

# SUBMISSION COVER SHEET

Registered Entity Identifier Code (optional): 13-523

Date: December 6, 2013

**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

N/A

## DESCRIPTION

Acceptance of MXN denominated IRS for clearing.

December 6, 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: Rule 39.5(b). Notification of the acceptance of MXN denominated IRS for clearing.  
CME Submission No. 13-523**

Dear Ms. Jurgens:

Chicago Mercantile Exchange Inc. ("CME") pursuant to Commodity Futures Trading Commission (the "Commission") Regulation 39.5(b) hereby notifies the Commission of the acceptance of fixed-floating interest rate swaps ("IRS") denominated in Mexican Pesos ("MXN") for clearing beginning December 9, 2013.

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) and CME Submission No. 12-275, dated August 30, 2012 which included information relating to OIS swaps and together include information for the above swaps pursuant to Commission Regulation 39.5(b)(3). The information submitted in Submissions No. 12-053 and No. 12-275 with respect to IRS is incorporated herein. Pursuant to Regulation 39.5(b)(3)(iii), the product specifications for the swaps referenced above are attached hereto as Exhibit 1. Associated changes to the CME Rulebook and CME Manual of Operations for CME Cleared Interest Rate Swaps were previously filed in CME Submission #13-520 and 13-522. CME had previously notified the Commission in Submission #13-520 that it would begin accepting MXN IRS beginning November 18, 2013, but the date of acceptance was subsequently delayed to December 9, 2013.

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 or [Jason.silverstein@cmegroup.com](mailto:Jason.silverstein@cmegroup.com). Please reference our CME Submission No. 13-523 in any related correspondence.

Sincerely,

/s/ Jason Silverstein  
Executive Director & Associate General Counsel

## Exhibit 1

### 39.5 (iii): Product specifications

#### Fixed-Floating MXN

Instrument Type	Acceptable Currencies	Leg Types	Index	Maximum Maturity (from cleared date)	Variable Notional
Vanilla Interest Rate Swaps	MXN	- Fixed - Floating	- MXN-TIIE-BANXICO	Up to 11Y	No