

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 14-581

Organization: The Board of Trade of the City of Chicago, Inc. ("CBOT")

Filing as a:  DCM  SEF  DCO  SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): December 22, 2014 Filing Description: Weekly Notification of Product Terms and Conditions Amendments (Week of December 15, 2014)

**SPECIFY FILING TYPE**

Please note only ONE choice allowed per Submission.

**Organization Rules and Rule Amendments**

- Certification § 40.6(a)
- Approval § 40.5(a)
- Notification § 40.6(d)
- Advance Notice of SIDCO Rule Change § 40.10(a)
- SIDCO Emergency Rule Change § 40.10(h)

**Rule Numbers:**

**New Product**

Please note only ONE product per Submission.

- Certification § 40.2(a)
- Certification Security Futures § 41.23(a)
- Certification Swap Class § 40.2(d)
- Approval § 40.3(a)
- Approval Security Futures § 41.23(b)
- Novel Derivative Product Notification § 40.12(a)
- Swap Submission § 39.5

**Official Product Name:**

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

- Certification § 40.6(a)
- Certification Made Available to Trade Determination § 40.6(a)
- Certification Security Futures § 41.24(a)
- Delisting (No Open Interest) § 40.6(a)
- Approval § 40.5(a)
- Approval Made Available to Trade Determination § 40.5(a)
- Approval Security Futures § 41.24(c)
- Approval Amendments to enumerated agricultural products § 40.4(a), § 40.5(a)
- "Non-Material Agricultural Rule Change" § 40.4(b)(5)
- Notification § 40.6(d)

**Official Name(s) of Product(s) Affected:** See filing.

**Rule Numbers:** Chapters 18A, 19A, 20A, 21A, and 40A.



Christopher Bowen  
Managing Director and Chief Regulatory Counsel  
Legal Department

December 22, 2014

**VIA ELECTRONIC PORTAL**

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(d) Notification. The Board of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") Weekly Notification of Product Terms and Conditions Amendments.  
CBOT Submission No. 14-581**

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission ("CFTC" or "Commission") Regulation 40.6(d), the Exchange submits this weekly notification of the following product terms and conditions amendments made effective during the week of December 15, 2014.

Effective Sunday, December 14, 2014 for trade date Monday, December 15, 2014, the Exchange expanded the listings of standard options contracts on all U.S. Treasury futures contracts. The number of listings of Serial Month options was increased from two (2) to three (3) expiry months. The marketplace was notified of the expansion via Special Executive Report ("SER") #7240, which is attached hereto as Exhibit A.

If you require any additional information, please e-mail [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com) or contact the undersigned at (212) 299-2200.

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – SER 7240

## EXHIBIT A

**DATE:** November 19, 2014

**SER #:** 7240

**SUBJECT:** Expansion of CBOT U.S. Treasury Options Expiration Months

---

Effective Sunday, December 14, 2014 for trade date Monday, December 15, 2014, the Board of Trade of the City of Chicago, Inc. (CBOT or Exchange) will expand the listings of standard options contracts on all U.S. Treasury futures contracts. The number of listings of Serial Month options will be increased from two (2) to three (3) expiry months for the following options contracts:

Product Title	CBOT Rulebook Chapter	Codes
Standard Options on Short-Term U.S. Treasury Note Futures (2-Year)	21A	OZT TUC, TUP CME ClearPort: 26
Standard Options on Medium-Term U.S. Treasury Note Futures (5-Year)	20A	OZF FL, FP CME ClearPort: 25
Standard Options on Long-Term U.S. Treasury Note Futures (6 ½ to 10-Year)	19A	OZN TC, TP CME ClearPort: 21
Standard Options on U.S. Treasury Bond Futures	18A	OZB CG, PG CME ClearPort: 17
Standard Options on Long-Term U.S. Treasury Bond Futures	40A	OUB OUL CME ClearPort: UBE

The Commodity Futures Trading Commission (CFTC) will be notified of the addition of the third serial expiration month of CBOT treasury options during the week of December 22, 2014 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

All U.S. Treasury option contracts are available for trading on CME Globex (Sunday-Friday, 5:00 pm to 4:00 pm CT) and in open outcry (Monday-Friday, 7:20 am to 2:00 pm CT). In addition, block trades may be submitted for clearing through CME ClearPort (Sunday-Friday 5:00 pm to 4:15 pm CT, with a 45-minute break each day beginning at 4:15 pm CT).

Questions regarding this notice may be directed to:

David Reif, Products & Services	<a href="mailto:david.reif@cmegroup.com">david.reif@cmegroup.com</a>	312 648 3839
Jonathan Kronstein, Research & Development	<a href="mailto:jonathan.kronstein@cmegroup.com">jonathan.kronstein@cmegroup.com</a>	312 930 3472
Frederick Sturm, Research & Development	<a href="mailto:frederick.sturm@cmegroup.com">frederick.sturm@cmegroup.com</a>	312 930 1282