

Required fields are shown with yellow backgrounds and asterisks.

Page 1 of * 16

SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, D.C. 20549
Form 19b-4

File No.* SR - 2012 - * 33

Amendment No. (req. for Amendments *)

Proposed Rule Change by Chicago Mercantile Exchange, Inc.

Pursuant to Rule 19b-4 under the Securities Exchange Act of 1934

Initial *	Amendment *	Withdrawal	Section 19(b)(2) *	Section 19(b)(3)(A) *	Section 19(b)(3)(B) *
<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>
			Rule		
Pilot	Extension of Time Period for Commission Action *	Date Expires *	19b-4(f)(1)	19b-4(f)(2)	19b-4(f)(3)
<input type="checkbox"/>	<input type="checkbox"/>	<input type="text"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>
			19b-4(f)(4)	19b-4(f)(5)	19b-4(f)(6)
			<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

Exhibit 2 Sent As Paper Document



Exhibit 3 Sent As Paper Document

**Description**

Provide a brief description of the proposed rule change (limit 250 characters, required when Initial is checked *).

Proposed Rule Change By Chicago Mercantile Exchange Inc. to Amend the Fee Schedule Applicable to its OTC Interest Rate Swap Clearing Offering

Contact Information

Provide the name, telephone number and e-mail address of the person on the staff of the self-regulatory organization prepared to respond to questions and comments on the proposed rule change.

First Name * Timothy Last Name * Elliott

Title * Executive Director and Associate General Counsel

E-mail * tim.elliott@cmegroup.com

Telephone * (312) 466-7478 Fax

Signature

Pursuant to the requirements of the Securities Exchange Act of 1934,

has duly caused this filing to be signed on its behalf by the undersigned thereunto duly authorized officer.

Date 08/17/2012

By Timothy Elliott
(Name *)

Executive Director and Associate General Counsel

(Title *)

NOTE: Clicking the button at right will digitally sign and lock this form. A digital signature is as legally binding as a physical signature, and once signed, this form cannot be changed.

Timothy Elliott, tim.elliott@cmegroup.com

SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, D.C. 20549

For complete Form 19b-4 instructions please refer to the EFFS website.

Form 19b-4 Information (required)

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The self-regulatory organization must provide all required information, presented in a clear and comprehensible manner, to enable the public to provide meaningful comment on the proposal and for the Commission to determine whether the proposal is consistent with the Act and applicable rules and regulations under the Act.

Exhibit 1 - Notice of Proposed Rule Change (required)

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The Notice section of this Form 19b-4 must comply with the guidelines for publication in the Federal Register as well as any requirements for electronic filing as published by the Commission (if applicable). The Office of the Federal Register (OFR) offers guidance on Federal Register publication requirements in the Federal Register Document Drafting Handbook, October 1998 Revision. For example, all references to the federal securities laws must include the corresponding cite to the United States Code in a footnote. All references to SEC rules must include the corresponding cite to the Code of Federal Regulations in a footnote. All references to Securities Exchange Act Releases must include the release number, release date, Federal Register cite, Federal Register date, and corresponding file number (e.g., SR-[SRO]-xx-xx). A material failure to comply with these guidelines will result in the proposed rule change being deemed not properly filed. See also Rule 0-3 under the Act (17 CFR 240.0-3)

Exhibit 2 - Notices, Written Comments, Transcripts, Other Communications

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Exhibit Sent As Paper Document

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Copies of notices, written comments, transcripts, other communications. If such documents cannot be filed electronically in accordance with Instruction F, they shall be filed in accordance with Instruction G.

Exhibit 3 - Form, Report, or Questionnaire

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Exhibit Sent As Paper Document

☐

Copies of any form, report, or questionnaire that the self-regulatory organization proposes to use to help implement or operate the proposed rule change, or that is referred to by the proposed rule change.

Exhibit 4 - Marked Copies

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The full text shall be marked, in any convenient manner, to indicate additions to and deletions from the immediately preceding filing. The purpose of Exhibit 4 is to permit the staff to identify immediately the changes made from the text of the rule with which it has been working.

Exhibit 5 - Proposed Rule Text

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The self-regulatory organization may choose to attach as Exhibit 5 proposed changes to rule text in place of providing it in Item I and which may otherwise be more easily readable if provided separately from Form 19b-4. Exhibit 5 shall be considered part of the proposed rule change.

