

SUBMISSION COVER SHEET

Registered Entity Identifier Code (optional): 12-275

Date: August 30, 2012

IMPORTANT: CHECK BOX IF CONFIDENTIAL TREATMENT IS REQUESTED.

ORGANIZATION

Chicago Mercantile Exchange Inc.

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)

Advance Notice of SIDCO Rule Change under § 40.10 (a)

• Products

Certification under § 39.5(b), § 40.2 (a), or § 41.23 (a)

Swap Class Certification under § 40.2 (d)

Request for Approval under § 40.3 (a)

Novel Derivative Product Notification under § 40.12 (a)

RULE NUMBERS

CME Rule 90002.I; Manual of Operations for CME Cleared Interest Rate Swaps (“IRS Manual”)

DESCRIPTION

Notification of the Acceptance of Zero Coupon Swaps (USD, EUR and GBP) and Overnight Index Swaps (USD, EUR, GBP and JPY); Extension of maturity date for USD, EUR and GBP to 51 years

August 30, 2012

VIA E-MAIL

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

RE: Rule 39.5(b) and 40.6 Certification. Notification of the Acceptance of Zero Coupon Swaps (USD, EUR and GBP) and Overnight Index Swaps (USD, EUR, GBP and JPY); Extension of maturity date for USD, EUR and GBP to 51 years; CME Submission No. 12-275

Dear Mr. Stawick:

Chicago Mercantile Exchange Inc. ("CME") pursuant to Commodity Futures Trading Commission (the "Commission") Regulation 39.5 and 40.6 hereby notifies the Commission of the acceptance of the following swaps for clearing beginning September 17, 2012:

- Zero Coupon Swaps denominated in United States Dollars ("USD") Euros ("EUR") and British Pound Sterling ("GBP") with Termination Dates up to 50 years;
- Overnight Index Swaps ("OIS") denominated in USD, EUR, GBP and Japanese Yen ("JPY") with Termination Dates up to 30 years; and
- An extension of the latest Termination Date for swaps denominated in USD, EUR and GBP to 51 years and 10 days (See change to CME Rule 90002.L attached as Exhibit 1 hereto).

Pursuant to Regulation 39.5(b)(3)(i), CME states that it is eligible to accept the above interest rate swaps for clearing. Should the Commission determine that such swaps are required to be cleared, CME will be able to maintain compliance with the DCO core principles set forth in Section 5b(c)(2) of the Commodity Exchange Act and the regulations promulgated thereunder.

This filing supplements our previous submission to the Commission, dated February 22, 2012 (Mandatory Clearing Determination for Pre-Enactment Swaps and Swaps Cleared as of February 1, 2012, CME Submission No. 12-053) which included information for such swaps pursuant to Commission Regulation 39.5(b)(3). The information submitted in Submission No. 12-053 with respect to interest rate swaps are incorporated herein. As supplement to Submission No. 12-053, (i) pursuant to Regulation 39.5(b)(3)(ii)(A), attached as Exhibit 2 is the most recent statistics for OIS from contained in the most recent Interest Rate Trade Repository Report published by TriOptima¹ and (ii) pursuant to Regulation 39.5(b)(3)(iii), the product specifications for the zero coupon and OIS interest rate swaps are attached hereto as Exhibit 3.

The Manual of Operations for CME Cleared Interest Rate Swaps (the "IRS Manual") is being updated to reflect the acceptance of the above interest rate swaps. Such changes are reflected in Chapter 2 of the IRS Manual attached hereto as Exhibit 4. The IRS Manual changes will be effective on September 17, 2012.

¹ The most recent TriOptima report can be found at <http://www.trioptima.com/resource-center/historical-reports.html>

CME reviewed the designated clearing organization core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA”). During the review, CME identified the following Core Principles as potentially being impacted:

Participant and Product Eligibility. The acceptance of zero coupon and OIS interest rate swaps apply to all market participants clearing OTC IRS contracts at CME.

Rule Enforcement. CME does not believe the acceptance of zero coupon and OIS interest rate swaps incentivize market abuse in any way and does not otherwise impact any aspects of CME’s risk management, settlement procedures, treatment of funds or default rules or procedures. Chapter 4 of CME rules includes prohibitions against fraudulent, non-competitive, unfair or abusive practices.

