

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 15-102

Organization: Chicago Mercantile Exchange Inc. ("CME")

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): March 30, 2015 Filing Description: Delisting of AUD Chicago Soft Red Winter Wheat Swap (Cleared Only) and AUD KC Hard Red Winter Wheat Swap (Cleared Only) Contracts

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

- | | | |
|--------------------------|-------------------------------------|------------|
| <input type="checkbox"/> | Certification | § 40.6(a) |
| <input type="checkbox"/> | Approval | § 40.5(a) |
| <input type="checkbox"/> | Notification | § 40.6(d) |
| <input type="checkbox"/> | Advance Notice of SIDCO Rule Change | § 40.10(a) |
| <input type="checkbox"/> | SIDCO Emergency Rule Change | § 40.10(h) |

Rule Numbers:

New Product

Please note only ONE product per Submission.

- | | | |
|--------------------------|---------------------------------------|------------|
| <input type="checkbox"/> | Certification | § 40.2(a) |
| <input type="checkbox"/> | Certification Security Futures | § 41.23(a) |
| <input type="checkbox"/> | Certification Swap Class | § 40.2(d) |
| <input type="checkbox"/> | Approval | § 40.3(a) |
| <input type="checkbox"/> | Approval Security Futures | § 41.23(b) |
| <input type="checkbox"/> | Novel Derivative Product Notification | § 40.12(a) |
| <input type="checkbox"/> | Swap Submission | § 39.5 |

Official Product Name:

Product Terms and Conditions (product related Rules and Rule Amendments)

- | | | |
|-------------------------------------|---|----------------------|
| <input type="checkbox"/> | Certification | § 40.6(a) |
| <input type="checkbox"/> | Certification Made Available to Trade Determination | § 40.6(a) |
| <input type="checkbox"/> | Certification Security Futures | § 41.24(a) |
| <input checked="" type="checkbox"/> | Delisting (No Open Interest) | § 40.6(a) |
| <input type="checkbox"/> | Approval | § 40.5(a) |
| <input type="checkbox"/> | Approval Made Available to Trade Determination | § 40.5(a) |
| <input type="checkbox"/> | Approval Security Futures | § 41.24(c) |
| <input type="checkbox"/> | Approval Amendments to enumerated agricultural products | § 40.4(a), § 40.5(a) |
| <input type="checkbox"/> | “Non-Material Agricultural Rule Change” | § 40.4(b)(5) |
| <input type="checkbox"/> | Notification | § 40.6(d) |

Official Name(s) of Product(s) Affected: AUD Chicago Soft Red Winter Wheat Swap (Cleared Only) Contracts, and AUD KC Hard Red Winter Wheat Swap (Cleared Only) Contracts

Rule Numbers: CBOT Rulebook Chapters 5, 14G, and 14J

March 30, 2015

VIA ELECTRONIC PORTAL

Mr. Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, NW
Washington, DC 20581

**RE: CFTC Regulation 40.6(a) Certification. Notification Regarding Delisting of AUD Chicago Soft Red Winter Wheat Swap (Cleared Only) and AUD KC Hard Red Winter Wheat Swap (Cleared Only) Contracts.
CME Submission No. 15-102**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. ("CME"), a registered derivatives clearing organization ("DCO") under the Commodity Exchange Act, as amended ("CEA" or "Act"), hereby notifies the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying that, with immediate effect, it will no longer accept for clearing the swap products ("Contracts") shown in Exhibit 1 below. Such Contracts had been made available for clearing via CME ClearPort.

There is no open interest in these Contracts.