Partial Amendment

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If the self-regulatory organization is amending only part of the text of a lengthy proposed rule change, it may, with the Commission's permission, file only those portions of the text of the proposed rule change in which changes are being made if the filing (i.e. partial amendment) is clearly understandable on its face. Such partial amendment shall be clearly identified and marked to show deletions and additions.

1. Text of the Proposed Rule Change.

(a) Chicago Mercantile Exchange Inc. (“CME”) proposes to adopt certain fee changes that will apply to its over-the-counter (“OTC”) Interest Rate Swap (“IRS”) clearing business. These changes would become operative on September 1, 2012. The proposed rule text is attached as Exhibit 5.

(b) Not applicable.

(c) Not applicable.

2. Procedures of the Self-Regulatory Organization.

(a) CME’s Board via delegated authority approved the proposed rule change on July 30, 2012.

(b) Please refer questions and comments on the proposed rule change to Tim Elliott, Associate General Counsel, CME Group, Inc., 20 S. Wacker Drive, Chicago, IL 60606, (312) 466-7478.

3. Self-Regulatory Organization's Statement of the Purpose of, and Statutory Basis for, the Proposed Rule Change

(a) Purpose

CME currently offers clearing for certain OTC Interest Rate Swap products. This filing proposes to amend the current fee schedule that applies to CME’s OTC Interest Rate Swap (“IRS”) clearing offering. Specifically, CME will be adding; (i) an optional alternative fee schedule, (ii) progressive fee tiers for the standard fee schedule, and (iii) fee waivers for CME OTC IRS clearing member’s back-loaded trades.

Under the new optional alternative fee schedule, house or customer accounts will be able to elect to be subject to an alternate transaction fee schedule for OTC IRS that includes certain per ticket transaction fees and certain monthly charges measured in basis points annualized on the client’s initial

margin requirement. Election of the alternative transaction fee schedule requires notice to CME which must be given (i) during the firm's onboarding process, or (ii) at least fifteen (15) days prior to a calendar quarter that the firm elects to receive the alternative fee schedule.

The second feature of the proposed changes relates to new progressive fee tiers. Under these changes, each calendar quarter, firms may qualify to receive a fixed discount applicable to base OTC IRS fees for the following calendar quarter on the basis of the USD equivalent base fees incurred during the current quarter. The discount applicable to the following calendar quarter will be calculated on a weighted average basis using the USD equivalent base fees for the current calendar quarter and certain discount percentages. Additionally, from September 1, 2012 to December 31, 2013, the proposed changes would provide for a one-time rebate on current calendar quarter activity during the first calendar quarter that its weighted average discount is equal to or greater than 15%.

Finally, for IRS Clearing Members, the proposed rule changes would provide for certain fee waivers for back-loaded trades. A backloaded trade is a trade accepted for clearing where the effective date for the trade is prior to the date the trade was accepted for clearing.

The proposed changes are related to fees and therefore will become effective immediately. However, the proposed fee changes will become operative as of September 1, 2012. CME has also certified the proposed rule changes that are the subject of this filing to its primary regulator, the Commodity Futures Trading Commission ("CFTC"), in CFTC Submission 12-254.

(b) Statutory Basis

The proposed CME rule amendments establish or change a member due, fee or other charge imposed by CME under Section 19(b)(3)(A)(ii) of the Securities Exchange Act of 1934 and Rule 19b-4(f)(2) thereunder. CME believes that the proposed rule change is consistent with the requirements of the Securities Exchange Act of 1934 and the rules and regulations thereunder and, in particular, to 17A(b)(3)(D), in that it provides for the equitable allocation of reasonable dues, fees and other charges

among participants. The proposed changes apply to all IRS Clearing Members or customers, as applicable. The modifications should encourage firms to submit additional volume into the system which should help ensure readiness and also help build open interest ahead of a regulatory mandate. CME notes that it operates in a highly competitive market in which market participants can readily direct business to competing venues.

4. Self-Regulatory Organization's Statement on Burden on Competition.

The proposed rule change does not impose any burden on competition.

5. Self-Regulatory Organization's Statement on Comments on the Proposed Rule Change Received from Members, Participants, or Others.

