



## Special Executive Report

S-6669

May 23, 2013

### CBOT Dow Jones-UBSCI Roll Select Index Futures to be listed for trading

Pending all relevant CFTC regulatory review periods, effective for the trade date of Monday, June 17, CBOT futures contracts will be listed on CME Globex and CME ClearPort for Dow Jones-UBSCI Roll Select Index.

#### Specifications and Rules

The following are the features for the futures contract:

Underlying Index	DJ-UBS Roll Select Index
Contract Size	\$100 multiplier
Minimum tick	.01 Index points (\$1.00 per contract)
Daily Price Limit	none
Last trade date	3rd Wednesday of the contract month
Trading Hours	Globex and ClearPort: SUN 5:00pm to FRI 4:00pm CT (daily pause 4-5pm)
Position Limits	52,000 contracts in single month and all months combined
Venue	Globex and ClearPort
Contract months and Listing cycle	All calendar months; 4 nearest months Initial months of July13, August13, September13 and October13
Block Trade Minimum	50 contracts for outright and 300 contracts for each leg of a spread transaction;
Non-reviewable trading range	4 Index points
Exchange	These contracts are listed with, and subject to, the rules and regulations of CBOT.
Final Settlement	Marked to the underlying index
Symbols	DRS

#### CBOT RATE TEMPLATE

Level	Account Owner	Execution Type	Platform	Exchange Fee
<b>Individual Member</b>				
<b>1</b>	Individual Members	Member Trading Own Account	Open Auction	<b>N/A</b>
			Electronic	<b>\$1.00</b>
	Individual Delegates	Delegate Trading Own Account	Open Auction	<b>N/A</b>
			Electronic	<b>\$1.00</b>
<b>Equity Members (Individual Equity members, Clearing Firms and Equity Firms)</b>				
<b>2</b>	Equity Members <sup>1</sup>	Member or Delegate	Open Auction	<b>N/A</b>
			Electronic	<b>\$1.00</b>

	Equity Members <sup>1</sup>	Non Member	Open Auction	<b>N/A</b>
			Electronic	<b>\$1.00</b>
	(Exception) Rule 106.S. Family of Funds Equity Member Firms	Member, Delegate or Non Member	Open Auction	<b>N/A</b>
			Electronic	<b>\$1.00</b>

<sup>1</sup> Clearing Closely Held Corporate Members & Sole Proprietors, Rule 106.J. Equity Closely Held Corporate Members & Rule 106.I. Affiliate Equity Member Firms, Individual Equity Members (other member/delegate executing), Clearing FCMs, Rule 106.J. Equity FCMs, Clearing Corporate Members, Rule 106.J. Equity Corporate Members & Rule 106.I. Affiliate Equity Member Firm (Affiliate of Clearing FCM, Clearing Corporate Member or Rule 106.J Equity FCM or Equity Corporate Member), Rule 106.I. Affiliate Membership Umbrella - Qualified Affiliate - Unlimited Number of Affiliates

*(Execution Not a Factor in Membership Types Below)*

Level	Account Owner	Platform	Exchange Fee
<b>Trading Members (Individual Non-Equity Members and Non-Equity Member Firms)</b>			
<b>3</b>	Individual Non-Equity Members (other member/delegate executing); Rule 106.H. Corporate Trading Firms; Rule 106.H. Trading FCMs; & Rule 106.I. Affiliate Trading Member Firms	Open Auction	<b>N/A</b>
		Electronic	<b>\$1.00</b>
	Individual Delegates (Other Member or Delegate executing the trade) & Rule 106.I. Affiliate Trading Member Firms	Open Auction	<b>N/A</b>
		Electronic	<b>\$1.00</b>
	Rule 106.S. Family of Funds Equity Member Firms	Open Auction	<b>N/A</b>
		Electronic	<b>\$1.00</b>
<b>Electronic Corporate Member Firms</b>			
<b>4</b>	Electronic Corporate Members	Electronic	<b>\$1.00</b>
<b>Non Members</b>			
<b>5</b>	Int'l; Asian; Latin American Bank & Latin American Fund Manager Incentive Programs	Electronic	<b>\$1.00</b>
		Open Auction	<b>N/A</b>
	Non Members	Electronic	<b>\$1.00</b>

**CBOT RATE TEMPLATE CONTINUED**

Other CBOT Processing Fees	Rate
Ex-Pit Surcharges	\$0.50
Fungibility & Directed Fungibility Surcharge (currently applies to Dow and Ag)	N/A
Exchange Fees for Non Trades	\$1.00
Brokerage Fees – with discretion	N/A
Brokerage Fees – without discretion	N/A
Clearing Fees <sup>2</sup>	waived
Position Adjustments /Position Transfers <sup>2</sup>	waived

Exercise/Assignment Surcharge	N/A
Future from Exercise and Assignment Surcharge	N/A

- 2 Waived because the Exchange Fee charged is considered an all-in fee (other than for Ex-Pit where the additional surcharge applies as noted above)

The rules for trading the futures contract are attached.

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## CBOT Chapter 29D

### Dow Jones-UBS Roll Select Commodity Index Futures

#### 29D100. SCOPE OF CHAPTER

This chapter is limited in application to futures trading of Dow Jones-UBS Roll Select Commodity Index<sup>SM</sup> futures (hereafter also referred to as "DJ-UBS RSCI"). The procedures for trading, clearing, delivery and settlement of this contract and any other matters not specifically covered herein or in Chapter 7 shall be governed by the general rules of the Exchange.