Risk Management. CME will maintain appropriate risk management over the newly accepted interest rate swaps. CME incorporates an overnight index swap (OIS) methodology for the valuation of settlement prices for interest rate swaps.

The text of the proposed changes is reflected on the attached Exhibits, with additions underlined and deletions ~~stricken through~~.

CME certifies that the above rules and rule amendments comply with the Commodity Exchange Act and the regulations thereunder. There were no substantive opposing views.

Notice of this submission has been concurrently posted on CME Group’s website at <http://www.cmegroup.com/market-regulation/rule-filings.html>

If you require any additional information regarding this submission, please contact Sasha Rozenberg at 212-299-2106 or via e-mail at sasha.rozenberg@cmegroup.com, or contact me at 212-299-2228. Please reference our CME Submission No. 12-275 in any related correspondence.

Sincerely,

/s/ Jason Silverstein
Director & Associate General Counsel

Attachments

EXHIBIT 1

90002.L IRS Product

An IRS that the Clearing House has designated as eligible for clearing. An IRS Product must specify a Termination Date equal to or less than ~~50-51~~ years and 10 calendar days ~~2-Clearing Business Days~~ after the Clearing Business Day on which such IRS Product is submitted for clearing to the Clearing House

Interest Rate Trade Repository Report

Total trade inventory - all submitting institutions

Data as of close of business: 2012-04-20

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Appendix A : Submitting Institutions

List of Counterparty Types

CCP - Any Interest Rate trade cleared through a central counterparty

G14 Dealer - A counterparty in the following list

- Barclays Capital.
- BNP Paribas
- Bank of America-Merrill Lynch
- Citi
- Credit Suisse
- Deutsche Bank AG
- Goldman Sachs & Co.
- HSBC Group
- J.P.Morgan
- Morgan Stanley
- The Royal Bank of Scotland Group
- Societe Generale
- UBS AG
- Wells Fargo Bank, N.A.

Non-G14 Dealer - All other counterparties

I. Summary by Counterparty Type

Table I. Overall Trade Summary by Counterparty Type

Table I. Overall Trade Summary by Counterparty Type

Counterparty Type	Gross Notional (BUSD Eqv.)	Gross Notional (%)	Trade Count	Trade Count (%)
CCP	259,704	52%	1,819,070	42%
G14 Dealer	82,124	17%	669,861	16%
Non-G14 Dealer	154,061	31%	1,813,638	42%
Grand Total	495,889		4,302,569	

II. Summary by Product Type

Table II a. Overall Trade Summary by Product Type

Table II b. Trade Summary by Product Type - CCP

Table II c. Trade Summary by Product Type - G14 Dealer

Table II d. Trade Summary by Product Type - Non-G14 Dealer

Table II a. Overall Trade Summary by Product Type

Product Type	Gross Notional (BUSD Eqv.)	Gross Notional (%)	Trade Count	Trade Count (%)
CC - Swap	10,072	2%	151,446	4%
CC - Swap Exotic	1,146	0%	11,372	0%
IR - Basis Swap	26,839	5%	121,351	3%
IR - Callable Swap	290	0%	7,924	0%
IR - Cap/Floor	11,643	2%	72,502	2%
IR - Debt Option	681	0%	4,744	0%
IR - FRA	63,517	13%	202,672	5%
IR - Inflation Swap	2,501	1%	70,906	2%
IR - OIS	38,574	8%	98,090	2%
IR - Option Exotic	1,239	0%	14,024	0%
IR - Swap	300,475	61%	3,252,426	76%
IR - Swap Exotic	4,484	1%	56,108	1%
IR - Swaption	34,430	7%	239,004	6%
Grand Total	495,889		4,302,569	

Table II b. Trade Summary by Product Type - CCP

Product Type	Gross Notional (BUSD Eqv.)	Gross Notional (%)	Trade Count	Trade Count (%)
IR - Basis Swap	10,236	4%	23,009	1%
IR - FRA	22,994	9%	67,141	4%
IR - OIS	25,668	10%	27,698	2%
IR - Swap	200,807	77%	1,701,222	94%
Grand Total	259,704		1,819,070	

