

MARKET REGULATION ADVISORY NOTICE

Exchange	CBOT
Subject	Trading Locations of Intermarket Spreads
Rule References	CBOT Rule 521
Advisory Date	February 15, 2008
Advisory Number	CBOT – RA0806-1

The following intermarket spreads may be executed on the trading floor by eligible members. These spreads may be traded only in the designated areas and must be reported to the appropriate Trading Floor Operations staff.

FINANCIAL PRODUCTS

Futures

Spread

Fed Funds/2-Year Note
 2-Year Note/T-Bond
 2-Year Note/10-Year Note
 2-Year Note/5-Year Note
 5-Year Note/T-Bond
 5-Year Note/10-Year Note
 10-Year Note/T-Bond
 5/10/30-Year Swaps/any Treasury Future¹
 5/10/30-Year Swaps/Fed Funds

Trading/Reporting Location

Fed Funds pit
 2-Year Note pit
 2-Year Note pit
 2-Year Note pit
 2-Year Note pit
 5-Year Note pit
 5-Year Note pit
 10-Year Note pit
 Swaps pit
 Swaps pit

Options

Spread

Options/Underlying future
 T-Bond Options/any Treasury Future¹
 10-Year Note Options/any Treasury Future¹
 10-Year Note Options/T-Bond Options
 5-Year Note Options/any Treasury Future¹
 5-Year Note Options/10-Year Note Options
 5-Year Note Options/T-Bond Options
 2-Year Note Options/any Treasury Future¹
 2-Year Note Options/5-Year Note Options

Trading/Reporting Location

Relevant options pit
 T-Bond Options pit
 10-Year Options pit
 10-Year Options pit
 5-Year Options pit
 5-Year Options pit
 5-Year Options pit
 5-Year Options pit
 2-Year Options pit
 2-Year Options pit

AGRICULTURAL PRODUCTS

Futures

Spread

Soybean Crush
 Meal/Oil
 Soybeans/Meal
 Meal/Corn
 Soybeans/Oil

Trading/Reporting Location

Bridge between Oil/Meal pits (report in Oil)
 Bridge between Oil/Meal pits (report in Oil)
 Meal pit
 Meal pit
 Oil pit

¹ Treasury Futures include 30-Year T-Bonds, 10-Year Notes, 5-Year Notes and 2-Year Notes

Spread

Corn/Soybeans
Wheat/Soybeans
Wheat/Corn
Wheat/Oats
Corn/Oats
Soybeans/Mini Soybeans
Corn/Mini Corn
Wheat/Mini Wheat

Trading/Reporting Location

Soybean pit
Wheat pit
Oat pit
Oat pit
Oat pit
Soybean pit
Corn pit
Wheat pit

Options

Spread

Bean Options/Meal Options/Oil Options
Meal Options/Oil Options
Soybean Options/Corn Options
Wheat Options/Corn Options
Wheat Options/Soybean Options
Oil Options/Soybean Options
Meal Options/Soybean Options
Meal Options/Corn Options
Oat Options/Corn Options

Trading/Reporting Location

Meal/Oil Options pit
Meal/Oil Options pit
Soybean Options pit
Wheat Options pit
Wheat Options pit
Oil Options pit
Meal Options pit
Meal Options pit
Oat Options pit

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