

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 15-405

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): 09/21/2015 Filing Description: Amend Listing Schedule of U.S. Treasury Note Futures and Companion Standard and Flex Options

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 |

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

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

Rule Numbers: See filing.

September 21, 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 Amending the Listing Schedule of U.S. Treasury Note Futures and Companion Standard and Flex Options Contracts.
CBOT Submission No. 15-405**

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 is self-certifying the modification of the listing schedule of U.S. Treasury Note Futures (Long-Term U.S. Treasury Note Futures, Medium-Term U.S. Treasury Note Futures, Short-Term U.S. Treasury Note Futures and 3-Year U.S. Treasury Note Futures) and the respective Standard and Flex Options, effective Tuesday, October 6, 2015 for trade date Wednesday, October 7, 2015 from five March-June-September-December quarterly expiration months (March quarterly cycle), to three March quarterly cycle expiration months, as more specifically described in Exhibit 1 below.

Exhibit 1

<i>Product Title-Rulebook Chapter</i>	<i>Commodity Code</i>	<i>Current Listing Schedule (CME Globex, CBOT Trading Floor, CME ClearPort)</i>	<i>New Listing Schedule (7 Oct 2015) (CME Globex, CBOT Trading Floor, CME ClearPort)</i>
Long-Term U.S. Treasury Note Futures (6 1/2 to 10-Year)-19	ZN	5 March quarterly months	3 March quarterly months
Standard Options on Long-Term U.S. Treasury Note Futures-19A	OZN	5 March quarterly months	3 March quarterly months
Flexible Options on Long-Term U.S. Treasury Note Futures-19B	OZN	5 March quarterly months	3 March quarterly months
Medium-Term U.S. Treasury Note Futures (5-Year)-20	ZF	5 March quarterly months	3 March quarterly months
Standard Options on Medium-Term U.S. Treasury Note Futures-20A	OZF	5 March quarterly months	3 March quarterly months
Flexible Options on Medium-Term U.S. Treasury Note Futures-20B	OZF	5 March quarterly months	3 March quarterly months
Short-Term U.S. Treasury Note Futures (2-Year)-21102	ZT	5 March quarterly months	3 March quarterly months
Standard Options on Short-Term U.S. Treasury Note Futures-21A	OZT	5 March quarterly months	3 March quarterly months
Flexible Options on Short-Term U.S. Treasury Note Futures-21B	OZT	5 March quarterly months	3 March quarterly months
3-Year U.S. Treasury Note Futures-39	Z3N	5 March quarterly months	3 March quarterly months

This action will align the listing schedule for Treasury Note futures and companion options with the listing schedule that has applied to Treasury Bond futures and Long-Term Treasury Bond futures and their respective companion options since 2010.

It should be noted that the Exchange intends to further implement this change by suspending trading in such contracts for delivery in the December 2016 (fifth quarterly) contracts until March 2016, thereby reducing the number of contract months from five to four. For more details, please refer to CBOT Submission No. 15-404 also dated September 21, 2015.

Following the last trading day of the December 2015 contracts, the Exchange intends to refrain from listing the December 2016 (fourth quarterly) and the March 2017 (fifth quarterly) contracts, thereby reducing the number of contract months from four to three.

Additionally, the Exchange is modifying the applicable CBOT Rulebook chapters as detailed in Appendix A.

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 this action bears upon the following Core Principles:

- Daily Publication of Trading Information: The Exchange shall make public daily information on settlement prices, volume, open interest, and opening and closing ranges for actively traded contracts on the contract market.
- Availability of General Information: The Exchange will make publically available the details of this action by publishing a Special Executive Report ("SER") to the market. Such SER will be available on the Exchange'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.

Sincerely,

/s/Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachment: Appendix A – CBOT Rules (blackline format)

Appendix A

CBOT Rules

(deletions are struck through)

Chapter 18: U.S. Treasury Bond Futures

18102. TRADING SPECIFICATIONS

The number of contract expiration months open for trading at a given time shall be determined by the Exchange. ~~Without limiting the foregoing, the Exchange customarily shall list for trading five consecutive expiries in the March-June-September-December quarterly cycle.~~

Chapter 19: Long-Term U.S. Treasury Note Futures (6½ to 10-Year)

19102. TRADING SPECIFICATIONS

The number of contract expiration months open for trading at a given time shall be determined by the Exchange. ~~Without limiting the foregoing, the Exchange customarily shall list for trading five consecutive expiries in the March-June-September-December quarterly cycle.~~

Chapter 20: Medium-Term U.S. Treasury Note Futures

20102. TRADING SPECIFICATIONS

The number of contract expiration months open for trading at a given time shall be determined by the Exchange. ~~Without limiting the foregoing, the Exchange customarily shall list for trading five consecutive expiries in the March-June-September-December quarterly cycle.~~

Chapter 21: Short-Term U.S. Treasury Note Futures

21102. TRADING SPECIFICATIONS

The number of contract expiration months open for trading at a given time shall be determined by the Exchange. ~~Without limiting the foregoing, the Exchange customarily shall list for trading five consecutive expiries in the March-June-September-December quarterly cycle.~~

Chapter 39: 3-Year U.S. Treasury Note Futures

39102. TRADING SPECIFICATIONS

The number of contract expiration months open for trading at a given time shall be determined by the Exchange. ~~Without limiting the foregoing, the Exchange customarily shall list for trading five consecutive expiries in the March-June-September-December quarterly cycle.~~

Chapter 40: Long-Term U.S. Treasury Bond Futures

40102. TRADING SPECIFICATIONS

The number of contract expiration months open for trading at a given time shall be determined by the Exchange. ~~Without limiting the foregoing, the Exchange customarily shall list for trading five consecutive expiries in the March-June-September-December quarterly cycle.~~