

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 15-180

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): June 1, 2015 Filing Description: Delisting of Corn Calendar Swaps (Clearing Only), Soybean Calendar Swaps (Clearing Only), Wheat Calendar Swaps (Clearing Only) and KC HRW Wheat Calendar Swaps (Clearing 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: See filing.

Rule Numbers: CBOT Rulebook Chapters 5, 10C, 11D, 14C, and 14I

June 1, 2015

VIA ELECTRONIC PORTAL

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

**RE: CFTC Regulation 40.6(a) Certification. Notification of the Delisting of Corn Calendar Swaps (Clearing Only), Soybean Calendar Swaps (Clearing Only), Wheat Calendar Swaps (Clearing Only) and KC HRW Wheat Calendar Swaps (Clearing Only) Contracts.
CME Submission No. 15-180**

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 the delisting of four (4) clearing only contracts (the “Contracts”) listed on The Board of Trade of the City of Chicago, Inc. (“CBOT”) designated contract market, effective immediately, as set out in Exhibit 1 below. These Contracts were made available for submission for clearing via CME ClearPort. There was no open interest in these Contracts.

As a result of the delisting, information regarding these Contracts has been deleted from the respective rule chapters, related position limits 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 and from the CME Group website. Attachments to this correspondence display such CBOT Rulebook amendments, as follows:

- Attachment 1 – Chapter 10C, Corn Calendar Swaps (Cleared Only)
- Attachment 2 – Chapter 11D, Soybean Calendar Swaps (Cleared Only)
- Attachment 3 – Chapter 14C, Wheat Calendar Swaps (Cleared Only)
- Attachment 4 – Chapter 14I, KC HRW Wheat Calendar Swaps (Cleared Only)
- Attachment 5 – Chapter 5, Position Limit, Position Accountability and Reportable Level Table

Exhibit 1 – Agricultural Calendar Swaps (Clearing Only) Delisted

Designated Contract Market	Commodity Code	Product	DCM Rulebook Chapter
CBOT	CCS	Corn Calendar Swaps (Clearing Only)	10C
CBOT	SNS	Soybean Calendar Swaps (Clearing Only)	11D
CBOT	WCS	Wheat Calendar Swaps (Clearing Only)	14C
CBOT	KWS	KC HRW Wheat Calendar Swaps (Clearing Only)	14I

CME reviewed the derivatives clearing organization (“DCO”) core principles (“Core Principles”) as set forth in the CEA and identified that the delisting of the Contracts may have some bearing on the following Core Principle:

- Public Information: CME will make publicly available the details of the Contracts' delisting by publishing a notice to the market. The notice will be published on the CME Group website.

CME reviewed the core principles for derivative clearing organizations set forth in the CEA and has determined that this action comports with them.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), CME hereby certifies that this action complies with the Act, including regulations under the Act, with 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 CMESubmissionInquiry@cmegroup.com or contact me at 212-299-2200.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments: Attachment 1 – Chapter 10C, Corn Calendar Swaps (Cleared Only) (blacklined)
Attachment 2 – Chapter 11D, Soybean Calendar Swaps (Cleared Only) (blacklined)
Attachment 3 – Chapter 14C, Wheat Calendar Swaps (Cleared Only) (blacklined)
Attachment 4 – Chapter 14I, KC HRW Wheat Calendar Swaps (Cleared Only) (blacklined)
Attachment 5 – Chapter 5, Position Limit, Position Accountability and Reportable Level Table (attached under separate cover)

Attachment 1

CBOT Rulebook Chapter 10C Corn Calendar Swaps (Clearing Only)

(Additions are underscored. Deletions are struck through.)

10C00. SCOPE OF CHAPTER

This chapter is limited in application to the clearing of Corn Calendar Swaps, where the parties to the transaction are "Eligible Contract Participants" as provided in Commodity Exchange Act Section 1a(18). Transactions in Corn Calendar Swaps shall also be subject to the general rules of the Exchange insofar as applicable. The clearing and settlement of transactions in Corn Calendar Swaps shall also be subject to the provisions of Chapter 8-F of the CME Rulebook.

