



Jason Silverstein  
Executive Director and Associate General Counsel  
Legal Department

August 9, 2013

**VIA E-MAIL**

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

**RE: Regulation 40.6 Certification. Amendments to CME Rulebook Chapter 901.  
CME Submission No. 13-315**

Dear Ms. Jurgens:

Chicago Mercantile Exchange Inc. ("CME") pursuant to Commodity Futures Trading Commission (the "Commission") Regulation 40.6 hereby notifies the Commission of amendments to the CME Rulebook effective August 26, 2013. This submission covers changes to Rule 90102.E in anticipation of the addition of the following four new currencies to its interest rate swap (IRS) offering: Czech Koruna, Hungarian Forint, Polish Zloty and South African Rand, the addition of a Rate Option for Canadian Dollar OIS and the addition of the USD-Federal Funds-H.15-LIBOR-BBA Rate Option. CME will be providing information required for these new products to the CFTC separately in submission 13-317 under Regulation 39.5. In addition, CME will be self-certifying changes required to the IRS Manual in a separate 40.6 submission 13-313.

Changes to the Rulebook are reflected in Exhibit 1 hereto, with additions underlined and deletions ~~stricken through~~.

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 Principle as potentially being impacted:

**Participant and Product Eligibility:** The new Rate Options for new currencies and combination of Rate Options enable CME to meet appropriate standards for determining eligibility of contracts.

CME certifies that the above rules and rule amendments comply with the CEA 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](mailto:sasha.rozenberg@cmegroup.com), or contact me at 212-299-2228. Please reference our CME Submission No. 13-315 in any related correspondence.

Sincerely,

/s/ Jason Silverstein  
Executive Director & Associate General Counsel

Attachment: Exhibit 1 – Changes to Rule 90102.E (black-lined)

# EXHIBIT 1

## Chapter 901 Interest Rate Swaps Contract Terms

(additions underlined)

### 90102. CONTRACT TERMS

#### 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
3. USD-Federal Funds-H.15-LIBOR-BBA
- ~~3-4.~~ EUR-EURIBOR-Reuters
5. EUR-EURIBOR-Telerate (as defined in the 2000 ISDA Definitions, as published by ISDA)
- ~~4-6.~~ EUR-EONIA-OIS-COMPOUND
7. GBP-LIBOR-BBA
- ~~5-8.~~ GBP-WMBA-SONIA-COMPOUND
- ~~6-9.~~ JPY-LIBOR-BBA
- ~~7-10.~~ JPY-TONA-OIS-COMPOUND
- ~~8-11.~~ CHF-LIBOR-BBA
12. CAD-BA-CDOR
- ~~9-13.~~ CAD-CORRA-OIS-COMPOUND
- ~~10-14.~~ AUD-BBR-BBSW
- ~~11-15.~~ AUD-LIBOR-BBA
16. AUD-AONIA-OIS-COMP
- ~~12-17.~~ SEK-STIBOR-SIDE
- ~~13-18.~~ DKK-CIBOR-DKNA13
- ~~14-19.~~ DKK-CIBOR2-DKNA13
- ~~15-20.~~ NOK-NIBOR-NIBR
- ~~16-21.~~ HKD-HIBOR-HKAB
- ~~17-22.~~ NZD-BBR-FRA
23. SGD-SOR-Reuters
24. HUF-BUBOR-Reuters
25. PLN-WIBOR-WIBO
26. CZK-PRIBOR-PRBO
27. ZAR-JIBAR-SAFEX