

June 27, 2007

Ms. Eileen A. Donovan
Acting Secretary
Commodity Futures Trading Commission
Three Lafayette Center
1155 21st Street, N.W.
Washington, D.C. 20581

Reference File # 2803.01
Weekly Notification of Rule Changes

Dear Ms. Donovan:

Pursuant to Commission Regulation 40.6(c), the Chicago Board of Trade (CBOT[®]) hereby submits the following per the attached texts:

- **Amendments to Regulation A2704.01 (additions underlined; deletions struck through) regarding strike price listing procedures for 10 Year U.S. Treasury Note Options. Effective June 25, 2007, these amendments established one-half point strike price listing intervals for the referenced contract. Also attached is a CBOT Notice dated May 21, 2007 which details the implementation of the amended regulation.**

- **Amendments to Rulebook Appendix 10SA (additions bolded; deletions struck through). These revisions reflect a change in regular capacity for a facility regular for soybean deliveries, effective June 27, 2007.**

Sincerely,

Paul J. Draths
Vice President and Secretary

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(Additions are **bolded** and underlined; deletions are **bolded** and ~~struck through~~.)

A 2704.01 Striking Prices — Trading shall be conducted for put and call options with striking prices in integral multiples of one-**half** (1/2) point per Long Term Treasury Note futures contract. At the commencement of trading for such option contracts, the following striking prices shall be listed: one with a striking price closest to the previous day's settlement price on the underlying Long Term Treasury Note futures contract, and the next **fifty (50)** ~~twenty-five (25)~~ consecutive higher and the next **fifty (50)** ~~twenty-five (25)~~ consecutive lower striking prices closest to the previous day's settlement price. If the previous day's settlement price is midway between two striking prices, the closest price shall be the larger of the two. Over time, new striking prices will be added to ensure that at least **fifty (50)** ~~twenty-five (25)~~ striking prices always exist above and below the previous day's settlement price on the underlying futures. All new striking prices will be added prior to the opening of trading on the following business day.

The Exchange may modify the procedure for the introduction of striking prices as it deems appropriate in order to respond to market conditions.

May 21, 2007

NOTICE

RE: Half-Point Strikes in CBOT® 10-Year Treasury Note Options

On Monday, June 25, the Chicago Board of Trade will begin listing strike prices in integral multiples of one-half of one point in the Exchange's 10-Year U.S. Treasury Note option contract. The addition of half-point strike prices in 10-Year Note options will supplement the current listing of strike prices in integral multiples of one full point.

At the commencement of trading, the CBOT® will list the following strike prices in 10-Year Note options:

- 1.) the strike price closest to the previous day's settlement price on the underlying 10-Year Note futures contract (i.e., the at-the-money strike price);
- 2.) the next 5 consecutive higher and the next 5 consecutive lower strike prices in integral multiples of one-half of one point closest to the ATM strike price; and
- 3.) the next 25 consecutive higher and the next 25 consecutive lower strike prices in integral multiples of one full point closest to the ATM strike price.
- 4.) one-half of one point strike prices will always be listed for the nearest quarterly month and the nearest two serial months. Beginning on June 25, 2007, one-half of one point strikes will be available for the August 2007 serial, September 2007 quarterly, and October 2007 serial 10-Year Note option listings.

The CBOT will add new strike prices in 10-Year Note options over time to ensure that at least 5 strike prices in half-point intervals and at least 25 strike prices in one-point intervals always exist above and below the previous day's settlement price on the underlying 10-Year Note futures contract. The Exchange will add new strike prices prior to the opening of trading on the following business day. These changes will become effective in both the open auction and electronic trading environments.

Questions or comments regarding this notice should be directed to the following individuals in Business Development:

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Paul J. Draths
Vice President & Secretary

APPENDIX 10S A - SOYBEAN ONLY SHIPPING STATIONS

See Appendix 10C A - CORN AND SOYBEAN SHIPPING STATIONS for shipping stations approved as regular for the delivery of Soybeans above Illinois River Mile Marker 151.

Following is a listing of additional shipping stations approved as regular for the delivery of Soybeans only for the period through June 30, 2008:

CCL Code	Firm	Location	Mile Marker	Approved Capacity (bu)	Daily Loading Rate (bu/day)	Max. Certs	Location Differential (cents/bu)
1755	Cargill, Inc.	Havana-N, IL	119.9L	575,000	55,000	220	3 1/2
1762	Cargill, Inc.	Havana-S, IL	119.8L	738,000	55,000	220	3 1/2
1742	ADM Grain Company	Havana-N, IL	119.6L	2,800,000	55,000	220	3 1/2
1743	ADM Grain Company	Havana-S, IL	119.3L	178,000	55,000	220	3 1/2
1763	Cargill, Inc.	Beardstown, IL	88.1L	439,000	55,000	220	3 1/2
1744	ADM Grain Company	Beardstown, IL	91.0R	2,757,000	55,000	220	3 1/2
1756	Cargill, Inc.	Meredosia, IL	71.3L	962,000	110,000	440	3 1/2
1745	ADM Grain Company	Naples, IL	66.1L	310,000	55,000	220	3 1/2
1706	Zen-Noh Grain Corp.	Naples, IL	65L	THROUGH PUT	55,000	220	3 1/2
1704	Consolidated Grain and Barge Co.	Naples, IL	65L	6,247,000	55,000	220	3 1/2
1757	Cargill, Inc.	Florence, IL	55.3R	1,855,000	165,000 110,000	660 440	3 1/2
1747	ADM Grain Company	St. Louis, MO	UM 184R	1,573,000	220,000	880	6
1764	Cargill, Inc.	E. St. Louis, IL	UM 179L	2,481,000	110,000	440	6
1711	Consolidated Grain & Barge Co.	Cahokia, IL	UM 176.5L	THROUGH PUT	55,000	220	6