

Special Executive Report

S-7474

September 30, 2015

Reduction of Listing Schedule for CBOT U.S. Treasury Note Futures and Options Contracts

The Board of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") will delist the fifth quarterly expiry month (December 2016) from the below mentioned contracts, effective immediately. This action is part of the delisting schedule outlined in SER-7465 to align the listing schedule for Treasury Note futures and companion options with the listing schedule that has applied to Treasury Bond futures ("ZB") and Long-Term Treasury Bond ("UB") futures and their respective companion options since 2010.

Accordingly, with immediate effect, the Exchange is suspending trading in the following contracts:

Medium-Term U.S. Treasury Note Futures ("ZF") ***for delivery in December 2016*** ("ZFZ6") and in the corresponding Standard Options and Flexible Options.

Short-Term U.S. Treasury Note Futures ("ZT") ***for delivery in December 2016*** ("ZTZ6") and in the corresponding Standard Options and Flexible Options.

3-Year U.S. Treasury Note Futures ("Z3N") ***for delivery in December 2016*** ("Z3NZ6")

Please refer questions on this subject to:

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