Terms, conditions, and rules related to such Contracts were set forth in the respective product chapters in the Rulebook of The Board of Trade of the City of Chicago, Inc. ("CBOT"). Such CBOT Rulebook product chapters, as well as references to the Contracts in the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 (Trading Qualifications and Practices) of the CBOT Rulebook, have been deleted from the CBOT Rulebook and from the CME Group website. Attachments to this correspondence display such CBOT Rulebook amendments, as follows:

Exhibit A – Chapter 14G, AUD Chicago Soft Red Winter Swap (Cleared Only)
– Chapter 14J, AUD KC Hard Red Winter Wheat Swap (Cleared Only)
Exhibit B – Chapter 5, Position Limit, Position Accountability and Reportable Level Table
(attached under separate cover)

Exhibit 1 – CBOT AUD Winter Wheat Swap Contracts (Cleared Only) Delisted

Clearing Code	Cleared OTC Contract Title	CBOT Rulebook Chapter
CAW	AUD Chicago Soft Red Winter Wheat Swap (Cleared Only)	14G
KAW	AUD KC Hard Red Winter Wheat Swap (Cleared Only)	14J

CME staff reviewed the derivatives clearing organization core principles ("Core Principles") as set forth in the CEA and identified that the amendments may have some bearing on the following Core Principle:

- **Public Information:** As required by this Core Principle, CME will issue a Special Executive Report regarding the delistings to notify the market authorities, market participants, and the public

so that they have accurate, up-to-date information regarding the products, rules, regulations, and mechanisms for clearing transactions.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the CME hereby certifies that this action complies with the Act, including regulations under the Act. There were no substantive opposing views to this proposal.

CME certifies that this submission has been concurrently posted on the CME Group website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

Should you have any questions concerning this matter, please e-mail MEGSubmissionInquiry@cmegroup.com or contact me at 212-299-2200.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A – CBOT Rulebook (blackline format)
Exhibit B – Amendments CBOT Rulebook Chapter 5, Position Limit, Position
Accountability and Reportable Level Table (attached under separate cover)

EXHIBIT A

CBOT RULEBOOK

(Deletions are struck through)

CBOT Rulebook Chapter 14G

AUD Chicago Soft Red Winter Wheat Swap (Cleared Only)

~~(Additions are underscored. Deletions are struck through.)~~

AUD Chicago Soft Red Winter Wheat Swap (Cleared Only)

~~14G00. SCOPE OF CHAPTER~~

~~This chapter is limited in application to the clearing of AUD Chicago Soft Red Winter (SRW) Wheat Swaps, where the parties to the transaction are "Eligible Contract Participants" as defined in Commodity Exchange Act Section 1a(18). Transactions in AUD Chicago SRW Wheat Swaps shall also be subject to the general rules of the Exchange insofar as applicable. The clearing and settlement of transactions in AUD Chicago SRW Wheat Swaps shall also be subject to the provisions of Chapter 8-F of the CBOT Rulebook.~~

~~14G01. CONTRACT SPECIFICATIONS~~

~~14G01.A. Unit of Clearing~~

~~The unit of clearing shall be 27 metric tons of Wheat.~~

~~14G01.B. Hours for Clearing Entry~~

~~The Exchange shall determine the hours during which AUD Chicago SRW Wheat Swaps may be submitted to the Clearing House. Positions shall be initiated or closed out using off-exchange transactions.~~

~~14G01.C. Minimum Price Increments~~

~~Minimum price fluctuations shall be in multiples of AUD \$0.25 per metric ton which shall equal AUD \$6.75 per contract. Contracts shall not be made on any other price basis.~~

~~14G01.D. Months Cleared~~

~~Clearing of AUD Chicago SRW Wheat Swaps is regularly conducted in all twelve months. The number of months in which clearing may occur shall be at the discretion of the Exchange.~~

~~14G01.E. Position Limits, Exemptions, Position Accountability and Reportable Levels~~

~~The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.~~

~~Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

~~14G01.F. Last Day of Clearing~~

~~The last day of clearing of AUD Chicago SRW Wheat Swaps deliverable in the current delivery month shall be the final settlement day as prescribed in Rule 14G05.~~

14G01.G. Liquidation during the Delivery Month

After clearing of AUD Chicago SRW Wheat Swaps in the current delivery month has ceased, in accordance with Rule 14G01.F. of this chapter, outstanding contracts for such delivery shall be liquidated by cash settlement as prescribed in Rule 14G02.

14G02. CASH SETTLEMENT

Final settlement under these rules shall be on the final settlement day (as described in Rule 14G05) and shall be accomplished by cash settlement. Clearing members holding open positions in AUD Chicago SRW Wheat Swaps at the time of termination of clearing shall make payment to and receive payment through the Clearing House in accordance with normal variation settlement procedures based on a settlement price equal to the final settlement price (as described in Rule 14G03.).

