

April 18, 2007

Ms. Eileen A. Donovan  
Acting Secretary  
Commodity Futures Trading Commission  
Three Lafayette Center  
1155 21<sup>st</sup> Street, N.W.  
Washington, D.C. 20581

APR 18 PM 4:42  
C.F.T.C. SECRETARIA

Reference File # 2785.01  
Rule Certification

Dear Ms. Donovan:

Pursuant to Commission Regulation 40.6(a), the Chicago Board of Trade (CBOT<sup>®</sup>) hereby submits the following:

- **Amendments to Regulations 4704.01, 4904.01 and 5104.01 per the attached texts (additions boldfaced and underlined; deletions bracketed and struck through).**

The referenced regulations define the trading unit for CBOT 30-Year, 10-Year and 5-Year Interest Rate Swap futures respectively. The referenced amendments are needed to recognize trademark and service mark designations pertaining to ISDA.

The CBOT intends to implement these amendments one day after the Commission's receipt of this submission.

There were no opposing views concerning these amendments.

The CBOT certifies that these amendments comply with the Commodity Exchange Act and the rules thereunder.

Sincerely,

Paul J. Draths  
Vice President and Secretary

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Additions are boldfaced and underlined. Deletions are bracketed and struck through.

#### **4704.01 Unit of Trading**

The unit of trading shall be the notional price of the fixed-rate side of a 30-year interest rate swap that has notional principal equal to \$100,000, and that exchanges semiannual interest payments at a fixed rate of 6% per annum, measured according to a 30/360 daycount convention, for floating interest rate payments, based on the 3-month London interbank offered rate (hereafter, LIBOR) and measured according to an actual/360 daycount convention, and that otherwise conforms to the terms prescribed by ~~[the International Swap and Derivatives Association, Inc. (hereafter, ISDA) for the purpose of computing the daily fixing of ISDA Benchmark Rates for U.S. dollar interest rate swaps]~~ ISDA<sup>®</sup> for the purpose of computing the daily fixing of ISDA Benchmark Rates\*\* for US dollar interest rate swaps. (ISDA<sup>®</sup> is a registered trademark, and ISDAFIX<sup>sm</sup> is a registered service mark, of the International Swaps and Derivatives Association, Inc.)

#### **4904.01 Unit of Trading**

The unit of trading shall be the notional price of the fixed-rate side of a 10-year interest rate swap that has notional principal equal to \$100,000, and that exchanges semiannual interest payments at a fixed rate of 6% per annum, measured according to a 30/360 daycount convention, for floating interest rate payments, based on the 3-month London interbank offered rate (hereafter, LIBOR) and measured according to an actual/360 daycount convention, and that otherwise conforms to the terms prescribed by ~~[the International Swap and Derivatives Association, Inc. (hereafter, ISDA) for the purpose of computing the daily fixing of ISDA Benchmark Rates for U.S. dollar interest rate swaps]~~ ISDA<sup>®</sup> for the purpose of computing the daily fixing of ISDA Benchmark Rates\*\* for US dollar interest rate swaps. (ISDA<sup>®</sup> is a registered trademark, and ISDAFIX<sup>sm</sup> is a registered service mark, of the International Swaps and Derivatives Association, Inc.)

#### **5104.01 Unit of Trading**

The unit of trading shall be the notional price of the fixed-rate side of a 5-year interest rate swap that has notional principal equal to \$100,000, and that exchanges semiannual interest payments at a fixed rate of 6% per annum, measured according to a 30/360 daycount convention, for floating interest rate payments, based on the 3-month London interbank offered rate (hereafter, LIBOR) and measured according to an actual/360 daycount convention, and that otherwise conforms to the terms prescribed by ~~[the International Swap and Derivatives Association, Inc. (hereafter, ISDA) for the purpose of computing the daily fixing of ISDA Benchmark Rates for U.S. dollar interest rate swaps]~~ ISDA<sup>®</sup> for the purpose of computing the daily fixing of ISDA Benchmark Rates\*\* for US dollar interest rate swaps. (ISDA<sup>®</sup> is a registered trademark, and ISDAFIX<sup>sm</sup> is a registered service mark, of the International Swaps and Derivatives Association, Inc.)