

Required fields are shown with yellow backgrounds and asterisks.

OMB APPROVAL	
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Page 1 of * 15

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

File No.* SR - 2013 - * 09

Amendment No. (req. for Amendments *)

Filing 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"/>
Pilot	Extension of Time Period for Commission Action *	Date Expires *	Rule		
	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/> 19b-4(f)(1)	<input checked="" type="checkbox"/> 19b-4(f)(4)	<input type="checkbox"/> 19b-4(f)(2)
			<input type="checkbox"/> 19b-4(f)(3)	<input type="checkbox"/> 19b-4(f)(5)	<input type="checkbox"/> 19b-4(f)(6)
Notice of proposed change pursuant to the Payment, Clearing, and Settlement Act of 2010			Security-Based Swap Submission pursuant to the Securities Exchange Act of 1934		
Section 806(e)(1)		Section 806(e)(2)	Section 3C(b)(2)		
<input type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/>		

Description

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

Proposed Rules Changes By Chicago Mercantile Exchange Inc. Regarding Interest Rate Swap Clearing Changes

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 action.

First Name *	Timothy	Last Name *	Elliott
Title *	Executive Director and Associate General Counsel		
E-mail *	tim.elliott@cme.com		
Telephone *	(312) 466-7478	Fax	<input type="checkbox"/>

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.

(Title *)

Date 06/28/2013

Executive Director and Associate General

By Timothy Elliott

(Name *)

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.

Persona Not Validated - 1362094711553,

SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, D.C. 20549

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

Form 19b-4 Information *

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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 *

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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 1A- Notice of Proposed Rule Change, Security-Based Swap Submission, or Advance Notice by Clearing Agencies

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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, security-based swap submission, or advance notice 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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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 Sent As Paper Document

Exhibit 3 - Form, Report, or Questionnaire

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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 Sent As Paper Document

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) Pursuant to the provisions of Section 19(b)(1) of the Securities Exchange Act of 1934 (the “Act” or the “Exchange Act”)¹ and Rule 19b-4 thereunder², Chicago Mercantile Exchange Inc. (“CME”) is filing with the Securities and Exchange Commission (“Commission”) proposed rules changes that are related to its business as a derivatives clearing organization offering interest rate swap (“IRS”) clearing services. More specifically, the proposed rule changes would facilitate the addition of new IRS products for clearing and make certain changes to its existing IRS clearing offering.

(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 April 22, 2013.

(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

¹ 15 U.S.C. 78s(b)(1).

² 17 C.F.R. 240.19b-4.

CME is registered as a derivatives clearing organization with the Commodity Futures Trading Commission and currently offers clearing services for interest rate swaps (“IRS”). With this filing, CME proposes to accept the following swaps for clearing beginning July 1, 2013:

- Fixed-Floating IRS denominated in Hong Kong Dollar (“HKD”), New Zealand Dollar (“NZD”) and Singapore Dollar (“SGD”) with Termination Dates up to 15 years.

Additionally, CME will amend CME Rules 90002.F and 90102.E to add the following swap specifications to its existing offering of IRS:

- OIS swaps with Termination Dates up to 30 years;
- Variable notional amounts (amortizing, roller coaster and accreting) for fixed-floating and basis swaps;
- Swaps with straight and spread compounding; and
- New Zealand as an acceptable calendar adjustment for Business Day Conventions.

The changes to CME Rule 90002.F reflect the addition of variable notional amounts. The changes to CME Rule 90102.E reflect the addition of certain Floating Rate Options for HKD, NZD and SGD swaps and certain addition OIS rates. The Manual of Operations for CME Cleared Interest Rate Swaps (the “IRS Manual”) is also being updated in connection with these proposed changes described in this filing.

The changes that are described in this filing are limited to CME’s IRS clearing offering and do not materially impact CME’s credit default swap clearing business in any way. CME notes that it has also submitted the proposed rule changes that are the subject of this filing to its

primary regulator, the Commodity Futures Trading Commission (“CFTC”), in CME Submission 13-164.

