

October 31, 2006

Ms. Eileen A. Donovan  
Acting Secretary  
Commodity Futures Trading Commission  
Three Lafayette Center  
1155 21<sup>st</sup> Street, N.W.  
Washington, D.C. 20581

Reference File # 2733.01  
Rule Certification

Dear Ms. Donovan:

Pursuant to Commission Regulation 40.6(a), the Chicago Board of Trade (CBOT<sup>®</sup>) hereby submits the following:

- **Amendments to Regulation 5542.02 per the attached text (additions bolded and underlined; deletions bolded and struck through).**

Regulation 5542.02 governs the final settlement determination for \*CBOT Dow Jones-AIG Excess Return Commodity Index<sup>SM</sup> futures. The regulation includes provisions which address contingencies, such as unanticipated/unscheduled market closures, that may affect component contracts in the Index. The referenced amendments are designed to make the regulation clearer and more specific with respect to final settlement procedures in the event of a market disruption occurrence.

The CBOT intends to implement these amendments no sooner than one day after the Commission's receipt of this submission.

There were no opposing views concerning these amendments.

The CBOT certifies that these amendments comply with the Commodity Exchange Act and the rules thereunder.

Sincerely,

Paul J. Draths  
Vice President and Secretary

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COMMODITY FUTURES TRADING COMMISSION

(Additions are **bolded and underlined**; deletions are ~~**bolded and struck through**~~.)

**5542.02** **Final Settlement Price** — The final settlement price shall be based on a special quotation of the Dow Jones-AIG Commodity Index<sup>sm</sup> which corresponds to the expiring contract as of the close of business on the final settlement day (as described in Regulation 5542.03). This special quotation will consist of the Dow Jones-AIG Commodity Index<sup>sm</sup> 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**

**“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-AIGCI<sup>sm</sup> 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-AIG ER 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 AIG-Financial Products 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-AIG ER.**

~~**If a component contract’s settlement price on the final settlement day is unavailable because of an unanticipated and/or unannounced closure of the exchange that lists the component contract or suspension of trading in such component contract, then the price of such component contract to be used in calculating the final settlement price shall be the next available settlement price.**~~

~~**If the settlement price of a component contract is a limit bid or offer on the final settlement day, then that contract’s contribution to the final settlement price may be deferred up to ten business days. In the event that a component**~~

~~contract's settlement price is a limit bid or offer on the final settlement day, the price to be used is the first settlement price after the final settlement day that is not a limit bid or offer. If the settlement price is a limit bid or offer for ten consecutive business days following the final settlement day, the contract's settlement price on such tenth consecutive business day shall be used as the contract's contribution to the final settlement price.~~