Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

June 13, 2014

VIA E-MAIL

Ms. Melissa Jurgens
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

RE: CFTC Regulation 40.6(a) Certification. Notification of Amendments to Two (2) DJ-UBS Commodity Index Futures and Three (3) DJ-UBS Commodity Index Cleared Swaps to Reflect the Change of the Index Calculation Agent from Dow Jones-UBS to Bloomberg.
CME/CBOT Submission No. 14-243

Dear Ms. Jurgens:

Chicago Mercantile Exchange Inc. ("CME") and the Board of Trade of the City of Chicago, Inc. ("CBOT") (collectively, the "Exchanges") are notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that they are self-certifying rule amendments for the five (5) DJ-UBS Commodity Index futures and cleared swap products effective on Monday, June 30, 2014 for trade date Tuesday, July 1, 2014 as listed below:

Current Contract Title	New Contract Title as of July 1, 2014	CBOT Rulebook Chapter Number	Code/Venue
CBOT Dow Jones-UBS Commodity Index Futures	Bloomberg Commodity Index Futures	29	AW CME Globex
CBOT Dow Jones-UBS Commodity Index Swaps (Cleared OTC)	Bloomberg Commodity Index Swaps (Cleared OTC)	29A	DGS CME ClearPort
DJ-UBS Commodity Index 2-Month Forward Swaps (Cleared OTC)	Bloomberg Commodity Index 2-Month Forward Swaps (Cleared OTC)	29B	DG2 CME ClearPort
DJ-UBS Commodity Index Swaps 3-Month Forward (Cleared OTC)	Bloomberg Commodity Index 3-Month Forward Swaps (Cleared OTC)	29C	DG3 CME ClearPort

1 North End Avenue New York, NY 10282 T 212 299 2200 F 212 299 2299 christopher.bowen@cmegroup.com cmegroup.com

Dow Jones-UBS Roll Select Commodity Index Futures	Bloomberg Roll Select Commodity Index Futures	29D	DRS CME Globex

The DJ-UBS Commodity Index family will cease using Dow Jones as its calculation agent as of June 30, 2014, and will begin using Bloomberg as the calculation agent on July 1, 2014. The change in calculation agent will result in a new licensing agreement that references newly re-named products. The underlying DJ-UBS Commodity Indexes will become Bloomberg Commodity Indexes. The Exchange needs to update its product titles accordingly given the change in calculation agent and the underlying index name change. It is important to note that the title change and all related amendments will, in no manner, impact the economic structure of the contracts or related contracts.

Also effective on trade date July 1, 2014, the Exchanges will amend all references to these contracts throughout the CBOT rulebook to reflect the new names. The Exchanges are also implementing amendments to the position limit table within Chapter 5 of the CBOT rulebook to reflect the revised naming conventions. These changes will not affect the existing position limit of the products. (Please see Appendix C provided under separate cover.)

Exchange business staff responsible for the rule amendments and the Legal Department collectively reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("Act" or "CEA"). During the review, Exchange staff identified that the rule amendments may have some bearing on the following Core Principles:

- Daily Publication of Trading Information: CBOT and CME will continue to comply with this Core Principle by making public daily information on settlement prices, volume, and open interest for the futures and cleared swap contracts listed above.
- Availability of General Information: Pursuant to the Exchanges' obligations under this core principle, on or prior to the effective date of the rule amendments, the Exchanges will publish the amendments to new product titles via Special Executive Report ("SER"). The SER will be posted on CME Group's website.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchanges hereby certify that the listing rule amendments comply with the Act, including regulations under the Act.

The Exchanges certify that this submission has been concurrently posted on the Exchanges' website at http://www.cmegroup.com/market-regulation/rule-filings.html.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or via e-mail at Christopher.Bowen@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments: Appendix A: Rule Amendments (blackline format)
Appendix B: CBOT Chapter 5 Position Limit Table (provided under separate cover)

Appendix A

Chapter 29

~~CBOT®~~ ~~Dow Jones-UBS~~Bloomberg Commodity Index℠[1] Futures

29100. SCOPE OF CHAPTER

This chapter is limited in application to futures trading of ~~Dow Jones-UBS~~Bloomberg Commodity Index℠ futures (hereafter also referred to as "~~DJ-UBS~~Bloomberg ~~CI~~Commodity Index℠"). 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.

29101. CONTRACT SPECIFICATIONS

The contract grade shall be the final settlement price (as described in Rule 29104.) of the ~~Dow Jones-UBS~~Bloomberg Commodity Index℠ on final settlement day (as described in Rule 29105.).