14G03. FINAL SETTLEMENT PRICE AND DAILY SETTLEMENT

The final settlement price shall be determined on the final settlement day. The final settlement price shall be the settlement price for the corresponding CBOT Wheat futures contract on the final settlement day of the AUD Chicago SRW Wheat Swap converted to Australian Dollars using the midpoint between the BID/ASK of the Thomson Reuters "AUDH" exchange rate next published after the close of the CBOT Open Outcry Wheat futures contract and converted to price per metric ton.

Daily settlement shall be the settlement price for the corresponding CBOT Wheat futures contract on that day converted to Australian Dollars using the midpoint between the BID/ASK of the Thomson Reuters "AUDF" exchange rate equating to and interpolating between the closest date(s) to contract expiration and next published after the close of the CBOT Open Outcry Wheat futures contract and converted to price per metric ton. Both Daily and Final settlement shall be rounded to the nearest A\$0.001.

"Market Disruption Event" ("MDE") shall mean: (a) the termination or suspension of, or material limitation or disruption in the trading of the CBOT Wheat futures contract on that day, including if due to the closing of the Exchange prior to the regularly scheduled closing time of the Exchange; (b) the settlement price of the underlying CBOT Wheat futures contract reflects the maximum permitted price change from the previous day's settlement price; or (c) the failure of the Exchange to publish an official Settlement Price for the underlying CBOT Wheat futures contract. If an MDE occurs and the Exchange does not publish a settlement price for the corresponding CBOT Wheat futures contract, the AUD Chicago SRW Wheat Swap settlement on that day shall revert back to the settlement price on the first preceding business day. If an MDE occurs and the Exchange publishes a settlement price for the Corresponding CBOT Wheat futures contract, the AUD Chicago SRW Wheat Swap will settle that day to the settlement price for the corresponding CBOT Wheat futures contract on that day converted to Australian Dollars and priced per metric ton. If an MDE occurs on final settlement day, then final settlement for an expiring AUD Chicago SRW Wheat Swap shall be based on the next available CBOT Wheat futures settlement price for which an MDE is no longer in effect, with a delay limited to 10 business days from the original expiration date. If, on the 10th business day, an MDE is still in effect, then the Exchange will determine an appropriate estimated settlement price.

14G04. RESERVED

14G05. FINAL SETTLEMENT DAY

The final settlement day shall be on the last Friday, which precedes by at least two business days, the last business day of the month preceding the swap month. If such Friday is not a business day, the final settlement day shall be the business day prior to such Friday.

14G06. DISPUTES

All disputes between interested parties may be settled by arbitration as provided in the Rules.

Attachment 2

CBOT Rulebook Chapter 14J

~~AUD KC Hard Red Winter Wheat Swap (Cleared Only)~~

~~(Additions are underscored. Deletions are struck through.)~~

~~AUD KC Hard Red Winter Wheat Swap (Cleared Only)~~

~~14J00. SCOPE OF CHAPTER~~

~~This chapter is limited in application to the clearing of AUD KC Hard Red Winter (HRW) Wheat Swaps, where the parties to the transaction are “Eligible Contract Participants” as defined in Commodity Exchange Act Section 1a(18). Transactions in AUD KC HRW Wheat Swaps shall also be subject to the general rules of the Exchange insofar as applicable. The clearing and settlement of transactions in AUD KC HRW Wheat Swaps shall also be subject to the rules and by-laws of the Clearing House.~~

~~14J01. CONTRACT SPECIFICATIONS~~

~~14J01.A. Unit of Clearing~~

~~The unit of clearing shall be 27 metric tons of Wheat.~~

~~14J01.B. Hours for Clearing Entry~~

~~The Exchange shall determine the hours during which AUD KC HRW Wheat Swaps may be submitted to the Clearing House. Positions shall be initiated or closed out using off-exchange transactions.~~

~~14J01.C. Minimum Price Increments~~

~~Minimum price fluctuations shall be in multiples of AUD \$0.25 per metric ton which shall equal AUD \$6.75 per contract. Contracts shall not be made on any other price basis.~~

