

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 24-116

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): 02/13/24 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions (Week of February 5, 2024)

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 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 checked="" type="checkbox"/> | Notification | § 40.6(d) |

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

Rule Numbers: See filing.



Timothy Elliott
Managing Director and Chief Regulatory Counsel
Legal Department

February 13, 2024

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(d) Notification. The Board of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") Weekly Notification of Amendments Related to Product Terms and Conditions.
CBOT Submission No. 24-116**

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 amendments related to product terms and conditions made effective during the week of February 5, 2024.

Effective Monday, February 5, 2024, the Exchange implemented administrative amendments to the contract title of all Micro Yield futures contracts as more specifically noted in Exhibit A below. The marketplace was alerted of the changes via Special Executive Report ("SER") 9313, which is attached hereto as Exhibit A.

If you require any additional information, please contact the undersigned at (312) 466-7478 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Timothy Elliott
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – SER 9313

EXHIBIT A



Special Executive Report

DATE: January 9, 2024

SER#: 9313

SUBJECT: Administrative Amendments to the Contract Title of all Micro Yield Futures Contracts

Effective Monday, February 5, 2024, The Board of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") will implement administrative amendments to the contract title of all Micro Yield futures contracts (the "Contracts") as more specifically noted in Table 1. below (collectively, the "Amendments").

Table 1.

Contract Title	Rulebook Chapter	Commodity Code
Micro 2-Year Yield Futures	80	2YY
Micro 5-Year Yield Futures	81	5YY
Micro 10-Year Yield Futures	82	10Y
Micro 30-Year Yield Futures	83	30Y

The Amendments, which are provided in blackline format in Appendix A below, will in no manner impact the functionality or economic value of the Contracts.

The Commodity Futures Trading Commission ("CFTC") will be notified of the Amendments during the week of February 12, 2024, via the weekly notification procedures set forth in Part 40 of the CFTC's Regulations.

Inquiries regarding this matter may be directed to:

Brendan Wilson
Brendan Lee

Brendan.Wilson@cmegroup.com
Brendan.Lee@cmegroup.com

(347) 819-2663
(646) 709-5934

Appendix A
CBOT Rulebook
(deletions struck through)

Chapter 80
~~Micro~~ 2-Year Yield Futures

80100. SCOPE OF CHAPTER

This chapter is limited in application to ~~Micro~~ 2-Year Yield futures (“futures” or “contract”). The procedures for trading, clearing, delivery, and settlement, and any other matters not specifically covered herein or in Chapter 7 shall be governed by the general rules of the Exchange.

Unless otherwise specified, times referenced herein shall indicate Chicago time.

[Remainder of Chapter unchanged.]

Chapter 81
~~Micro~~ 5-Year Yield Futures

81100. SCOPE OF CHAPTER

This chapter is limited in application to ~~Micro~~ 5-Year Yield futures (“futures” or “contract”). The procedures for trading, clearing, delivery, and settlement, and any other matters not specifically covered herein or in Chapter 7 shall be governed by the general rules of the Exchange.

Unless otherwise specified, times referenced herein shall indicate Chicago time.

[Remainder of Chapter unchanged.]

Chapter 82
~~Micro~~ 10-Year Yield Futures

82100. SCOPE OF CHAPTER

This chapter is limited in application to ~~Micro~~ 10-Year Yield futures (“futures” or “contract”). The procedures for trading, clearing, delivery, and settlement, and any other matters not specifically covered herein or in Chapter 7 shall be governed by the general rules of the Exchange.

Unless otherwise specified, times referenced herein shall indicate Chicago time.

[Remainder of Chapter unchanged.]

Chapter 83
~~Micro~~ 30-Year Yield Futures

83100. SCOPE OF CHAPTER

This chapter is limited in application to ~~Micro~~ 30-Year Yield futures (“futures” or “contract”). The procedures for trading, clearing, delivery, and settlement, and any other matters not specifically covered herein or in Chapter 7 shall be governed by the general rules of the Exchange.

Unless otherwise specified, times referenced herein shall indicate Chicago time.

[Remainder of Chapter unchanged.]