



Special Executive Report

S-6255

May 30, 2012

Decrease in Minimum Price Fluctuation for Cleared CBOT DJ-UBSCI Swaps

Effective for Monday, June 4, 2012, the minimum price fluctuation for CBOT DJ-UBSCI cleared swaps will be decreased from 0.001 Index points to 0.0001 Index points. This change will apply to cleared swaps on DJ-UBS Commodity Index, DJ-UBS Commodity Index 2 Month Forward and DJ-UBS Commodity Index 3 Month Forward. CBOT rule amendments are as follows, with additions underlined and deletions bracketed.

DJ-UBS Commodity Index Swaps

29A01.C. Minimum Price Increments

Prices shall be quoted in points. One point equals \$100.00. The minimum price fluctuation shall be ~~0.001 (1/1,000)~~ 0.0001 (1/10,000) of a point per contract (~~\$0.10 per contract~~) (\$0.01 per contract). Contracts shall not be cleared on any other price basis.

DJ-UBS Commodity Index Swaps 2 Months Forward

29B01.C. Minimum Price Increments

Prices shall be quoted in points. One point equals \$100.00. The minimum price fluctuation shall be ~~0.001 (1/1,000)~~ 0.0001 (1/10,000) of a point per contract (~~\$0.10 per contract~~) (\$0.01 per contract). Contracts shall not be cleared on any other price basis.

DJ-UBS Commodity Index Swaps 3 Months Forward

29C01.C. Minimum Price Increments

Prices shall be quoted in points. One point equals \$100.00. The minimum price fluctuation shall be ~~0.001 (1/1,000)~~ 0.0001 (1/10,000) of a point per contract (~~\$0.10 per contract~~) (\$0.01 per contract). Contracts shall not be cleared on any other price basis.

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