

Advisory Notice

Clearing House

TO: Clearing Member Firms, Etc.

FROM: Clearing House Department

ADVISORY #: NP 06-31

DATE: September 13, 2006

SUBJECT: **CBOT® Dow Jones AIG Commodity IndexSM Excess Return Futures**

EXCHANGE: CBOT

PRODUCT NAME: Dow Jones AIG Commodity Index Excess Return
Futures (DJAIG ER)

CBOT TICKER SYMBOL: ER Electronic only

INITIAL CLEARING DATE: October 2, 2006

CONTRACT SIZE: \$100 times the Dow Jones-AIG Excess Return
Commodity Index futures price which corresponds to
each futures contract.

VALID CONTRACT MONTHS: The first 4 quarterly contracts listed at all times (Mar,
Jun, Sep, Dec) plus 4 additional Dec months so that a
total of 5 Dec's will be listed at all times. Initial contracts
for Launch will be Dec 06, Mar 07, Jun 07, Sep 07, Dec
08, Dec 09, Dec 10, Dec 11

CBOT TRADING HOURS: **Electronic** – 8:15 a.m. – 1:30 p.m. Chicago time,
Monday through Friday.

CLEARING CODE: 70

MINIMUM PRICE INTERVALS: .10 index point

VALUE PER TICK: \$10.00 per contract

TERMINATION OF TRADING: Third Wednesday of the contract month.

CBOT® Dow Jones AIG Excess Return Index Futures

Clearing House Advisory NP 06-31

September 13, 2006

Page 2 of 2

FINAL SETTLEMENT PRICE:

The final settlement price is calculated by Market Ops based on a special quotation of the Dow Jones-AIG Excess Return Commodity Index which corresponds to the expiring contract, confirms with Dow Jones and AIG, and reports it at approximately 1430 Chicago time on the final settlement day.

CFTC REPORTABLE NUMBER:

CFTC Contacts – Judy Sepsey, Technical issues, Maggie Sweet, Reportable levels, at 312-596-0609.

PERFORMANCE BOND REQUIREMENTS:

Clearing-Level, to be published by the CME Clearing House.

Customer-Level, to be published by the Chicago Board of Trade.

PRICE CONVENTIONS:

	<i>Trade Price</i>
Actual Price / FIXML format	162.10
TREX/TES Format	0162100
FIXML Register File	162.10
Settlement Price File	0162100
SPAN File	0162100

ADDITIONAL DOCUMENTATION:

Please see Clearing Advisory 06-227 for details about the embedded fees for these contracts and how they are calculated, available at <http://www.cme.com/files/Chadv06-227.pdf> .

FOR FURTHER INFORMATION, CONTACT:**Clearing Information:****Performance Bond Requirements:****Clearing Services****Risk Management Dept.****(312) 207-2525****(312) 648-3888**