29102. TRADING SPECIFICATIONS

Trading in ~~Dow Jones-UBS~~Bloomberg Commodity Index℠ futures is regularly conducted in four months - March, June, September and December. The first four quarterly contracts and the next four December contracts shall be listed, such that at any time there will be five December expiries and the nearest March, June and September expirations. Notwithstanding the foregoing, the number of months open for trading at a given time shall be determined by the Exchange.

29102.A. Trading Schedule

The hours for trading of ~~Dow Jones-UBS~~Bloomberg Commodity Index℠ futures shall be determined by the Exchange. Trading in an expiring contract shall cease at 1:30 p.m. Chicago time (2:30 p.m. Eastern time) on the last day of trading

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

29102.B. Trading Unit

The unit of trading shall be $100.00 times the ~~Dow Jones-UBS~~Bloomberg Commodity Index℠ price which corresponds to each futures contract.

January through December contract months for a given year shall use that year's ~~DJ-UBS CI~~Bloomberg Commodity Index℠ specifications.

29102.C. Price Increments

The price of the ~~CBOT Dow Jones-UBS~~Bloomberg Commodity Index℠ futures shall be quoted in points. One point equals $100.00. The minimum price fluctuation shall be 0.1 (1/10) points per contract ($10.00 per contract). Contracts shall not be made on any other price basis.

27102.D. Price Limits

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[1] "Bloomberg®", "Bloomberg Commodity Index℠" are service marks of Bloomberg Finance L.P. and its affiliates (collectively, "Bloomberg") and have been licensed for use for certain purposes by Board of Trade of the City of Chicago, Inc. Neither Bloomberg nor UBS Securities LLC and its affiliates (collectively, "UBS") are affiliated with Board of Trade of the City of Chicago, Inc., and Bloomberg and UBS do not approve, endorse, review, or recommend Bloomberg Commodity Index℠ futures. Neither Bloomberg nor UBS guarantees the timeliness, accurateness, or completeness of any data or information relating to Bloomberg Commodity Index℠. ~~"Dow Jones℠", UBS ®", "Dow Jones-UBS Commodity Index℠", and "DJ-UBSCI℠", 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-UBSCI℠ contracts based on the Dow Jones-UBS Commodity Index℠, 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.~~

There are no price limits for ~~CBOT Dow Jones-UBS~~Bloomberg Commodity Index(SM) futures.

29102.E. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

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

29102.F. Termination of Trading

The last day of trading in ~~DJ-UBS CI~~Bloomberg Commodity Index(SM) futures shall be the third Wednesday of the contract month, or if the ~~Dow Jones-UBS~~Bloomberg Commodity Index(SM) is not published for that day, the first preceding business day for which the ~~Dow Jones-UBS~~Bloomberg Commodity Index(SM) 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.

29103. DELIVERY ON FUTURES CONTRACTS

Delivery against the ~~CBOT Dow Jones-UBS~~Bloomberg Commodity Index(SM) 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 ~~CBOT Dow Jones-UBS~~Bloomberg Commodity Index(SM) 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.).

29104. FINAL SETTLEMENT PRICE

The final settlement price shall be based on a special quotation of the ~~Dow Jones-UBS~~Bloomberg Commodity Index(SM) 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 ~~Dow Jones-UBS~~Bloomberg Commodity Index(SM) 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 CI~~Bloomberg Commodity Index(SM) 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 CI~~Bloomberg Commodity Index(SM) 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~~Bloomberg Finance L.P. 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 CI~~Bloomberg Commodity Index(SM).

29105. FINAL SETTLEMENT DAY

The final settlement day shall be defined as the third Wednesday of the contract month, or if the ~~Dow Jones-UBS~~Bloomberg Commodity Index^{SM} is not published for that day, the first preceding business day for which the ~~Dow Jones-UBS~~Bloomberg Commodity Index^{SM} was published.

Chapter 29A

~~CBOT®~~ ~~Dow Jones-UBS~~Bloomberg Commodity Index℠ Swaps[2] (Cleared OTC)

29A100. SCOPE OF CHAPTER

This chapter is limited in application to the clearing of ~~Dow Jones-UBS~~Bloomberg Commodity Index℠ Swaps (hereafter also referred to as "~~DJ-UBS~~Bloomberg ~~CI~~Commodity Index℠ Swaps") where the parties to the transaction are "eligible contract participants" as defined in Section 1a(18) of the Commodity Exchange Act and have obtained any necessary licenses from ~~Dow Jones & Company, Inc.~~Bloomberg Finance L.P. and/or UBS Securities LLC with respect to such transactions. The clearing and settlement of transactions in ~~DJ-UBS~~Bloomberg ~~CI~~Commodity Index℠ Swaps shall be subject to the provisions of Chapter 8-F of the CME Rulebook and to the general rules of the Exchange insofar as applicable.