(b) Statutory Basis

CME believes the proposed rule changes are consistent with the requirements of the Exchange Act including Section 17A of the Exchange Act. The proposed rule changes involve enhancements to CME’s interest rate swap product offering for investors, including new products for clearing, and as such are designed to promote the prompt and accurate clearance and settlement of securities transactions and derivatives agreements, contracts and transactions, and to assure the safeguarding of securities and funds which are in the custody or control of the clearing agency and, in general, help to protect investors and the public interest. Furthermore, the proposed changes are limited to listing new IRS for clearing and making changes to CME’s existing IRS clearing offering. IRS is under the exclusive jurisdiction of the CFTC. As such, the proposed CME changes are limited to CME’s activities as a derivatives clearing organization clearing swaps that are not security-based swaps; CME notes that the policies of the CFTC with respect to administering the Commodity Exchange Act are comparable to a number of the policies underlying the Exchange Act, such as promoting market transparency for over-the-counter derivatives markets, promoting the prompt and accurate clearance of transactions and protecting investors and the public interest. In summary, the proposed CME changes do not significantly affect the security-based swap clearing operations of CME or any related rights or obligations of CME security-based swap clearing participants. The changes are therefore consistent with the requirements of Section 17A of the Exchange and are properly filed under Section 19(b)(3)(A) and Rule 19b-4(f)(4)(ii) thereunder.

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

CME does not believe that the proposed rule change will have any impact, or impose any burden, on competition. The rule changes simply add new types of interest rates swaps to the CME rulebook and make certain other additions to the existing swap certifications in the CME Rulebook.

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.

CME does not consent to an extension of the time period for Commission action on the proposed rule change.

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) of the Securities Exchange Act of 1934 and Rule 19b-4(f)(4)(ii) thereunder, CME has designated that this proposal (1) primarily affects the clearing operations of the clearing agency with respect to products that are swaps but are not security-based swaps and (2) does not significantly affect any securities clearing operations of CME or any rights or obligations of CME with respect to securities clearing or persons using such securities-clearing service, which renders the proposed change effective upon filing.

At any time within 60 days of the filing of the proposed 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-2013-09]

SELF-REGULATORY ORGANIZATIONS

Proposed Rules Changes By Chicago Mercantile Exchange Inc. Regarding Interest Rate Swap
Clearing Changes

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 _____, 2013, 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.

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

CME is filing proposed rules changes that are limited to its business as a derivatives clearing organization offering interest rate swap (“IRS”) clearing services. More specifically, the proposed rule changes that are the subject of this filing would facilitate the addition of new IRS products for clearing and would also include certain changes to its existing IRS clearing offering.

The text of the proposed rule changes is also available at the CME’s Web site at <http://www.cmegroup.com>, at the principal office of CME, and at the Commission’s Public Reference Room.

¹ 15 U.S.C. 78s(b)(1).

² 17 CFR 240.19b-4.

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 is registered as a derivatives clearing organization with the Commodity Futures Trading Commission and currently offers clearing services for interest rate swaps (“IRS”). With this filing, CME proposes to accept the following swaps for clearing beginning July 1, 2013:

- Fixed-Floating IRS denominated in Hong Kong Dollar (“HKD”), New Zealand Dollar (“NZD”) and Singapore Dollar (“SGD”) with Termination Dates up to 15 years.

Additionally, CME will amend CME Rules 90002.F and 90102.E to add the following swap specifications to its existing offering of IRS:

- OIS swaps with Termination Dates up to 30 years;
- Variable notional amounts (amortizing, roller coaster and accreting) for fixed-floating and basis swaps;
- Swaps with straight and spread compounding; and

- New Zealand as an acceptable calendar adjustment for Business Day Conventions.

The changes to CME Rule 90002.F reflect the addition of variable notional amounts. The changes to CME Rule 90102.E reflect the addition of certain Floating Rate Options for HKD, NZD and SGD swaps and certain addition OIS rates. The Manual of Operations for CME Cleared Interest Rate Swaps (the “IRS Manual”) is also being updated in connection with these proposed changes described in this filing.

The changes that are described in this filing are limited to CME’s IRS clearing offering and do not materially impact CME’s credit default swap clearing business in any way. CME notes that it has also submitted the proposed rule changes that are the subject of this filing to its primary regulator, the Commodity Futures Trading Commission (“CFTC”), in CME Submission 13-164.