Table II c. Trade Summary by Product Type - G14 Dealer

Product Type	Gross Notional (BUSD Eqv.)	Gross Notional (%)	Trade Count	Trade Count (%)
CC - Swap	3,858	5%	52,156	8%
CC - Swap Exotic	244	0%	1,545	0%
IR - Basis Swap	7,247	9%	39,017	6%
IR - Callable Swap	53	0%	781	0%
IR - Cap/Floor	3,876	5%	13,243	2%
IR - Debt Option	179	0%	1,159	0%
IR - FRA	18,380	22%	52,209	8%
IR - Inflation Swap	1,209	1%	27,778	4%
IR - OIS	3,836	5%	22,185	3%
IR - Option Exotic	481	1%	2,079	0%
IR - Swap	25,068	31%	350,166	52%
IR - Swap Exotic	1,507	2%	10,766	2%
IR - Swaption	16,187	20%	96,777	14%
Grand Total	82,124		669,861	

Table II d. Trade Summary by Product Type - Non-G14 Dealer

Product Type	Gross Notional (BUSD Eqv.)	Gross Notional (%)	Trade Count	Trade Count (%)
CC - Swap	6,214	4%	99,290	5%
CC - Swap Exotic	902	1%	9,827	1%
IR - Basis Swap	9,356	6%	59,325	3%
IR - Callable Swap	236	0%	7,143	0%
IR - Cap/Floor	7,767	5%	59,259	3%
IR - Debt Option	501	0%	3,585	0%
IR - FRA	22,144	14%	83,322	5%
IR - Inflation Swap	1,292	1%	43,128	2%
IR - OIS	9,070	6%	48,207	3%
IR - Option Exotic	759	0%	11,945	1%
IR - Swap	74,601	48%	1,201,038	66%
IR - Swap Exotic	2,977	2%	45,342	3%
IR - Swaption	18,243	12%	142,227	8%
Grand Total	154,061		1,813,638	

III. Summary by Currency

Table III a. Overall Trade Summary by Currency

Table III b. Trade Summary by Currency - CCP

Table III c. Trade Summary by Currency - G14 Dealer

Table III d. Trade Summary by Currency - Non-G14 Dealer

Table III a. Overall Trade Summary by Currency

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
USD	172,596	172,596	1,320,501
EUR	130,181	172,099	1,103,212
JPY	5,286,170	64,845	573,654
GBP	26,253	42,325	425,289
AUD	10,108	10,491	112,095
CHF	5,380	5,921	77,470
SEK	36,476	5,454	57,596
CAD	4,477	4,512	47,298
ZAR	18,656	2,387	49,975
NZD	2,103	1,722	31,542
KRW	1,895,543	1,664	58,789
MXN	20,643	1,576	85,709
NOK	8,860	1,549	21,986
HKD	7,745	998	34,633
PLN	3,128	987	34,397
SGD	1,106	886	26,998
BRL	1,448	775	15,658
INR	38,629	742	43,097
HUF	138,391	615	24,935
THB	18,425	596	25,699
TWD	14,249	483	22,249
CNY	2,740	435	22,417
DKK	2,372	421	6,785
CZK	7,394	392	14,662
MYR	949	310	13,361
TRY	554	309	13,377
ILS	840	224	9,784
CLP	92,682	191	10,120
RUB	3,895	132	6,648
SAR	196	52	1,150
AED	169	46	1,075
CLF	1	40	2,357
COP	52,873	30	2,665
MXV	64	23	1,151
XAU	0	12	156
IDR	85,438	9	873
RON	23	7	598
PEN	17	6	605
DEM	9	6	92
PHP	190	4	1,366
ITL	6,252	4	94
SKK	44	2	62
KWD	0	1	11
ARS	3	1	106

