

Dow Jones U.S. Real Estate Index Futures

BETTER MANAGE EXPOSURE TO U.S. COMMERCIAL REAL ESTATE AND REITS.



Overview

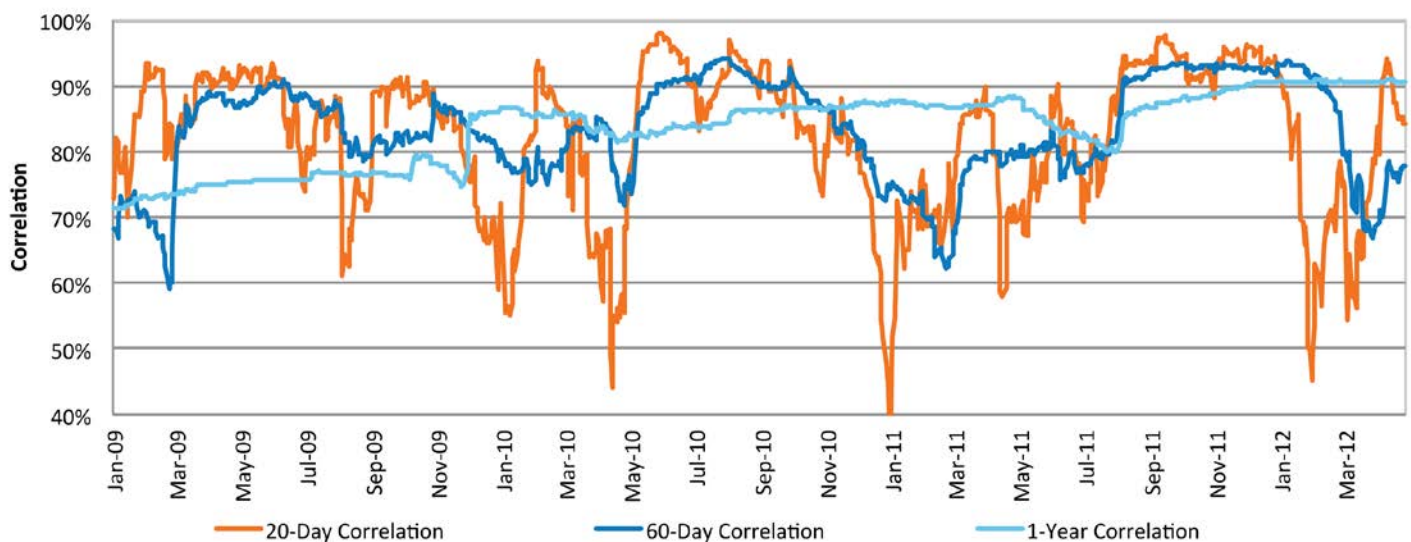
This futures contract tracks the Dow Jones U.S. Real Estate Index, a leading indicator that represents Real Estate Investment Trusts (REIT) and other companies that invest directly or indirectly in real estate through development, management or ownership, including property agencies:

- The index is a subset of the Dow Jones U.S. Index, which covers 95 percent of U.S. securities based on float-adjusted market capitalization.
- Index pricing is transparent and simple, as it is based on securities traded in the stock market.
- Because the index is comprised primarily of REITs, the prices of the component stocks reflect changes in lease rates, vacancies, property development and transactions.

Features

- Enables users to easily fine-tune and/or hedge commercial real estate exposure in their portfolios.
- Potentially provides a tax-efficient way to benefit from the high dividend yield of the underlying index.
- Offers an efficient tool for pursuing short-term relative value spread opportunities vs. broad equity market or equity sector contracts (see chart below)
- Is block eligible (minimum 50 contracts)
- Trades electronically on the CME Globex platform.
- CME Clearing matches and settles all trades and guarantees counterparty creditworthiness.
- Potential cross-margining offsets with other CME Group equity index futures.

Daily Returns Correlation: S&P 500 Index vs. Dow Jones U.S. Real Estate Index – January 2009 to April 26, 2012



Contract Specifications

Dow Jones U.S. Real Estate Index Futures

Ticker Symbol	Outright: RX Clearing: JR BTIC: REX
Contract Size	\$100 x Dow Jones U.S. Real Estate Index
Tick Size (minimum fluctuation)	Outright and BTIC: 0.10 index points = \$10.00
Trading Hours (CT)	CME Globex: Monday – Friday 5:00 p.m. previous day – 4:00 p.m.; trading halt from 3:15 p.m. – 3:30 p.m. (Daily maintenance shutdown 4:30 p.m. – 5:00 p.m.) Sunday: 5:00 p.m. – 3:15 p.m.
Contract Months	Four months in the March Quarterly Cycle (Mar, Jun, Sep, Dec)
Last Trade Date/Time	Trading can occur up to 8:30 a.m. CT on the 3rd Friday of the contract month.
Final Settlement Procedure	Cash Settlement. All open positions at close of last day of trading are settled in cash to the Special Opening Quotation (SOQ) on Friday a.m. of the Dow Jones US Real Estate Index.
Daily Price Limits	RTH: Successive 10%, 20%, 30% limits (downside only) ETH (overnight): 5% up or down
Position Limits	5,000 contracts net long or net short in all contract months combined with a reportable limit of 200 contracts
Block Trade Eligibility	Yes, minimum 50 contracts.
Exchange Rule	These contracts are listed with, and subject to, the rules and regulations of CBOT.

For more information, visit cmegroup.com/equities.

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