10C01. CONTRACT SPECIFICATIONS

10C01.A. Unit of Clearing

The unit of clearing shall be 5,000 bushels of Corn.

10C01.B. Hours for Clearing Entry

The Exchange shall determine the hours during which Corn Calendar Swaps may be submitted to the Clearing House. Positions shall be initiated or closed out using off-exchange transactions.

10C01.C. Minimum Price Increments

Minimum price fluctuations shall be in multiples of one quarter of one cent (\$0.0025) per bushel which shall equal \$12.50 per contract. Contracts shall not be made on any other price basis.

10C01.D. Months Cleared

Clearing of Corn Calendar Swaps is regularly conducted in all twelve months, but shall be permitted in the current delivery month plus any succeeding months. The number of months in which clearing may occur at one time shall be at the discretion of the Exchange. The Corn futures contract corresponding to each Corn Calendar Swap shall be the futures contract closest to the basis swap expiration.

10C01.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.

10C01.F. Last Day of Clearing

The last day of clearing of Corn Calendar Swaps deliverable in the current delivery month shall be the final settlement day as prescribed in Rule 10C05.

10C01.G. Liquidation during the Delivery Month

After clearing of Corn Calendar Swaps in the current delivery month has ceased, in accordance with Rule 10C01.F. of this chapter, outstanding contracts for such delivery shall be liquidated by cash settlement as prescribed in Rule 10C02.

10C02. DELIVERY

Delivery against Corn Calendar Swaps must be made through the Clearing House. Delivery under these rules shall be on the final settlement day (as described in Rule 10C05.) and shall be accomplished by cash settlement.

Clearing members holding open positions in Corn Calendar 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 10C03.).

10C03. FINAL SETTLEMENT PRICE AND DAILY SETTLEMENT DURING THE LAST MONTH OF TRADING

The final settlement price shall be determined on the final settlement day. The final settlement price shall be the cumulative average of the settlement prices for the corresponding CBOT Corn futures contract for each clearing day in the month prior to the contract month. For example, final settlement for a July Corn Calendar Swap would be the cumulative average of the daily settlement prices for the July CBOT Corn futures contract during the month of June. Daily settlement during the last month of clearing shall be the cumulative average of each settlement price of the corresponding Corn futures contract weighting the current day's settlement price across each remaining clearing day. For example, the calculation of the daily settlement price for a July Corn Calendar Swap on the third business day in June in a June with 20 clearing days and with respective settlement prices for the corresponding July Corn futures at \$4.00, \$4.10, and \$4.20 per bushel would weight the average of \$4.00 and \$4.10 (\$4.05) at 2/20ths and weight the current day's settlement of \$4.20 at 18/20ths. In this example, settlement on the third day of clearing in the final month of clearing would be \$4.185 per bushel.

10C04. DAILY SETTLEMENT PRICE

Daily settlement other than settlement on the final settlement day or during the last month of clearing (as described in Rule 10C03) shall be the settlement price for the corresponding CBOT Corn futures contract on that day.

10C05. FINAL SETTLEMENT DAY

The final settlement day shall be defined as the last business day of the month prior to the contract month.

10C06. DISPUTES

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

Attachment 2

CBOT Rulebook Chapter 11D Soybean Calendar Swaps (Clearing Only)

(Additions are underscored. Deletions are struck through.)

11D00. SCOPE OF CHAPTER

This chapter is limited in application to the clearing of Soybean Calendar Swaps, where the parties to the transaction are “Eligible Contract Participants” as provided in Commodity Exchange Act Section 1a(18). Transactions in Soybean Calendar Swaps shall also be subject to the general rules of the Exchange insofar as applicable. The clearing and settlement of transactions in Soybean Calendar Swaps shall also be subject to the provisions of Chapter 8-F of the CME Rulebook.

11D01. CONTRACT SPECIFICATIONS

11D01.A. Unit of Clearing

The unit of clearing shall be 5,000 bushels of Soybeans.