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
QAR	2	1	17
ESP	84	1	18
KZT	94	1	21
COU	5	1	44
OMR	0	1	11
CNH	3	0	20
FRF	2	0	14
NGN	42	0	16
BGN	0	0	14
CRC	70	0	10
GRD	34	0	7
JOD	0	0	6
ZMK	483	0	6
ISK	12	0	12
GHS	0	0	8
EGP	0	0	4
ATS	1	0	2
UYI	1	0	10
BEF	2	0	2
UYU	1	0	1
CER	0	0	9
VND	732	0	7
HRK	0	0	2
DOP	1	0	1
LBP	11	0	1
BHD	0	0	2
VEF	0	0	1
PKR	0	0	1
TTD	0	0	1
TZS	1	0	1
UAH	0	0	3
Grand Total		495,889	4,302,569

Table III b. Trade Summary by Currency - CCP

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
USD	97,095	97,095	618,100
EUR	69,653	92,081	474,795
JPY	2,900,019	35,574	306,214
GBP	13,521	21,799	191,240
CHF	2,969	3,268	45,249
AUD	3,129	3,247	44,442
CAD	1,721	1,734	20,043
SEK	10,748	1,607	27,335
NZD	897	734	13,621
ZAR	4,655	596	19,895
HKD	3,846	496	16,587
PLN	1,551	489	18,188
NOK	2,358	412	7,411
HUF	56,177	250	8,023
SGD	158	127	2,973
DKK	615	109	1,824
CZK	1,596	85	3,130
Grand Total		259,704	1,819,070

Table III c. Trade Summary by Currency - G14 Dealer

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
USD	34,296	34,296	214,250
EUR	17,706	23,408	119,709
GBP	4,792	7,726	61,563
JPY	618,665	7,589	61,245
AUD	2,103	2,183	17,514
CHF	741	815	7,028
MXN	9,818	750	39,946
KRW	778,361	683	21,174
CAD	526	530	5,417
SEK	3,467	518	4,179
ZAR	3,751	480	7,905
INR	17,494	336	15,861
THB	9,256	300	12,019
BRL	509	273	3,651
SGD	323	259	7,568
NZD	272	223	3,796
HUF	44,560	198	8,046
TWD	5,402	183	7,408
TRY	328	183	7,652
PLN	566	178	5,072
CNY	989	157	7,282
MYR	457	149	5,886
HKD	1,041	134	4,190
CZK	2,398	127	4,160
NOK	657	115	1,729
ILS	360	96	4,239
CLP	37,993	78	3,987
RUB	1,381	47	2,357
DKK	183	33	648
AED	52	14	404
SAR	53	14	349
COP	24,270	14	1,258
CLF	0	9	549
MXV	19	7	440
XAU	0	5	60
PEN	9	3	360
RON	9	3	217
IDR	23,187	3	272
DEM	3	2	25
PHP	53	1	257
SKK	26	1	29
ITL	1,374	1	21
ARS	2	0	68
COU	3	0	32

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
ESP	23	0	6
KZT	27	0	6
FRF	1	0	3
CNH	0	0	5
GRD	13	0	4
CER	0	0	9
BGN	0	0	1
ISK	2	0	1
ATS	0	0	1
NGN	0	0	1
CRC	0	0	2
Grand Total		82,124	669,861

Table III d. Trade Summary by Currency - Non-G14 Dealer

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
EUR	42,822	56,610	508,708
USD	41,206	41,206	488,151
JPY	1,767,486	21,682	206,195
GBP	7,939	12,800	172,486
AUD	4,876	5,061	50,139
SEK	22,261	3,329	26,082
CAD	2,231	2,248	21,838
CHF	1,669	1,837	25,193
ZAR	10,251	1,312	22,175
NOK	5,845	1,022	12,846
KRW	1,117,182	981	37,615
MXN	10,826	826	45,763
NZD	934	765	14,125
BRL	939	503	12,007
SGD	625	501	16,457
INR	21,134	406	27,236
HKD	2,858	368	13,856
PLN	1,011	319	11,137
TWD	8,847	300	14,841
THB	9,169	297	13,680
DKK	1,574	280	4,313
CNY	1,751	278	15,135
CZK	3,400	180	7,372
HUF	37,654	167	8,866
MYR	493	161	7,475
ILS	480	128	5,545
TRY	226	126	5,725
CLP	54,689	112	6,133
RUB	2,514	85	4,291
SAR	143	38	801
AED	117	32	671
CLF	1	31	1,808
MXV	45	16	711
COP	28,602	16	1,407
IDR	62,251	7	601
XAU	0	7	96
DEM	7	4	67
RON	14	4	381
ITL	4,878	3	73
PHP	137	3	1,109
PEN	8	3	245
KWD	0	1	11
SKK	18	1	33
QAR	2	1	17

