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August 1, 2011

Mr. David Stawick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, NW
Washington, DC 20581

**CONFIDENTIAL TREATMENT
REQUESTED**

**RE: Changes to position limits for expiring Long-Term U.S. Treasury Note Futures, Medium-Term U.S. Treasury Note Futures, Short-Term U.S. Treasury Note Futures, and Long-Term U.S. Treasury Bond Futures
CBOT Supplemental Submission 11-261S**

Dear Mr. Stawick:

On July 19, 2011, The Board of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") certified amendments to CBOT Rules 19102.E., 20102.E., 21102.E., and 40102.E. concerning position limits and position accountability for expiring CBOT Long-Term ("10-Year") U.S. Treasury Note Futures, Medium-Term ("5-Year") U.S. Treasury Note Futures, Short-Term ("2-Year") U.S. Treasury Note Futures, and Long-Term ("Ultra") U.S. Treasury Bond Futures, respectively. These amendments, as declared in CBOT Submission 11-261R, revise position limits in expiring Treasury Note and Bond futures contracts as follows --

- 2-Year Notes: Increase from 25,000 to 50,000 contracts.
- 5-Year Notes: Increase from 45,000 to 115,000 contracts.
- 10-Year Notes: Increase from 60,000 to 95,000 contracts.
- Long-Term Bonds: Increase from 20,000 to 50,000 contracts.

CBOT Submission 11-261R established, moreover, that the Exchange seeks to implement such amended position limit levels for Treasury Note and Bond futures for delivery in December 2011 and thereafter.

The instant submission responds to a request for information supplemental to CBOT Submission 11-261R, made by the Division of Market Oversight of the Commodity Futures Trading Commission ("CFTC" or "Commission") in telephone conference with the Exchange's Research and Product Development Department on the morning of Monday, 1 August 2011.

Please find the requested supplemental materials attached to the email by which the Exchange transmits this submission to the CFTC. A request for confidential treatment of such supplemental materials is being simultaneously submitted to the Commission, and a copy of such request for confidential treatment is included with this supplemental filing.

Please direct inquiries regarding this submission to Frederick Sturm at 312.930.1282 or via e-mail at frederick.sturm@cmegroup.com. Alternatively, you may contact me at 312.466.7478 or via e-mail at Tim.Elliott@cmegroup.com. Please reference CBOT Submission No 11-261S,

CBOT Submission No 11-261R, or CBOT Submission No 11-261 in any related correspondence.

Sincerely,

/s/ Timothy Elliott
Director & Associate General Counsel

cc:
Thomas Leahy, Jr, Chief, Product Review Branch, Division of Market Oversight
Phil Colling, Product Review Branch, Division of Market Oversight



**CONFIDENTIAL TREATMENT
REQUESTED**

August 1, 2011

VIA E-MAIL AND OVERNIGHT MAIL

Stacy Easter
Paralegal Specialist
FOIA Compliance Office
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

Re: FOIA Confidential Treatment Request

Dear Ms. Easter:

The Chicago Board of Trade, Inc. ("Exchange") submitted a rule filing on July 19, 2011, and a revision to such rule filing on July 26, 2011 (collectively, Submission No. 11-261R), relating to positions limits for certain treasury futures contracts. The email that is attached to Exchange's supplemental filing 11-261S submitted today includes the following three attached documents which are confidential and relate to Submission No. 11-261S: (1) Position Limit Evaluation 2006Jul CFTC 2011Aug01.docx; (2) Position Limit Evaluation 2011Jun09 CFTC 2011Aug01.docx; and (3) Position Limit Evaluation TCF051211 CFTC 2011Aug01.xlsx (collectively, the "Confidential Information").

Pursuant to Sections 8 and 8(a) of the Commodity Exchange Act ("CEA"), as amended, and Commission Regulation 145.9(d), the Exchange requests confidential treatment of the Confidential Information and this letter on the grounds that disclosure of the Confidential Information would reveal trade secrets or confidential commercial or financial information of the submitter (that is, the Exchange) and of other persons. Pursuant to Commission Regulation 145.9(d)(1)(ii), the Exchange requests that confidential treatment be maintained for the Confidential Information until further notice from the Exchange. We also request that the Commission notify the undersigned immediately after receiving any FOIA request for the Confidential Information or any other court order, subpoena or summons for same. Finally, we request that we be notified in the event the Commission intends to disclose the Confidential Information to Congress or to any other governmental agency or unit pursuant to Section 8 of the CEA. The Exchange does not waive its notification rights under Section 8(f) of the CEA with respect to any subpoena or summons for the Confidential Information.

Please contact the undersigned at (312) 466-7478 should you have any questions concerning this letter.

Sincerely,

/s/ Timothy R. Elliott
Director and Associate General Counsel

cc: Thomas Leahy, Jr, Chief, Product Review Branch, Division of Market Oversight
Phil Colling, Product Review Branch, Division of Market Oversight