



Jason Silverstein
Executive Director and Associate General Counsel
Legal Department

April 11, 2014

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

CONFIDENTIAL TREATMENT
REQUESTED

**RE: REVISED – SUPPLEMENTAL SUBMISSION: CME Submission No. 14-129SR:
Additional Supplemental Information Relating to Changes to the Log Shocks of
the IRS Margin Model.
Subject to a Freedom of Information Act Protection.**

Dear Ms. Jurgens:

Pursuant to Commodity Futures Trading Commission ("CFTC" or "Commission") Regulation 40.6, Chicago Mercantile Exchange Inc. ("CME") hereby notifies the Commission of changes to the log shocks of the margin model for interest rate swaps ("IRS"). The proposed changes will become effective on April 28, 2014.

Concurrent with this submission, pursuant to Submission No. 14-129 dated April 11, 2014, CME notified the Commission that it was proposing changes to the log inputs to the IRS margin model.

In this letter, CME is providing the Commission with further detail of the changes to the IRS margin model. Please note, CME Submission No. 14-129SR includes the addition of supplemental information provided in Appendix A, for which a request for confidential treatment is being simultaneously submitted to the Commission. A copy of that request for confidential treatment is included with this supplemental filing.

CME certifies that the changes to the IRS margin model comply with the Commodity Exchange Act ("CEA") and the regulations thereunder. There were no substantive opposing views to this proposal.

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 Udes Jha at 312-930-3398 or via e-mail at Udes.Jha@cmegroup.com, or contact me at 212-299-2228 or via e-mail at Jason.Silverstein@cmegroup.com. Please reference our CME Submission No. 14-129SR in any related correspondence.

Sincerely,

/s/ Jason Silverstein
Executive Director & Associate General Counsel



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Re: FOIA Confidential Treatment Request

Dear Ms. Jurgens:

By e-mail dated today, April 11, 2014, Chicago Mercantile Exchange Inc. ("CME") submitted a supplemental rule certification filing (Submission No. 14-129S) to the Commodity Futures Trading Commission ("CFTC" or "Commission"). This supplemental filing includes an appendix ("Appendix A"), which is attached.

Pursuant to Sections 8 and 8(a) of the Commodity Exchange Act ("CEA"), as amended, and Commission Regulation 145.9(d), CME requests confidential treatment of Appendix A, on the grounds that Appendix A contains confidential commercial information of the submitter (CME). Pursuant to Commission Regulation 145.9(d)(5), CME requests that confidential treatment be maintained for Appendix A until further notice from CME. We also request that the Commission notify the undersigned immediately after receiving any FOIA request for said Appendix A or any other court order, subpoena or summons for same. Finally, we request that we be notified in the event the Commission intends to disclose such Appendix A to Congress or to any other governmental agency or unit pursuant to Section 8 of the CEA. CME does not waive its notification rights under Section 8(f) of the CEA with respect to any subpoena or summons for such Appendix A.

Please contact the undersigned at (212) 299-2228 should you have any questions concerning this letter.

Sincerely,

/s/ Jason Silverstein
Executive Director & Associate General Counsel

Enclosure: Exhibit 1