29A101. CONTRACT SPECIFICATIONS

29A01.A. Unit of Clearing

The unit of clearing shall be $100.00 times the ~~Dow Jones-UBS~~Bloomberg Commodity Index℠. The ~~Dow Jones-UBS~~Bloomberg Commodity Index℠ is a liquidity and world production-weighted, dollar-denominated rolling index that currently consists of 19 exchange-traded physical commodity futures contracts which satisfy specified criteria. The ~~Dow Jones-UBS~~Bloomberg Commodity Index℠ is calculated on an excess return basis, and should not be confused with the total return version of the same index.

29A01.B. Hours for Clearing Entry

The Exchange shall determine the hours during which ~~DJ-UBS~~Bloomberg ~~CI~~Commodity Index℠ Swaps may be submitted to the Clearing House.

Positions shall be initiated or closed out using off-exchange transactions.

29A01.C. Minimum Price Increments

Prices shall be quoted in points. One point equals $100.00. The minimum price fluctuation shall be 0.0001 (1/10,000) of a point per contract ($0.01 per contract). Contracts shall not be cleared on any other price basis.

29A01.D. Months Cleared

The number of months open for clearing at a given time shall be determined by the Exchange.

29A01.E. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

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[2] "Bloomberg®", "Bloomberg Commodity Index℠" are service marks of Bloomberg Finance L.P. and its affiliates (collectively, "Bloomberg") and have been licensed for use for certain purposes by Board of Trade of the City of Chicago. Neither Bloomberg nor UBS Securities LLC and its affiliates (collectively, "UBS") are affiliated with Board of Trade of the City of Chicago, Inc., and Bloomberg and UBS do not approve, endorse, review, or recommend Bloomberg Commodity Index℠ Swaps. Neither Bloomberg nor UBS guarantees the timeliness, accurateness, or completeness of any data or information relating to Bloomberg Commodity Index℠.~~"Dow Jones®", "UBS", "Dow Jones-UBS Commodity Index℠", and "DJ-UBS CI℠", are service marks of Dow Jones & Company, Inc. and/or UBS AG, as the case may be. CBOT's DJ-UBS CI Swaps (Cleared OTC) based on the Dow Jones-UBS Commodity Index℠, 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.~~

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

29A02.F. Last Day of Clearing

The last day of clearing of ~~DJ-UBS~~Bloomberg ~~CI~~Commodity Index[SM] Swaps shall be the final settlement day as prescribed in Rule 29A05.

29A01.G Reserved

29A02. SETTLEMENT

Settlement against ~~DJ-UBS~~Bloomberg ~~CI~~Commodity Index[SM] Swaps must be made through the Clearing House. Settlement under these rules shall be on the final settlement day (as described in Rule 29A05.) and shall be accomplished by cash settlement as hereinafter provided.

Clearing members holding open positions in a ~~DJ-UBS~~Bloomberg ~~CI~~Commodity Index[SM] Swaps contract at the time of termination of clearing 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 29A03.).

29A03. FINAL SETTLEMENT PRICE

The final settlement price shall be determined on the final settlement day. The final settlement price shall be based on the official settlement of the ~~Dow Jones-UBS~~Bloomberg Commodity Index[SM] ("Index"), subject to adjustment in accordance with the Market Disruption Event provisions as described below. Payment will be on the second business day following the date on which the official settlement of the Index is determined, unless postponed due to a Market Disruption Event.

Market Disruption Event

"Market Disruption Event" ("MDE") shall mean (a) a contract included in the Index remains at a "limit price", which means that the price for such contract for a day has increased or decreased from the previous day's settlement price by the maximum amount permitted under applicable trading facility rules, during the entire closing range, irrespective of whether that contract is settled by the applicable trading facility at the "limit price" or another price, (b) failure by the applicable trading facility or other price source to announce or publish the settlement price for any contract included in the Index, or (c) trading in any contract included in the Index is suspended or interrupted subsequent to the opening of trading and trading in such contract does not recommence at least ten (10) minutes prior to the regular scheduled close of trading in such contract on the relevant trading facility.

If a Market Disruption Event relating to one or more of the contracts underlying the Index (each an "index contract") occurs on any day relevant to calculating the settlement of the contract, the settlement of the contract will be calculated by using a price (i) for each index contract that is not affected by a Market Disruption Event on such date, the settlement price of such index contract on such date and (ii) for each index contract that is affected by a Market Disruption Event on such date, the settlement price of such index contract on the first succeeding trading day on which no Market Disruption Event is existing with respect to such index contract; provided that, if a Market Disruption Event occurs with respect to such index contract for eight trading days, the settlement price for such index contract shall be determined by the Exchange notwithstanding that a Market Disruption Event does or does not exist on such following Trading Day for such affected index contract.