CME has not solicited, and does not intend to solicit, comments regarding this proposed rule change. CME has not received any unsolicited written comments from interested parties.

6. Extension of Time Period for Commission Action.

Not applicable.

7. Basis for Summary Effectiveness Pursuant to Section 19(b)(3) or for Accelerated Effectiveness Pursuant to Section 19(b)(2) or Section 19(b)(7)(D).

Pursuant to Section 19(b)(3)(A)(ii) of the Securities Exchange Act of 1934 and Rule 19b-4(f)(2) thereunder, CME has designated this proposal as establishing or changing a due, fee, or other charge applicable to CME's participants, which renders the proposed rule change effective upon filing.

At any time within 60 days of the filing of the proposed rule change, the Commission summarily may temporarily suspend such rule change if it appears to the Commission that such action is necessary or appropriate in the public interest, for the protection of investors, or otherwise in furtherance of the purposes of the Securities Exchange Act of 1934.

8. Proposed Rule Change Based on Rules of Another Self-Regulatory Organization or of the Commission.

The proposed rule change is not based on the rules of another self-regulatory organization or the Commission.

9. Exhibits

List of exhibits to be filed, as specified in Instructions C and D:

Exhibit 1 Notice of proposed rule change for publication in the Federal Register

Exhibit 2 Not applicable

Exhibit 3. Not applicable

Exhibit 4. Not applicable

Exhibit 5. Text of proposed rule change

EXHIBIT 1

SECURITIES AND EXCHANGE COMMISSION

[Release No. 34-_____; File No. SR-CME-2012-33]

SELF-REGULATORY ORGANIZATIONS

Proposed Rule Change By Chicago Mercantile Exchange Inc. to Amend the Fee Schedule Applicable to its OTC Interest Rate Swap Clearing Offering

Pursuant to Section 19(b)(1) of the Securities Exchange Act of 1934 (“Act”),¹ and Rule 19b-4 thereunder,² notice is hereby given that on _____, 2012, Chicago Mercantile Exchange Inc. (“CME”) filed with the Securities and Exchange Commission (“Commission”) the proposed rule change described in Items I, II and III, below, which items have been prepared by CME. CME filed the proposed rule change pursuant to Section 19(b)(3)(A)(ii)³ of the Act and Rule 19b-4(f)(2)⁴ thereunder.

I. Self-Regulatory Organization’s Statement of the Terms of Substance of the Proposed Rule Change

CME is proposing to amend the fee schedule that currently applies to its OTC Interest Rate Swap clearing offering. The text of the proposed rule change is available at the Exchange’s Web site at <http://www.cmegroup.com>, at the principal office of the Exchange, and at the Commission’s Public Reference Room.

¹ 15 U.S.C. 78s(b)(1).

² 17 CFR 240.19b-4.

³ 15 U.S.C. 78s(b)(3)(A)(ii).

⁴ 17 CFR 240.19b-4(f)(2).

II. Self-Regulatory Organizations Statement of the Purpose of, and Statutory Basis for, the Proposed Rule Change

In its filing with the Commission, the self-regulatory organization included statements concerning the purpose and basis for the proposed rule change and discussed any comments it received on the proposed rule change. The text of these statements may be examined at the places specified in Item IV below. The self-regulatory organization has prepared summaries, set forth in sections A, B, and C below, of the most significant aspects of such statements.

A. Self-Regulatory Organization's Statement of the Purpose of, and Statutory Basis for, the Proposed Rule Change.

CME currently offers clearing for certain OTC Interest Rate Swap products. This filing proposes to amend the current fee schedule that applies to CME's OTC Interest Rate Swap ("IRS") clearing offering. Specifically, CME will be adding; (i) an optional alternative fee schedule, (ii) progressive fee tiers for the standard fee schedule, and (iii) fee waivers for CME OTC IRS clearing member's back-loaded trades.

Under the new optional alternative fee schedule, house or customer accounts will be able to elect to be subject to an alternate transaction fee schedule for OTC IRS that includes certain per ticket transaction fee and certain monthly charges measured in basis points annualized on the client's initial margin requirement. Election of the alternative transaction fee schedule requires notice to CME which must be given (i) during the firm's onboarding process, or (ii) at least fifteen (15) days prior to a calendar quarter that the firm elects to receive the alternative fee schedule.