11D01.B. Hours for Clearing Entry

The Exchange shall determine the hours during which Soybean Calendar Swaps may be submitted to the Clearing House. Positions shall be initiated or closed out using off-exchange transactions.

11D01.C. Minimum Price Increments

Minimum price fluctuations shall be in multiples of one quarter of one cent (\$0.0025) per bushel which shall equal \$12.50 per contract. Contracts shall not be made on any other price basis.

11D01.D. Months Cleared

Clearing of Soybean Calendar Swaps is regularly conducted in all twelve months, but shall be permitted in the current delivery month plus any succeeding months. The number of months in which clearing may occur at one time shall be at the discretion of the Exchange. The Soybean futures contract corresponding to each Soybean Calendar Swap shall be the futures contract closest to the calendar swap expiration.

11D01.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

11D01.F. Last Day of Clearing

The last day of clearing of Soybean Calendar Swaps deliverable in the current delivery month shall be the final settlement day as prescribed in Rule 11D05.

11D01.G. Liquidation during the Delivery Month

After clearing of Soybean Calendar Swaps in the current delivery month has ceased, in accordance with Rule 11D01.F. of this chapter, outstanding contracts for such delivery shall be liquidated by cash settlement as prescribed in Rule 11D02.

11D02. DELIVERY

Delivery against Soybean Calendar Swaps must be made through the Clearing House. Delivery under these rules shall be on the final settlement day (as described in Rule 11D05.) and shall be accomplished by cash settlement.

Clearing members holding open positions in Soybean Calendar 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 11D03.).

11D03. FINAL SETTLEMENT PRICE AND DAILY SETTLEMENT DURING THE LAST MONTH OF TRADING¹

The final settlement price shall be determined on the final settlement day. The final settlement price shall be the cumulative average of the settlement prices for the corresponding CBOT Soybean futures contract for each clearing day in the month prior to the contract month. For example, final settlement for a July Soybean Calendar Swap would be the cumulative average of the daily settlement prices for the July CBOT Soybean futures contract during the month of June. Daily settlement during the last month of clearing shall be the cumulative average of each settlement price of the corresponding Soybean futures contract weighting the current day's settlement price across each remaining clearing day. For example, the calculation of the daily settlement price for a July Soybean Calendar Swap on the third business day in June in a June with 20 clearing days and with respective settlement prices for the corresponding July Soybean futures at \$9.00, \$9.10, and \$9.20 per bushel would weight the average of \$9.00 and \$9.10 (\$9.05) at 2/20ths and weight the current day's settlement of \$9.20 at 18/20ths. In this example, settlement on the third day of clearing in the final month of clearing would be \$9.185 per bushel.

11D04. DAILY SETTLEMENT PRICE

Daily settlement other than settlement on the final settlement day or during the last month of clearing (as described in Rule 11D03) shall be the settlement price for the corresponding CBOT Soybean futures contract on that day.

11D05. FINAL SETTLEMENT DAY

The final settlement day shall be defined as the last business day of the month prior to the contract month.

11D06. DISPUTES

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

Attachment 3

CBOT Rulebook Chapter 14C Wheat Calendar Swaps (Clearing Only)

(Additions are underscored. Deletions are struck through.)

~~14C00. SCOPE OF CHAPTER~~

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

~~14C01. CONTRACT SPECIFICATIONS~~

~~14C01.A. Unit of Clearing~~

~~The unit of clearing shall be 5,000 bushels of Wheat.~~

~~14C01.B. Hours for Clearing Entry~~

~~The Exchange shall determine the hours during which Wheat Calendar Swaps may be submitted to the Clearing House.~~

~~Positions shall be initiated or closed out using off-exchange transactions.~~

~~14C01.C. Minimum Price Increments~~

~~Minimum price fluctuations shall be in multiples of one quarter of one cent (\$0.0025) per bushel which shall equal \$12.50 per contract. Contracts shall not be made on any other price basis.~~

