

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 15-421

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): 09/25/2015 Filing Description: Availability of U.S. Treasury Bond Weekly Options, Long-Term U.S. Treasury Note Weekly Options, Medium-Term U.S. Treasury Note Weekly Options, Short-Term U.S. Treasury Note Weekly Options and Long-Term U.S. Treasury Bond Weekly Options Contracts for Submission for Clearing through CME ClearPort

**SPECIFY FILING TYPE**

Please note only ONE choice allowed per Submission.

**Organization Rules and Rule Amendments**

- |                                     |                                     |            |
|-------------------------------------|-------------------------------------|------------|
| <input checked="" 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: See filing.

**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     |

**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 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:

Rule Numbers:



Christopher Bowen  
Managing Director and Chief Regulatory Counsel  
Legal Department

September 25, 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, D.C. 20581

**Re: CFTC Regulation 40.6(a) Certification. Notification Regarding the Availability of U.S. Treasury Bond Weekly Options, Long-Term U.S. Treasury Note Weekly Options, Medium-Term U.S. Treasury Note Weekly Options, Short-Term U.S. Treasury Note Weekly Options and Long-Term U.S. Treasury Bond Weekly Options Contracts for Submission for Clearing through CME ClearPort. CBOT Submission No. 15-421**

Dear Mr. Kirkpatrick:

The Board of Trade of the City of Chicago, Inc. (“CBOT” or “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it will make available for submission for clearing through CME ClearPort the U.S. Treasury Bond Weekly Options, Long-Term U.S. Treasury Note Weekly Options, Medium-Term U.S. Treasury Note Weekly Options, Short-Term U.S. Treasury Note Weekly Options and Long-Term U.S. Treasury Bond Weekly Options contracts (collectively the “Contracts”) effective on Sunday, October 11, 2015 for trade date Monday, October 12, 2015. The Contracts are currently available for trading on the CBOT trading floor and CME Globex.

| <i>Contract Name</i>                          | <i>Rule Chapter</i> | <i>Clearing Code</i> |
|---|---------------------|----------------------|
| U.S. Treasury Bond Weekly Options             | 18A                 | US1-US5              |
| Long-Term U.S. Treasury Note Weekly Options   | 19A                 | TY1-TY5              |
| Medium-Term U.S. Treasury Note Weekly Options | 20A                 | FV1-FV5              |
| Short-Term U.S. Treasury Note Weekly Options  | 21A                 | TW1-TW5              |
| Long-Term U.S. Treasury Bond Weekly Options   | 40A                 | UL1-UL5              |

Exchange Fees:

|                                      |        |
|--------------------------------------|--------|
| Ex-Pit Surcharges – EFPs/EFRs/Blocks | \$0.75 |
| Clearing Fees                        | \$0.06 |

CME ClearPort Hours: Sunday – Friday 5:00 p.m. – 4:00 p.m. Chicago Time/CT with an hour break each day beginning at 4:00 p.m. CT.

The Exchange reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”) and identified that the suspension of the contracts may have some bearing on the following Core Principles:

- Emergency Authority: There is no open interest in the contracts submitted for suspension, and therefore there will be no market disruption related to their suspension.
- Availability of General Information: The Exchange will make publically available the details of the contracts' delisting by publishing a Special Executive Report ("SER") to the market. The SER will be available on CME Group's website.

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

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

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/Christopher Bowen  
Managing Director and Chief Regulatory Counsel