The second feature of the proposed changes relates to new progressive fee tiers. Under these changes, each calendar quarter, firms may qualify to receive a fixed discount applicable to base OTC IRS fees for the following calendar quarter on the basis of the USD equivalent base fees incurred during the current quarter. The discount applicable to the following calendar quarter will be calculated on a

weighted average basis using the USD equivalent base fees for the current calendar quarter and certain discount percentages. Additionally, from September 1, 2012 to December 31, 2013, the proposed changes would provide for a one-time rebate on current calendar quarter activity during the first calendar quarter that its weighted average discount is equal to or greater than 15%.

Finally, for IRS Clearing Members, the proposed rule changes would provide for certain fee waivers for back-loaded trades. A backloaded trade is a trade accepted for clearing where the effective date for the trade is prior to the date the trade was accepted for clearing.

The proposed changes are related to fees and therefore will become effective immediately. However, the proposed fee changes will become operative as of September 1, 2012. CME has also certified the proposed rule changes that are the subject of this filing to its primary regulator, the Commodity Futures Trading Commission ("CFTC"), in CFTC Submission 12-254.

The proposed CME rule amendments establish or change a member due, fee or other charge imposed by CME under Section 19(b)(3)(A)(ii) of the Securities Exchange Act of 1934 and Rule 19b-4(f)(2) thereunder. CME believes that the proposed rule change is consistent with the requirements of the Securities Exchange Act of 1934 and the rules and regulations thereunder and, in particular, to 17A(b)(3)(D), in that it provides for the equitable allocation of reasonable dues, fees and other charges among participants. The proposed changes apply to all IRS Clearing Members or customers, as applicable. The modifications should encourage firms to submit additional volume into the system which should help ensure readiness and also help build open interest ahead of a regulatory mandate. CME notes that it operates in a highly competitive market in which market participants can readily direct business to competing venues.

B. Self-Regulatory Organization's Statement on Burden on Competition.

The proposed rule change does not impose any burden on competition.

C. Self-Regulatory Organization's Statement on Comments on the Proposed Rule Change Received from Members, Participants, or Others.

CME has not solicited, and does not intend to solicit, comments regarding this proposed rule change. CME has not received any unsolicited written comments from interested parties.

III. Date of Effectiveness of the Proposed Rule Change and Timing for Commission Action

The foregoing rule change has been filed pursuant to Section 19(b)(3)(A)(ii)⁵ of the Act and paragraph (f)(2) of Rule 19b-4⁶ thereunder and will become effective on filing. At any time within 60 days of the filing of the proposed rule change, the Commission summarily may temporarily suspend such rule change if it appears to the Commission that such action is necessary or appropriate in the public interest, for the protection of investors, or otherwise in furtherance of the purposes of the Act.

IV. Solicitation of Comments

Interested persons are invited to submit written data, views and arguments concerning the foregoing, including whether the proposed rule change is consistent with the Act. Comments may be submitted by any of the following methods:

- Electronic comments may be submitted by using the Commission's Internet comment form (<http://www.sec.gov/rules/sro.shtml>), or send an e-mail to rule-comment@sec.gov. Please include File No. SR-CME-2012-33 on the subject line.
- Paper comments should be sent in triplicate to Elizabeth M. Murphy, Secretary, Securities and Exchange Commission, 100 F Street, NE, Washington, D.C., 20549-1090.

All submissions should refer to File Number SR-CME-2012-33. This file number should be included on the subject line if e-mail is used. To help the Commission process and review your comments

⁵ Supra note 3.

⁶ Supra note 4.

more efficiently, please use only one method. The Commission will post all comments on the Commission's Internet Web site (<http://www.sec.gov/rules/sro.shtml>). Copies of the submission, all subsequent amendments, all written statements with respect to the proposed rule change that are filed with the Commission, and all written communications relating to the proposed rule change between the Commission and any person, other than those that may be withheld from the public in accordance with the provisions of 5 U.S.C. 552, will be available for inspection and copying in the Commission's Public Reference Room, 450 Fifth Street, NW, Washington, DC 20549. Copies of such filing also will be available for inspection and copying at the principal office of CME. All comments received will be posted without change; the Commission does not edit personal identifying information from submissions. You should submit only information that you wish to make available publicly.