"Dow Jones<sup>SM</sup>", UBS<sup>®</sup>", "Dow Jones-UBS Roll Select Commodity Index<sup>SM</sup>", and DJ-UBS RSCI<sup>SM</sup>", are service marks of Dow Jones & Company, Inc. and/or UBS Securities LLC, as the case may be, and have been licensed for use for certain purposes by the CBOT. CBOT's DJ-UBS RSCI contracts based on the Dow Jones-UBS Roll Select Commodity Index<sup>SM</sup>, are not sponsored, endorsed, sold or promoted by Dow Jones, UBS Securities LLC or any of their respective subsidiaries or affiliates, and none of Dow Jones, UBS Securities LLC, or any of their respective subsidiaries or affiliates, makes any representation regarding the advisability of trading in such products.

#### 29D101. CONTRACT SPECIFICATIONS

The contract grade shall be the final settlement price (as described in Rule 29104.) of the DJ-UBS RSCI on final settlement day (as described in Rule 29105.).

#### 29D102. TRADING SPECIFICATIONS

Trading in DJ-UBS RSCI futures is regularly conducted in the first four nearest calendar months. Notwithstanding the foregoing, the number of months open for trading at a given time shall be determined by the Exchange.

##### 29D102.A. Trading Schedule

The hours for trading of DJ-UBS RSCI futures shall be determined by the Exchange. Trading in an expiring contract shall cease at 1:40 p.m. Chicago time on the last day of trading.

The market shall be opened and closed for all months simultaneously.

##### 29D102.B. Trading Unit

The unit of trading shall be \$100.00 times the DJ-UBS RSCI futures price which corresponds to each futures contract.

For any January contract, the futures price index shall be determined using the prior year's DJ-UBS RSCI specifications. February through December contracts shall use the current year's DJ-UBS RSCI specifications.

##### 29D102.C. Price Increments

The price of the DJ-UBS RSCI futures shall be quoted in points. One point equals \$100.00. The minimum price fluctuation shall be 0.01 (1/100) points per contract (\$1.00 per contract). Contracts shall not be made on any other price basis.

##### 29D102.D. Price Limits

There are no price limits for DJ-UBS RSCI futures.

##### 29D102.E. Position Limits

In accordance with Rule 559. Position Limits and Exemptions, no person shall own or control positions in excess of:

1. 52,000 futures-equivalent contracts net long or net short in any single contract month and
2. 52,000 futures-equivalent contracts net long or net short in all months combined.

Refer to Rule 559. for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

##### 29D102.F. Termination of Trading

The last day of trading in DJ-UBS RCI futures shall be the third Wednesday of the contract month, or if the DJ-UBS RSCI is not published for that day, the first preceding business day for which the DJ-UBS RSCI was published. After trading in contracts for future delivery in the current delivery month has ceased, outstanding contracts for such delivery shall be liquidated by cash settlement as prescribed in Rule 29103.

#### 29D103. DELIVERY ON FUTURES CONTRACTS

Delivery against the DJ-UBS RSCI futures contracts must be made through the Clearing House. Delivery under these rules shall be on the final settlement day (as described in Rule 29105.) and shall be accomplished by cash settlement as hereinafter provided.

Clearing members holding open positions in a DJ-UBS RSCI futures contract at the time of termination of trading shall make payment to and receive payment through the Clearing House in accordance with normal variation settlement procedures based on a settlement price equal to the final settlement price (as described in Rule 29104.).

#### 29D104. FINAL SETTLEMENT PRICE

The final settlement price shall be based on a special quotation of the DJ-UBS RSCI which corresponds to the expiring contract as of the close of business on the final settlement day (as described in Rule 29105.). This special quotation will consist of the DJ-UBS RSCI which corresponds to the expiring contract calculated using the settlement prices of the component futures on final settlement day, except as noted below. If an exchange that lists a component or components of the commodity index is not open on the final settlement day because of a scheduled closing, then the contribution to the final settlement price for the affected component or components shall be based on the settlement quotation of the first preceding trading day.

“Market Disruption Event” (“MDE”) shall mean: (a) the termination or suspension of, or material limitation or disruption in the trading of, any futures contract used in the calculation of the DJ-UBS RSCI on that day, including if due to the closing of an exchange prior to the regularly scheduled closing time of an exchange; (b) the settlement price of any such contract reflects the maximum permitted price change from the previous day’s settlement price; or (c) the failure of an exchange to publish official Settlement Prices for any such contract. If an MDE occurs on the expiration date, the DJ-UBS RSCI contract will settle based on a special value calculated using all component futures prices as of the expiration date that were not subject to an MDE and, for any futures contracts which were subject to an MDE, using the next available futures settlement price for which an MDE is no longer in effect, with a delay limited to 10 business days from the original expiration date. If, on the 10th business day, an MDE is still in effect for the affected contracts, then UBS Securities LLC and the Chicago Board of Trade will agree upon an appropriate estimated futures price or prices to be used to calculate the final adjusted settlement value of the DJ-UBS RSCI.

#### 29D105. FINAL SETTLEMENT DAY

The final settlement day shall be defined as the third Wednesday of the contract month, or if the DJ-UBS RSCI is not published for that day, the first preceding business day for which the DJ-UBS RSCI was published.