

Special Executive Report

S-7240 November 19, 2014

Expansion of CBOT U.S. Treasury Options Expiration Months

Effective Sunday, December 14, 2014 for trade date Monday, December 15, 2014, the Board of Trade of the City of Chicago, Inc. (CBOT or Exchange) will expand the listings of standard options contracts on all U.S. Treasury futures contracts. The number of listings of Serial Month options will be increased from two (2) to three (3) expiry months for the following options contracts:

Product Title	CBOT Rulebook Chapter	Codes
Standard Options on Short-Term U.S. Treasury Note Futures (2-Year)	21A	OZT TUC, TUP CME ClearPort: 26
Standard Options on Medium-Term U.S. Treasury Note Futures (5-Year)	20A	OZF FL, FP CME ClearPort: 25
Standard Options on Long-Term U.S. Treasury Note Futures (6 ½ to 10-Year)	19A	OZN TC, TP CME ClearPort: 21
Standard Options on U.S. Treasury Bond Futures	18A	OZB CG, PG CME ClearPort: 17
Standard Options on Long-Term U.S. Treasury Bond Futures	40A	OUB OUL CME ClearPort: UBE

The Commodity Futures Trading Commission (CFTC) will be notified of the addition of the third serial expiration month of CBOT treasury options during the week of December 22, 2014 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

All U.S. Treasury option contracts are available for trading on CME Globex (Sunday-Friday, 5:00 pm to 4:00 pm CT) and in open outcry (Monday-Friday, 7:20 am to 2:00 pm CT). In addition, block trades may be submitted for clearing through CME ClearPort (Sunday-Friday 5:00 pm to 4:15 pm CT, with a 45minute break each day beginning at 4:15 pm CT).

Questions regarding this notice may be directed to:

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