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
OMR	0	1	11
ESP	61	0	12
KZT	67	0	15
CNH	3	0	15
ARS	2	0	38
NGN	42	0	15
FRF	1	0	11
BGN	0	0	13
COU	2	0	12
CRC	70	0	8
JOD	0	0	6
ZMK	483	0	6
GHS	0	0	8
GRD	21	0	3
EGP	0	0	4
ISK	9	0	11
UYI	1	0	10
BEF	2	0	2
UYU	1	0	1
ATS	0	0	1
VND	732	0	7
HRK	0	0	2
DOP	1	0	1
LBP	11	0	1
BHD	0	0	2
VEF	0	0	1
PKR	0	0	1
TTD	0	0	1
TZS	1	0	1
UAH	0	0	3
Grand Total		154,061	1,813,638

IV. Summary by Product Type and Maturity

Table IV a. Overall Trade Summary by Product Type and Maturity

Table IV b. Trade Summary by Product Type and Maturity - CCP

Table IV c. Trade Summary by Product Type and Maturity - G14 Dealer

Table IV d. Trade Summary by Product Type and Maturity - Non-G14 Dealer

Table IV a. Overall Trade Summary by Product Type and Maturity

Product Type	Gross Notional (BUSD Eqv.)	Maturity (Years) 0-2	Maturity (Years) 2-5	Maturity (Years) 5-10	Maturity (Years) 10-15	Maturity (Years) 15-20	Maturity (Years) 20-30	Maturity (Years) 30+
CC - Swap	Notional	4,516	3,150	1,503	332	205	290	75
	Trade Count	64,597	48,333	25,111	4,827	3,547	4,588	443
CC - Swap Exotic	Notional	536	325	177	43	24	36	5
	Trade Count	3,346	3,807	2,268	584	424	889	54
IR - Basis Swap	Notional	16,536	5,991	2,674	575	395	567	101
	Trade Count	40,024	34,626	25,018	7,550	5,312	8,267	554
IR - Callable Swap	Notional	53	67	58	21	24	48	19
	Trade Count	1,081	1,673	2,195	887	591	1,123	374
IR - Cap/Floor	Notional	4,813	4,116	1,883	506	225	87	12
	Trade Count	25,152	24,822	15,333	4,104	1,983	1,018	90
IR - Debt Option	Notional	301	155	146	39	21	18	1
	Trade Count	1,174	1,125	1,460	471	266	228	20
IR - FRA	Notional	62,683	795	40	0	0	0	0
	Trade Count	201,382	1,218	72	0	0	0	0
IR - Inflation Swap	Notional	465	484	684	211	154	384	119
	Trade Count	8,973	11,961	16,860	6,088	5,343	13,676	8,005
IR - OIS	Notional	36,844	1,309	269	36	27	85	5
	Trade Count	72,194	19,913	3,930	873	530	608	42
IR - Option Exotic	Notional	480	293	232	86	87	40	22
	Trade Count	4,043	3,693	3,451	1,104	603	641	489
IR - Swap	Notional	118,331	80,362	66,631	12,437	7,482	13,155	2,077
	Trade Count	824,869	892,622	919,028	169,850	133,363	270,761	41,933
IR - Swap Exotic	Notional	1,503	1,209	806	298	168	363	137
	Trade Count	13,282	12,500	11,636	4,692	4,078	8,087	1,833
IR - Swaption	Notional	4,147	8,228	8,117	7,311	2,468	2,451	1,707
	Trade Count	14,336	36,086	56,921	57,565	21,396	28,824	23,876
Grand Total	Notional	251,208	106,484	83,220	21,894	11,278	17,524	4,281
	Trade Count	1,274,453	1,092,379	1,083,283	258,595	177,436	338,710	77,713