All submissions should refer to File Number SR-CME-2012-33 and should be submitted on or before [insert date 21 days from publication in the Federal Register].

For the Commission, by the Division of Trading and Markets, pursuant to delegated authority.⁷

Elizabeth M. Murphy

Secretary

⁷ 17 CFR 200.30-3(a)(12)

Exhibit 5

Underlined text indicates additions.

[Bracketed] text indicates deletions.

**CME OTC INTEREST RATE SWAPS
CUSTOMER FEE SCHEDULE**

STANDARD TRANSACTION FEE SCHEDULE

Transaction Fee Schedule							
<u>Transaction Maturity</u>	Base Fee Rates* (Per Million Notional)						
	<u>USD</u>	<u>EUR</u>	<u>GBP</u>	<u>CAD</u>	<u>AUD</u>	<u>CHF</u>	<u>JPY</u>
0 - 1 Year	\$1.00	€ 1.00	£1.00	C\$1.00	A\$1.00	CHF 1.00	¥1.00
1+ - 3 Years	\$2.50	€ 2.50	£2.50	C\$2.50	A\$2.50	CHF 2.50	¥2.50
3+ - 6 Years	\$4.50	€ 4.50	£4.50	C\$4.50	A\$4.50	CHF 4.50	¥4.50
6+ - 9 Years	\$6.00	€ 6.00	£6.00	C\$6.00	A\$6.00	CHF 6.00	¥6.00
9+ - 12 Years	\$8.00	€ 8.00	£8.00	C\$8.00	A\$8.00	CHF 8.00	¥8.00
12+ - 16 Years	\$10.00	€ 10.00	£10.00	C\$10.00	A\$10.00	CHF 10.00	¥10.00
16+ - 21 Years	\$12.50	€ 12.50	£12.50	C\$12.50	A\$12.50	CHF 12.50	¥12.50
21+ - 26 Years	\$15.00	€ 15.00	£15.00	C\$15.00	A\$15.00	CHF 15.00	¥15.00
26+ - 31 Years	\$17.50	€ 17.50	£17.50	C\$17.50	A\$17.50	CHF 17.50	¥17.50
31+ - 51 Years	\$24.00	€ 24.00	£24.00	N/A	N/A	N/A	N/A
*all fees are charged in the same currency as the swap notional							

“**Transaction Maturity**” “shall be calculated for a transaction as the lesser of (x) the number of full months from the clearing date for the transaction to the transaction maturity date and (y) the number of full months from the transaction effective date to the transaction maturity date.

- Maintenance fees are charged annually, on the anniversary date of each line item. If that anniversary date is not a valid business day, then the fee will be charged on the next good business day
- Maintenance fees will not be charged for trades which are terminated before the anniversary date

ALTERNATE FEE SCHEDULE

Subject to the timing requirements below, customers may elect to be subject to an alternate fee schedule for OTC IRS.

- Firms that elect the alternative fee schedule will be charged:
 - A \$25.00 per ticket fee;
 - Monthly charge of Ten (10) basis points annualized on the client's initial margin requirement(360 day count).
- Election of the alternative fee schedule requires notice to CME which must be given (i) during the firm's onboarding process, or (ii) at least fifteen (15) days prior to a calendar quarter that the firm elects to receive the alternative fee schedule.

Maintenance Fee						
(per million notional, rounded to the nearest .01)						
<u>USD</u>	<u>EUR</u>	<u>GBP</u>	<u>CAD</u>	<u>AUD</u>	<u>CHF</u>	<u>JPY</u>
\$2.00	€2.00	£2.00	C\$2.00	A\$2.00	CHF 2.00	¥2.00
*all maintenance fees are charged in the same currency as the swap notional						

- Maintenance fees are charged annually, on the anniversary date of each line item. If that anniversary date is not a valid business day, then the fee will be charged on the next good business day
- Maintenance fees will not be charged for trades which are terminated before the anniversary date

