

## 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 Index<sup>SM</sup> 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**

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