Table IV b. Trade Summary by Product Type and Maturity - CCP

Product Type	Gross Notional (BUSD Eqv.)	Maturity (Years)							
		0-2	2-5	5-10	10-15	15-20	20-30	30+	
IR - Basis Swap	Notional	7,482	1,908	604	115	54	61	10	
	Trade Count	8,969	7,132	4,327	1,020	651	831	79	
IR - FRA	Notional	22,933	61	0	0	0	0	0	
	Trade Count	67,076	65	0	0	0	0	0	
IR - OIS	Notional	25,659	9	0	0	0	0	0	
	Trade Count	27,670	28	0	0	0	0	0	
IR - Swap	Notional	79,532	52,897	45,683	8,436	4,637	8,745	876	
	Trade Count	386,871	438,213	518,302	90,817	74,573	176,714	15,732	
Grand Total	Notional	135,607	54,876	46,288	8,551	4,690	8,807	886	
	Trade Count	490,586	445,438	522,629	91,837	75,224	177,545	15,811	



Table IV c. Trade Summary by Product Type and Maturity - G14 Dealer

Product Type	Gross Notional (BUSD Eqv.)	Maturity (Years)							
		0-2	2-5	5-10	10-15	15-20	20-30	30+	
CC - Swap	Notional	1,822	1,047	569	157	101	150	12	
	Trade Count	21,837	15,757	8,793	1,824	1,530	2,302	113	
CC - Swap Exotic	Notional	120	68	36	7	6	7	0	
	Trade Count	528	453	308	76	71	105	4	
IR - Basis Swap	Notional	3,907	1,640	958	238	189	297	17	
	Trade Count	10,833	9,492	8,556	3,154	2,523	4,276	183	
IR - Callable Swap	Notional	9	10	11	3	2	11	7	
	Trade Count	119	95	177	114	69	157	50	
IR - Cap/Floor	Notional	1,594	1,244	726	186	90	34	1	
	Trade Count	4,221	4,115	3,090	984	599	225	9	
IR - Debt Option	Notional	85	43	37	8	4	1	0	
	Trade Count	330	325	316	116	56	14	2	
IR - FRA	Notional	18,128	250	1	0	0	0	0	
	Trade Count	51,927	273	9	0	0	0	0	
IR - Inflation Swap	Notional	244	248	358	83	66	177	33	
	Trade Count	4,305	5,561	8,035	1,904	1,736	4,863	1,374	
IR - OIS	Notional	2,996	623	151	14	16	34	2	
	Trade Count	12,630	7,854	1,198	104	149	227	23	
IR - Option Exotic	Notional	208	123	101	29	9	7	4	
	Trade Count	618	491	522	202	104	101	41	
IR - Swap	Notional	9,292	6,500	5,794	990	717	1,337	437	
	Trade Count	95,427	96,884	98,941	13,467	11,245	27,690	6,512	
IR - Swap Exotic	Notional	576	401	331	84	48	61	6	
	Trade Count	2,800	2,720	2,675	801	687	960	123	
IR - Swaption	Notional	1,492	3,732	3,525	3,980	1,329	1,283	847	
	Trade Count	5,087	15,411	18,800	25,782	9,601	12,302	9,794	
Grand Total	Notional	40,474	15,930	12,599	5,779	2,576	3,401	1,366	
	Trade Count	210,662	159,431	151,420	48,528	28,370	53,222	18,228	