~~14C01.D. Months Cleared~~

~~Clearing of Wheat Calendar Swaps is regularly conducted in all twelve months, but shall be permitted in the current delivery month plus any succeeding months. The number of months in which clearing may occur at one time shall be at the discretion of the Exchange. The Wheat futures contract corresponding to each Wheat Calendar Swap shall be the futures contract closest to the calendar swap expiration.~~

~~14C01.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~~

~~14C01.F. Last Day of Clearing~~

~~The last day of clearing of Wheat Calendar Swaps deliverable in the current delivery month shall be the final settlement day as prescribed in Rule 14C05.~~

~~14C01.G. Liquidation during the Delivery Month~~

~~After clearing of Wheat Calendar Swaps in the current delivery month has ceased, in accordance with Rule 14C01.F. of this chapter, outstanding contracts for such delivery shall be liquidated by cash settlement as prescribed in Rule 14C02.~~

~~14C02. DELIVERY~~

~~Delivery against Wheat Calendar Swaps must be made through the Clearing House. Delivery under these rules shall be on the final settlement day (as described in Rule 14C05.) and shall be accomplished by cash settlement.~~

~~Clearing members holding open positions in Wheat Calendar 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 14C03.).~~

~~14C03. FINAL SETTLEMENT PRICE AND DAILY SETTLEMENT DURING THE LAST MONTH OF TRADING~~

The final settlement price shall be determined on the final settlement day. The final settlement price shall be the cumulative average of the settlement prices for the corresponding CBOT Wheat futures contract for each clearing day in the month prior to the contract month. For example, final settlement for a July Wheat Calendar Swap would be the cumulative average of the daily settlement prices for the July CBOT Wheat futures contract during the month of June. Daily settlement during the last month of clearing shall be the cumulative average of each settlement price of the corresponding Wheat futures contract weighting the current day's settlement price across each remaining clearing day. For example, the calculation of the daily settlement price for a July Wheat Calendar Swap on the third business day in June in a June with 20 clearing days and with respective settlement prices for the corresponding July Wheat futures at \$5.00, \$5.10, and \$5.20 per bushel would weight the average of \$5.00 and \$5.10 (\$5.05) at 2/20ths and weight the current day's settlement of \$5.20 at 18/20ths. In this example, settlement on the third day of clearing in the final month of clearing would be \$5.185 per bushel.

14C04. DAILY SETTLEMENT PRICE

Daily settlement other than settlement on the final settlement day or during the last month of clearing (as described in Rule 14C03) shall be the settlement price for the corresponding CBOT Wheat futures contract on that day.

14C05. FINAL SETTLEMENT DAY

The final settlement day shall be defined as the last business day of the month prior to the contract month.

14C06. DISPUTES

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

Attachment 4

CBOT Rulebook Chapter 14I KC HRW Wheat Calendar Swaps (Clearing Only)

(Additions are underscored. Deletions are struck through.)

14I00. SCOPE OF CHAPTER

The scope of this Chapter is limited to KC HRW Wheat Calendar Swaps negotiated between eligible swap participants (as defined in CFTC Regulation 35.2(b)(2)) in the Over-The-Counter (“OTC”) market and submitted to the Clearing House for clearing. When accepted for clearing, these KC HRW Wheat Calendar Swaps are not converted or substituted into futures contracts, but remain OTC products. KC HRW Wheat Calendar Swaps are not fungible with Exchange KC HRW Wheat futures or options contracts. KC HRW Wheat Calendar Swaps are subject to the general rules of the Exchange as may be applicable. The clearing and settlement of KC HRW Wheat Calendar Swaps are also subject to the rules and by-laws of Clearing House. Any FCM registered with the CFTC that carries the account of a customer desiring to enter into KC HRW Wheat Calendar Swap transactions must execute a Participation Agreement with Exchange, in the form prescribed by Exchange, prior to the execution of any such swaps transactions, regardless of whether such FCM is a Permit Holder of Exchange. Each customer of an FCM desiring to enter into KC HRW Wheat Calendar Swap transactions must be an Eligible Swap Participant (“ESP”), as defined by CFTC Regulation Section 35.1(b)(2). Accordingly, each FCM must verify a customer’s qualification as an ESP prior to allowing such customer to enter into a KC HRW Wheat Calendar Swap transaction and, upon request by Exchange, provide documentary evidence of a customer’s qualification as an ESP. The Exchange may adopt additional rules or modify existing rules of this Chapter, subject to CFTC approval, if required. KC HRW Wheat Calendar Swaps are negotiated and consummated off exchange between eligible swap participants in the OTC market.