~~14J01.D. Months Cleared~~

~~Clearing of AUD KC HRW Wheat Swaps is regularly conducted in all twelve months. The number of months in which clearing may occur shall be at the discretion of the Exchange.~~

~~14J01.E. Position Limits, Exemptions, Position Accountability and Reportable Levels~~

~~The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.~~

~~Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

~~14J01.F. Last Day of Clearing~~

~~The last day of clearing of AUD KC HRW Wheat Swaps deliverable in the current delivery month shall be the final settlement day as prescribed in Rule 14J05.~~

~~14J01.G. Liquidation during the Delivery Month~~

~~After clearing of AUD KC HRW Wheat Swaps in the current delivery month has ceased, in accordance with Rule 14J01.F. of this chapter, outstanding contracts for such delivery shall be liquidated by cash settlement as prescribed in Rule 14J02.~~

~~14J02. CASH SETTLEMENT~~

~~Final settlement under these rules shall be on the final settlement day (as described in Rule 14J05) and shall be accomplished by cash settlement. Clearing members holding open positions in AUD KC HRW Wheat Swaps at the time of termination of clearing shall make payment to and receive payment through the Clearing House in accordance with normal variation settlement procedures based on a settlement price equal to the final settlement price (as described in Rule 14J03.).~~

14J03. FINAL SETTLEMENT PRICE AND DAILY SETTLEMENT

~~The final settlement price shall be determined on the final settlement day. The final settlement price shall be the settlement price for the corresponding KC HRW Wheat futures contract on the final settlement day of the AUD KC HRW Wheat Swap converted to Australian dollars using the midpoint between the BID/ASK of the Thomson Reuters "AUDH" exchange rate next published after the close of the Open Outcry KC HRW Wheat futures contract and converted to price per metric ton.~~

~~Daily settlement shall be the settlement price for the corresponding KC HRW Wheat futures contract on that day converted to Australian dollars using the midpoint between the BID/ASK of the Thomson Reuters "AUDF" exchange rate equating to and interpolating between the closest date(s) to contract expiration and next published after the close of the Open Outcry KC HRW Wheat futures contract and converted to price per metric ton. Both Daily and Final settlement shall be rounded to the nearest A\$0.001.~~

~~"Market Disruption Event" ("MDE") shall mean: (a) the termination or suspension of, or material limitation or disruption in the trading of the KC HRW Wheat futures contract on that day, including if due to the closing of the Exchange prior to the regularly scheduled closing time of the Exchange; (b) the settlement price of the underlying KC HRW Wheat futures contract reflects the maximum permitted price change from the previous day's settlement price; or (c) the failure of the Exchange to publish an official Settlement Price for the underlying KC HRW Wheat futures contract. If an MDE occurs and the Exchange does not publish a settlement price for the corresponding KC HRW Wheat futures contract, the AUD KC HRW Wheat Swap settlement on that day shall revert back to the settlement price on the first preceding business day. If an MDE occurs and the Exchange publishes a settlement price for the Corresponding KC HRW Wheat futures contract, the AUD KC HRW Wheat Swap will settle that day to the settlement price for the corresponding KC HRW Wheat futures contract on that day converted to Australian dollars and priced per metric ton. If an MDE occurs on final settlement day, then final settlement for an expiring AUD KC HRW Wheat Swap shall be based on the next available KC HRW Wheat futures settlement price for which an MDE is no longer in effect, with a delay limited to 10 business days from the original expiration date. If, on the 10th business day, an MDE is still in effect, then the Exchange will determine an appropriate estimated settlement price.~~

14J04. RESERVED

14J05 FINAL SETTLEMENT DAY

~~The final settlement day shall be on the last Friday, which precedes by at least two business days, the last business day of the month preceding the swap month. If such Friday is not a business day, the final settlement day shall be the business day prior to such Friday.~~

14J06. DISPUTES

~~All disputes between interested parties may be settled by arbitration as provided in the Rules.~~

EXHIBIT B

**Amendments to CBOT Rulebook Chapter 5,
Position Limit, Position Accountability and Reportable Level Table**

(Attached under separate cover)