



## Advisory Notice

Clearing House

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TO: All Firm Personnel  
Service Bureau Representatives  
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: NP 05-18

DATE: September 12, 2005

SUBJECT: New Rogers International Commodity TRAKRS<sup>SM</sup> Index Futures – **Effective Friday,  
November 4, 2005**

**CONTRACT NAME:** Rogers International Commodity TRAKRS Index Futures

**LISTING DATE:** *Special Opening – Wednesday , November 2, 2005*

*Effective on CME® Globex® – Friday, November 4, 2005*

**DESCRIPTION:** The Rogers International Commodity TRAKRS Index is a total return index that will equal the product of the Rogers International Commodity Index (the "RICI") and the Multiplier, plus the Amortizing Spread.

**CONTRACT SIZE:** The contract is valued at \$1 times the Rogers International Commodity TRAKRS Index.

**TRADING VENUE:** CME® Globex®

**TRADING HOURS:** Mondays through Fridays from 8:30 a.m. to 3:00 p.m. Central Time.

**VALID CONTRACT MONTHS:** One contract month with an expiration of October 26, 2010.

**INITIAL CONTRACT MONTHS:** October 2010

**COMMODITY CODE:** **J3**

**TICKER SYMBOL:** Futures: **RCI** Underlying Index: **RCT**

**DELIVERY:** Cash settled.

**MINIMUM PRICE INTERVALS:** 0.01 Index Points, equivalent to \$0.01 per TRAKRS futures contract.

**VALUE PER TICK:** \$0.01

**FINAL SETTLEMENT PRICE:** Rogers TRAKRS Index as calculated on the close of the Final Settlement Date. The Final Settlement Price shall be based on the product of (i) the Multiplier and (ii) a special quotation of the RICl calculated using the settlement prices of the component futures on that day.

**POSITION LIMITS:** 22,000,000 contracts.

**MINIMUM REPORTABLE LEVEL:** 25,000 contracts.

**CFTC REPORTABLE NUMBER:** Contact Maggie Sweet at 312.596.0609.

**PERFORMANCE BOND REQUIREMENTS:** To be announced by the Clearing House.

**CLEARING FEES:** To be announced by the Audit Department.

**PRICE CONVENTIONS:**

	<b>Futures Trade Price</b>
<b>Actual Price</b>	25.00
<b>TREX/TES Format</b>	0002500
<b>Legacy Trade Register Report</b>	25.00
<b>Old Trade Register File (MRTR)</b>	2.500
<b>FIXML Format</b>	25.00
<b>Settlement Price File</b>	0002500
<b>SPAN File</b>	0002500
<b>GLOBEX Price Entry</b>	2500
<b>APS File Format</b>	0002500

If you have any questions regarding this notice, please contact Laura Sutor at 312.648.5480, email [lsutor@cme.com](mailto:lsutor@cme.com), or Lisa Amato at 312.338.2654, email [lamato@cme.com](mailto:lamato@cme.com).  
Thank you.