14I01. CONTRACT SPECIFICATIONS

14I01.A. Unit of Clearing

Each KC HRW Wheat Calendar Swap contract accepted for clearing must be for five thousand (5,000) bushels of wheat.

14I01.B. Hours for Clearing Entry

The Clearing House shall determine the business day hours during which KC HRW Wheat Calendar Swaps may be submitted for clearing. In order to be accepted for clearing, KC HRW Wheat Calendar Swaps trade data must either be entered into Clearing House’s clearing system by Clearing Members or electronically transmitted directly to the Clearing House’s clearing system, provided both participants of the swap trade have the required agreements and approvals in place with a Clearing Member to accept such electronically submitted trade data for clearing.

14I01.C. Minimum Price Increments

The minimum trade price increment for KC HRW Wheat Calendar Swaps is one quarter of one cent (1/4¢), or \$12.50 per contract. Trades submitted for clearing must be priced in multiples of the minimum price increment.

14I01.D. Months Cleared

KC HRW Wheat Calendar Swaps may be entered into for any of the twelve (12) calendar months. The number of months in which clearing may occur shall be at the discretion of the Exchange and Clearing House.

For purposes of determining KC HRW Wheat Calendar Swaps daily and final settlement prices, the corresponding Exchange KC HRW Wheat futures contract shall be the futures contract month immediately following the swap’s final settlement date.

14I01.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.

14101.F. Last Day of Clearing

The last clearing day (also referred to as the expiration day or final settlement day) for a particular KC HRW Wheat Calendar Swap contract month shall be the last business day of the calendar month immediately preceding such swap contract month.

The last month of trading for a particular swap contract month shall be the calendar month immediately preceding such swap contract month.

14101.G. Margin Requirements and Contract Fees

Exchange minimum margins required for KC HRW Wheat Calendar Swaps shall be established by the Exchange, and may be changed from time to time in like manner.

The Exchange may establish an exchange fee and the Clearing House may establish a clearing fee for each KC HRW Wheat Calendar Swap contract cleared. Such fees are subject to change.

14102. DELIVERY

All open contracts as of the close of business on the last clearing day for a contract month shall expire at such time and be liquidated by means of cash settlement to the final settlement price determined in accordance with Rule 14103. All balances due to or from the Clearing House shall be established at that time, the Clearing Member so advised, and handled in accordance with normal variation margin settlement procedures.

14103. FINAL SETTLEMENT PRICE AND DAILY SETTLEMENT DURING THE LAST MONTH OF TRADING

The daily settlement price for a KC HRW Wheat Calendar Swap contract month during the last month of trading for such contract shall be the cumulative average of the daily settlement prices for the corresponding Exchange KC HRW Wheat futures contract month for each clearing day during the last month of trading. As an example, for an April KC HRW Wheat Calendar Swap, the last month of trading would be March and the corresponding futures contract would be the May contract. Therefore, the daily settlement price for the April swap contract during the last month of trading would be the cumulative average of the daily settlement prices for the May futures contract month for each clearing day during March.

The final settlement price for a swap contract month, determined on the final settlement day, shall be the cumulative average of the daily settlement prices for the corresponding Exchange KC HRW Wheat futures contract month for each clearing day during the last month of trading. For example, the final settlement price for an April KC HRW Wheat Calendar Swap would be the cumulative average of the daily settlement prices for the May futures contract month for each clearing day during March.

14104. DAILY SETTLEMENT PRICE

The daily settlement price for a swap contract month prior to the last month of trading for such contract shall be the daily settlement price of the corresponding futures contract.

Attachment 5

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

(Attached under separate cover)