SUBMISSION COVER SHEET

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

Registered Entity Identifier Code (optional): 15-085

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): 02/26/2015 Filing Description: Amendments to CBOT Rule 588.H (Globex Non-Reviewable Ranges) for the 2-Year US Dollar Interest Rate Swap Futures and 2-Year Euro Interest Rate Swap Futures Contract

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: 2-Year U.S. Dollar Interest Rate Swap Futures and 2-Year Euro Interest Rate Swap

Rule Numbers: 588.H.

Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

February 26, 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 Amendments to CBOT Rule 588.H. (Globex Non-Reviewable Trading Ranges) for the 2-Year U.S. Dollar Interest Rate Swap Futures Contract and the 2-Year Euro Interest Rate Swap Contract.
CBOT Submission No. 15-085

Dear Mr. Kirkpatrick:

The Board of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") hereby notifies the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying amendments to CBOT Rule 588.H (Globex Non-Reviewable Trading Ranges) for the 2-Year U.S. Dollar Interest Rate Swap Futures contract (Rulebook Chapter 51; Clearing, CME ClearPort, Globex Code and Open Outcry: T1U) and 2-Year Euro Interest Rate Swap contract (Rulebook Chapter 55; Clearing, CME ClearPort, Globex Code: T1E), effective on Sunday, March 15, 2015 for trade date Monday, March 16, 2015.

Currently, the Globex Non-Reviewable Trading Range for the 2-Year U.S. Dollar Interest Rate Swap Futures contract is 15/32 of 1 point and for the 2-Year Euro Interest Rate Swap contract it is 0.500 basis points. In order to better align the Globex Non-Reviewable Ranges with prevailing market conditions, the 2-Year U.S. Dollar Interest Rate Swap Futures contract range will be amended to 08/32 of 1 point and the 2-Year Euro Interest Rate Swap contract will be amended to 0.250 basis points, as illustrated in the table below.

Contract Title	Product Code	Current	Amended
2-Year U.S. Dollar Interest Rate Swap Futures	T1U	15/32 of 1 point	**08/32 of 1 point**
2-Year Euro Interest Rate Swap	T1E	0.500 basis points	**0.250 basis points**

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 amendments may have some bearing on the following Core Principles:

- Availability of General Information: The Exchange will publish information on the contracts' specifications on the CME Group website, together with daily trading volume, open interest, and price information. Notice will be made of the contracts' amendments via the distribution of a Special Executive Report which will also be posted on the CME Group website.

- Daily Publication of Trading Information: Trading volume, open interest, and price information will be published daily on the Exchange's website and via quote vendors.

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Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange certifies that the amendments comply 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.

If you require any additional information regarding this action, please contact me at 212-299-2200 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachment: Appendix A – CBOT Rulebook Chapter Amendments (blackline)

APPENDIX A

CBOT Rulebook

(Additions are underlined; Deletions are [bracketed] and ~~struck-through~~)

Chapter 5
Trading Qualifications and Practices

588.H. Globex Non-Reviewable Trading Ranges

Interest Rates Futures				
	Globex Symbol	**Globex Non-Reviewable Ranges (NRR)**	**NRR: Globex Format**	**NRR: Ticks**
Deliverable Interest Rate Swap Futures				
2-Year [~~Deliverable~~] U.S. Dollar Interest Rate Swap Futures	T1U	[~~15/32~~]08/32 of 1 point ($1,000)	[~~0.46875~~] 0.25	[~~60~~] 32
2-Year EUR Interest Rate Swap Futures	T1E	[~~0.500~~] 0.250 basis points	[~~500~~] 250	50