Table IV d. Trade Summary by Product Type and Maturity - Non-G14 Dealer

Product Type	Gross Notional (BUSD Eqv.)	Maturity (Years)							
		0-2	2-5	5-10	10-15	15-20	20-30	30+	
CC - Swap	Notional	2,694	2,103	934	176	104	140	63	
	Trade Count	42,760	32,576	16,318	3,003	2,017	2,286	330	
CC - Swap Exotic	Notional	416	257	141	36	19	30	4	
	Trade Count	2,818	3,354	1,960	508	353	784	50	
IR - Basis Swap	Notional	5,146	2,442	1,112	222	152	208	74	
	Trade Count	20,222	18,002	12,135	3,376	2,138	3,160	292	
IR - Callable Swap	Notional	43	57	47	17	22	37	12	
	Trade Count	962	1,578	2,018	773	522	966	324	
IR - Cap/Floor	Notional	3,218	2,872	1,157	320	135	52	11	
	Trade Count	20,931	20,707	12,243	3,120	1,384	793	81	
IR - Debt Option	Notional	216	112	108	31	16	16	1	
	Trade Count	844	800	1,144	355	210	214	18	
IR - FRA	Notional	21,622	483	39	0	0	0	0	
	Trade Count	82,379	880	63	0	0	0	0	
IR - Inflation Swap	Notional	222	236	325	128	88	207	87	
	Trade Count	4,668	6,400	8,825	4,184	3,607	8,813	6,631	
IR - OIS	Notional	8,189	677	119	21	11	51	3	
	Trade Count	31,894	12,031	2,732	769	381	381	19	
IR - Option Exotic	Notional	272	170	131	57	78	33	18	
	Trade Count	3,425	3,202	2,929	902	499	540	448	
IR - Swap	Notional	29,507	20,965	15,153	3,011	2,128	3,072	764	
	Trade Count	342,571	357,525	301,785	65,566	47,545	66,357	19,689	
IR - Swap Exotic	Notional	928	808	475	213	120	302	131	
	Trade Count	10,482	9,780	8,961	3,891	3,391	7,127	1,710	
IR - Swaption	Notional	2,655	4,497	4,592	3,332	1,138	1,168	861	
	Trade Count	9,249	20,675	38,121	31,783	11,795	16,522	14,082	
Grand Total	Notional	75,127	35,678	24,334	7,564	4,012	5,317	2,029	
	Trade Count	573,205	487,510	409,234	118,230	73,842	107,943	43,674	

Appendix A : Submitting Institutions

Name of Institution

Bank of America-Merrill Lynch
Barclays Capital.
BNP Paribas
Citi
Credit Suisse
Deutsche Bank AG
Goldman Sachs & Co.
HSBC Group
J.P.Morgan
Morgan Stanley
The Royal Bank of Scotland Group
Societe Generale
UBS AG
Wells Fargo Bank, N.A.

EXHIBIT 3

39.5 (iii): Product specifications

CME Group Interest Rate Swap product release 6 scope for July 2, 2012 is as follows:

- Zero Coupon Swaps (USD, GBP, EUR)
- OIS Index (USD, EUR, GBP, JPY)

Product specifications:

Instrument Type	Acceptable Currencies	Leg Types	Floating Rate Option	Maximum Maturity (from cleared date)	Variable Notional
- Zero Coupon Swaps	USD	- Fixed - Floating	- USD-LIBOR-BBA	Up to 50Y	No
	EUR	- Fixed - Floating	- EUR-EURIBOR	Up to 50Y	No
	GBP	- Fixed - Floating	- GBP-LIBOR-BBA	Up to 50Y	No

Instrument Type	Acceptable Currencies	Leg Types	Floating Rate Option	Maximum Maturity (from cleared date)	Variable Notional
- OIS Index Swaps	USD	- Fixed - Floating	- USD-LIBOR-BBA	Up to 50Y	No
	EUR	- Fixed - Floating	- EUR-EURIBOR	Up to 50Y	No
	GBP	- Fixed - Floating	- GBP-LIBOR-BBA	Up to 50Y	No
	JPY	- Fixed - Floating	- JPY-LIBOR-BBA	Up to 30Y	No

Rules governing these products:

Rulebook: CME Rulebook

<http://www.cmegroup.com/rulebook/CME/index.html>

Rulebook Chapter: 8G. Interest Rate Swaps Clearing Rules

<http://www.cmegroup.com/rulebook/CME/I/8G/>

EXHIBIT 4

CONFIDENTIAL

***Manual of Operations
for CME Cleared Interest Rate Swaps***



Confidential Treatment Requested by Chicago Mercantile Exchange Inc.