	NOK ~~LIBOR~~ NIBOR FIXED FOR FLOAT IRS
	General
Swap Structure	A spot starting, fixed notional, fixed for float Interest Rate Swap whose value is based upon the difference between a stream of fixed cash flows and floating interest payments that are tied to a floating reference rate, over a term to maturity.
Currencies	NOK
Clearing Venue Specifications	CME available at http://www.cmegroup.com/trading/interest-rates/cleared-otc/files/cme-otc-irs-supported-product-list.xls LCH available at http://www.lchclearnet.com/swaps/swapclear_for_clearing_members/products.asp
*Quoting Convention	Standard: Fixed coupon in points (00.000) Upfront: NPV per hundred million notional
*Price Increment	Standards: 0.001 points = 0.1 basis points Upfront: kr 20 per hundred million notional
*Minimum Notional Size	kr 1,000
*Minimum Notional Size Increment	kr 1,000
Trading Conventions	Buy = Pay Fixed Sell = Receive Fixed
Trading Hours	1:00 AM to 5:00 PM Eastern Time
Last Trade Date	Available to trade on every US business day
*Effective Date	The Effective Date is the first date for which fixed and floating payments accrue. For sport starting instruments, the Effective Date is Trade Date + 2, subject to adjustment based on Modified Following convention. For forward starting instruments, the Effective Date is Trade Date + 2 + Forward Starting Period, subject to adjustment based on Modified Following convention.
*Maturity Date	The Maturity Date (also referred to as the Termination Date) is the final date to which fixed and floating amounts accrue. For NOK instruments, this date is Effective Date + Tenor. This date is subject to adjustment based on Modified Following convention.
*Forward Starting Period	Spot starting instruments: None Forward starting instruments: Up to 10 years
Tenor	Up to 31 Years
*Upfront Payment	Standard: None Variable: As determined by Participant or Industry Standards
*Roll and Payment Date Holiday Calendars	Norway
Settlement Procedure	As determined by the Clearing Venue
Position Accountability	As may be determined and published by TeraExchange under CFTC Regulation 37.600 (c)
	Fixed Leg
Fixed Coupon	Standard: The fixed coupon is determined by the price of execution and remains static throughout the life of the contract. Upfront: As defined by Market Participants
*Payment Frequency	Annual
*Compounding	None
*Day Count Convention	30/360
*Business Day Convention	Modified Following
	Float Leg
*Payment Frequency	Semiannual
*Reset Frequency	Semiannual
*Compounding	None
*Day Count Convention	ACT/360
*Business Day Convention	Modified Following
*Reset Dates	Reset Dates define the beginning and end of accrual periods. Floating Rate Reset Dates facilitate the determination of the Reference Rate Index Fixing Dates. Each Reset Date is subject to adjustment based on Modified Following convention.
Fixing Dates	2 Norwegian Business Days before each Reset Date, subject to Preceding business day adjustment.
*Floating Rate Index	Norges Bank 6 Month NIBOR
*Fixing Date Holiday Calendar	Norway

The above items represent the customary attributes of the swap agreements; those items market with an asterisk "" may be customized but only in conformance with the Clearing Venue Specifications.

SUBMISSION COVER SHEET

Registered Entity Identifier Code (optional) 2014-20 **Date:** 03/10/2014

***IMPORTANT*: CHECK BOX IF CONFIDENTIAL TREATMENT IS REQUESTED.** ☐

ORGANIZATION TeraExchange, LLC

FILING AS A: ☐ **DCM** ☑ **SEF** ☐ **DCO** ☐ **SDR** ☐ **ECM/SPDC**

TYPE OF FILING

- **Rules and Rule Amendments**
  - ☐ Certification under § 40.6 (a) or § 41.24 (a)
  - ☐ "Non-Material Agricultural Rule Change" under § 40.4 (b)(5)
  - ☑ Notification under § 40.6 (d)
  - ☐ Request for Approval under § 40.4 (a) or § 40.5 (a)
  - ☐ Made Available To Trade Determination under § 40.5 or § 40.6
  - ☐ Advance Notice of SIDCO Rule Change under § 40.10 (a)
- **Products**
  - ☐ Certification under § 40.2 (a) or § 41.23 (a)
  - ☐ Submission under § 39.5
  - ☐ Swap Class Certification under § 40.2 (d)
  - ☐ Request for Approval under § 40.3 (a)
  - ☐ Novel Derivative Product Notification under § 40.12 (a)

RULE NUMBERS

Not applicable

DESCRIPTION

Weekly Notification of Rule Amendments. This is an amendment to TeraExchange Submission 2014-12: Listing of NOK LIBOR Fixed for Float IRS. The purpose of this amendment is to correct a typographical error. The proper heading should read "NOK NIBOR Fixed for Float IRS". See Exhibit A. This a non-substantive revision to the product's terms and conditions and has no effect on its economic characteristics.