* * * *

CME OTC INTEREST RATE SWAPS

IRS CLEARING MEMBER FEE SCHEDULE

STANDARD TRANSACTION FEE SCHEDULE

Transaction Fee Schedule							
Transaction Maturity	Base Fee Rates*						
	(Per Million Notional)						
	USD	EUR	GBP	CAD	AUD	CHF	JPY
0 - 1 Year	\$0.75	€ 0.75	£0.75	C\$0.75	A\$.75	CHF 0.75	¥0.75
1+ - 3 Years	\$1.88	€ 1.88	£1.88	C\$1.88	A\$1.88	CHF 1.88	¥1.88
3+ - 6 Years	\$3.38	€ 3.38	£3.38	C\$3.38	A\$3.38	CHF 3.38	¥3.38
6+ - 9 Years	\$4.50	€ 4.50	£4.50	C\$4.50	A\$4.50	CHF 4.50	¥4.50
9+ - 12 Years	\$6.00	€ 6.00	£6.00	C\$6.00	A\$6.00	CHF 6.00	¥6.00
12+ - 16 Years	\$7.50	€ 7.50	£7.50	C\$7.50	A\$7.50	CHF 7.50	¥7.50
16+ - 21 Years	\$9.38	€ 9.38	£9.38	C\$9.38	A\$9.38	CHF 9.38	¥9.38
21+ - 26 Years	\$11.25	€ 11.25	£11.25	C\$11.25	A\$11.25	CHF 11.25	¥11.25
26+ - 31 Years	\$13.13	€ 13.13	£13.13	C\$13.13	A\$13.13	CHF 13.13	¥13.13
31+ - 51 Years	\$18.00	€ 18.00	£18.00	N/A	N/A	N/A	N/A

“Transaction Maturity” “shall be calculated for a transaction as the lesser of (x) the number of full months from the clearing date for the transaction to the transaction maturity date and (y) the number of full months from the transaction effective date to the transaction maturity date.

Volume Discounts:

Each calendar quarter, clearing member’s may qualify to receive a fixed discount applicable to base OTC IRS fees for the following calendar quarter on the basis of the USD equivalent base fees incurred during the current quarter. The discount applicable to the following calendar quarter will be calculated on a weighted average basis using the USD equivalent base fees for the current calendar quarter and the discount percentages set forth in the table below. Additionally, from September 1, 2012 to December 31, 2013, a clearing member will be eligible to receive a one-time rebate on current calendar quarter activity during the first calendar quarter that its weighted average discount is equal to or greater than 15%.

- Look back period is based on calendar quarters, ending 15 days prior to the beginning of the next quarter
- New Discount percentage becomes effective on the first business day of each calendar quarter

House Account Schedule <i>Quarterly USD equivalent base fees incurred</i>	Discount Earned
\$0 – \$75,000	0%
\$75,000 – \$150,000	15%
\$150,000 – \$300,000	30%
\$300,000+	60%

- Transaction fees will not be charged on back-loaded trades
- Transaction fees will not be charged for trades executed to facilitate compression activity.

["Backloaded" Transactions]

From March 7, 2012 through September 30, 2012, all house accounts of CME IRS Clearing Members will be charged a flat fee of \$250 per ticket on a pre-allocation basis for all backloaded** trades in OTC IRS transactions that are cleared by CME.

** A backloaded trade means a trade accepted for clearing where the Effective Date for the trade is prior to the date the trade was accepted for clearing.]

Maintenance Fees

Not Applicable

ALTERNATE FEE SCHEDULE

Subject to the timing requirements below, house accounts may elect to be subject to an alternate transaction fee schedule for OTC IRS.

- Firms that elect the alternative fee schedule will be charged:
 - A \$25.00 per ticket transaction fee; and
 - A monthly charge of Ten (10) basis points annualized on the client's initial margin requirement(360 day count).
- Election of the alternative transaction fee schedule requires notice to CME which must be given (i) during the firm's onboarding process, or (ii) at least fifteen (15) days prior to a calendar quarter that the firm elects to receive the alternative fee schedule.

Maintenance Fee						
(per million notional, rounded to the nearest .01)						
<u>USD</u>	<u>EUR</u>	<u>GBP</u>	<u>CAD</u>	<u>AUD</u>	<u>CHF</u>	<u>JPY</u>
\$2.00	€ 2.00	£2.00	C\$2.00	A\$2.00	CHF 2.00	¥2.00
*all maintenance fees are charged in the same currency as the swap notional						

- Maintenance fees are charged annually, on the anniversary date of each line item. If that anniversary date is not a valid business day, then the fee will be charged on the next good business day
- Maintenance fees will not be charged for trades which are terminated before the anniversary date