CME believes the proposed rule changes are consistent with the requirements of the Exchange Act including Section 17A of the Exchange Act. The proposed rule changes involve enhancements to CME’s interest rate swap product offering for investors, including new products for clearing, and as such are designed to promote the prompt and accurate clearance and settlement of securities transactions and derivatives agreements, contracts and transactions, and to assure the safeguarding of securities and funds which are in the custody or control of the clearing agency and, in general, help to protect investors and the public interest. Furthermore, the proposed changes are limited to listing new IRS for clearing and making changes to CME’s existing IRS clearing offering. IRS is under the exclusive jurisdiction of the CFTC. As such, the proposed CME changes are limited to CME’s activities as a derivatives clearing organization clearing swaps that are not security-based swaps; CME notes that the policies of the CFTC with respect to administering the Commodity Exchange Act are comparable to a number of the

policies underlying the Exchange Act, such as promoting market transparency for over-the-counter derivatives markets, promoting the prompt and accurate clearance of transactions and protecting investors and the public interest. In summary, the proposed CME changes do not significantly affect the security-based swap clearing operations of CME or any related rights or obligations of CME security-based swap clearing participants. The changes are therefore consistent with the requirements of Section 17A of the Exchange and are properly filed under Section 19(b)(3)(A) and Rule 19b-4(f)(4)(ii) thereunder.

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

CME does not believe that the proposed rule change will have any impact, or impose any burden, on competition. The rule changes simply add new types of interest rates swaps to the CME rulebook and make certain other additions to the existing swap certifications in the CME Rulebook.

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)³ of the Act and paragraph (f)(4)(ii) of Rule 19b-4⁴ 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

³ Supra note 3.

⁴ Supra note 4.

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-2013-09 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., 21049-1090.

All submissions should refer to File Number SR-CME-2013-09. This file number should be included on the subject line if e-mail is used. To help the Commission process and review your comments 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 21049. 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-2013-09 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.⁵

Elizabeth M. Murphy

Secretary

⁵ 17 CFR 200.30-3(a)(12)

Exhibit 5

Underlined text indicates additions.

[Bracketed] text indicates deletions.

CHICAGO MERCANTILE EXCHANGE INC. RULEBOOK

Rule 100 – Rule 90002.E – No Change.

90002.F. Contract Elections

With respect to an IRS Contract, each of the following elections made by an IRS Participant for such IRS Contract: the: Effective Date, Notional Amount(s) (which may be constant or variable, including amortizing, accreting and roller coaster) and currency, Business Day(s), Business Day Convention, Termination Date and any Business Day Convention adjustment, Fixed Rate Payer Payment Dates, Fixed Rate, Fixed Rate Day Count Fraction, Floating Rate Payer Payment Dates, Floating Rate Option, Designated Maturity, Spread, Floating Rate Day Count Fraction, Compounding (Flat/None), Floating Rate for Initial Floating Rate Payer Calculation Period, initial payment amount (if any), initial amount payer (if any) and whether the IRS Clearing Participant is acting as a Floating Rate Payer or a Fixed Rate Payer and whether the Clearing House is acting as a Floating Rate Payer or a Fixed Rate Payer.

Rule 90002.G – Rule 90102.D – No Change.

90102.E. Rate Options

With respect to an IRS Contract, the Rate Option elected by the IRS Clearing Participant in accordance with Rule 90002.F from the following Rate Options or combination of Rate Options:

1. USD-LIBOR-BBA
2. USD-Federal Funds-H.15-OIS-COMPOUND
- [2.]3. EUR-EURIBOR-Reuters
- [3.]4. EUR-EURIBOR-Telerate (as defined in the 2000 ISDA Definitions, as published by ISDA)
5. EUR-EONIA-OIS-COMPOUND
- [4.]6. GBP-LIBOR-BBA

7. GBP-WMBA-SONIA-COMPOUND

[5.]8. JPY-LIBOR-BBA

9. JPY-TONA-OIS-COMPOUND

[6.]10. CHF-LIBOR-BBA

[7.]11. CAD-BA-CDOR

[8.]12. AUD-BBR-BBSW

[9.]13. AUD-LIBOR-BBA

[10.]14. AUD-AONIA-OIS-COMP

[11.]15. SEK-STIBOR-SIDE

[12.]16. DKK-CIBOR-DKNA13

[13.]17. DKK-CIBOR2-DKNA13

18. NOK-NIBOR-NIBR

19. HKD-HIBOR-HKAB

20. NZD-BBR-FRA

[14.]21.SGD-SOR-Reuters

Rule 90102.F – End – No Change.