD-BBR-FRA	IRS	2	0	Standard, IMM, EOM	NZWE	NZWE, NZAU	15	1M, 3M, 6M,12M	3M, 6M, 12M	3M	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
HKD	HKD-HIBOR-HKAB	IRS	0	0	Standard, IMM, EOM	HKHK	HKHK	15	1M, 3M, 6M,12M	3M, 6M, 12M	3M	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

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

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	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count
SGD	SGD-SOR-REUTERS	IRS	2	-2	Standard, IMM, EOM	SGSI	SGSI	15	1M, 3M, 6M,12M	6M, 12M	6M	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
CZK	CZK-PRIBOR-PRBO	IRS	2	-2	Standard, IMM, EOM	CZPR	CZPR	10	1M, 3M, 6M,12M	6M,12M	6M	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
HUF	HUF-BUBOR-REUTERS	IRS	2	-2	Standard, IMM, EOM	HUBU	HUBU	10	1M, 3M, 6M,12M	6M,12M	6M	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
PLN	PLN-WIBOR-WIBO	IRS	2	-2	Standard, IMM, EOM	PLWA	PLWA	10	1M, 3M, 6M,12M	6M,12M	6M	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

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	Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count
ZAR	ZAR-JIBAR-SAFEX	IRS	0	0	Standard, IMM, EOM	ZAJO	ZAJO	10	1M, 3M, 6M,12M	3M, 6M,12M	3M	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

	LCH					
Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count
50	1M, 3M, 6M, 12M, 1T	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 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, 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
40*	1M, 3M, 6M, 12M, 1T	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

	LCH					
Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count
30	1M, 3M, 6M, 12M, 1T	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, 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, 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, 1T	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

	LCH					
Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count
10	1M, 3M, 6M, 12M, 1T	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
10	1M, 3M, 6M, 12M, 1T	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
15	1M, 3M, 6M, 12M, 1T	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
10	1M, 3M, 6M, 12M, 1T	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

	LCH					
Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count
10	1M, 3M, 6M, 12M, 1T	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
10	1M, 3M, 6M, 12M, 1T	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
10	1M, 3M, 6M, 12M, 1T	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
10	1M, 3M, 6M, 12M, 1T	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

	LCH					
Max Tenor (yrs)	Valid Fixed Payment Frequencies	Valid Float Payment Frequencies	Valid Float Reset Frequencies	Valid Stub Index Frequencies	Float Leg Day Count	Fixed Leg Day Count
10	1M, 3M, 6M, 12M, 1T	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