Trading Day means a day when:

1) The Index Sponsor is open for business and the Index is calculated and published by the Index Sponsor;
2) All trading facilities on which contracts are traded for the commodities included in the Index are open for trading, provided however that upon a calculation pursuant to sub-clause (ii) of the second paragraph of the section headed "Market Disruption Event" above, only the trading facility on which the relevant index contract that is affected by a Market Disruption Event is traded is required to be open for trading.

Business Day means:

Any day, other than a Saturday or Sunday, that is neither a legal holiday nor a day on which banking institutions are authorized or required by law or regulation to close in the City of New York or London.

29A04. RESERVED

29A05. FINAL SETTLEMENT DAY

The final settlement day shall be defined as the last business day of the contract month, or if the ~~Dow Jones-UBS~~Bloomberg Commodity Index^{SM} is not published for that day, the first preceding business day for which the ~~Dow Jones-UBS~~Bloomberg Commodity Index^{SM} was published.

29A06. DISPUTES

All disputes between interested parties may be settled by arbitration as provided in the Rules.

Chapter 29B

~~DJ-UBS~~Bloomberg Commodity Index℠ 2-Month Forward℠ Swaps[3]

(Cleared OTC)

29B00. SCOPE OF CHAPTER

This chapter is limited in application to the clearing of ~~DJ-UBS~~Bloomberg ~~CI~~Commodity Index℠ ~~-~~2-Month For~~r~~ward ~~F2~~℠ Swaps where the parties to the transaction are “eligible contract participants” as defined in Section 1a(18) of the Commodity Exchange Act and have obtained any necessary licenses from ~~Dow Jones & Company, Inc~~Bloomberg Finance, L.P. and/or UBS Securities LLC with respect to such transactions. The clearing and settlement of transactions in ~~DJ-UBS~~Bloomberg ~~CI~~Commodity Index ℠ 2-Month Forward~~-F2~~℠ Swaps shall be subject to the provisions of Chapter 8-F of the CME Rulebook and to the general rules of the Exchange insofar as applicable.

29B01. CONTRACT SPECIFICATIONS

29B01.A Unit of Clearing

The unit of clearing shall be $100.00 times the ~~DJ-UBS~~Bloomberg ~~CI~~Commodity Index ℠ 2-Month Forward~~-F2~~℠ index.

29B01.B Hours for Clearing Entry

The Exchange shall determine the hours during which ~~DJ-UBS~~Bloomberg ~~CI~~Commodity Index ℠ 2-Month Forward~~-F2~~℠ Swaps may be submitted to the Clearing House.

Positions shall be initiated or closed out using off-exchange transactions.

29B01.C. Minimum Price Increments

Prices shall be quoted in points. One point equals $100.00. The minimum price fluctuation shall be 0.0001 (1/10,000) of a point per contract ($0.01 per contract). Contracts shall not be cleared on any other price basis.

29B01.D Months Cleared

The number of months open for clearing at a given time shall be determined by the Exchange.

29B01.E Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

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

29B02.F. Last Day of Clearing

The last day of clearing shall be the final settlement day as prescribed in Rule 29B05.

29B01.G Reserved

29B02. SETTLEMENT

[3] “Bloomberg®”, “Bloomberg Commodity Index℠” are service marks of Bloomberg Finance L.P. and its affiliates (collectively, “Bloomberg”) and have been licensed for use for certain purposes by Board of Trade of the City of Chicago, Inc. Neither Bloomberg nor UBS Securities LLC and its affiliates (collectively, “UBS”) are affiliated with Board of Trade of the City of Chicago, Inc., and Bloomberg and UBS do not approve, endorse, review, or recommend Bloomberg Commodity Index℠ 2-Month Forward Swaps. Neither Bloomberg nor UBS guarantees the timeliness, accurateness, or completeness of any data or information relating to “Bloomberg Commodity Index℠”. ~~The Dow Jones-UBS Commodity Indexes℠ are joint products of CME Group Index Services LLC (“CME Indexes”), and UBS Securities LLC (“UBS”), and have been licensed for use. “Dow Jones®”, “DJ”, “Dow Jones Indexes”, “UBS”, “DJ-UBS Commodity Index 2 Month Forward℠”, and “DJ-UBS CI-F2℠”, are service marks of Dow Jones Trademark Holdings, LLC (“Dow Jones”) and UBS AG, as the case have been licensed to CME Indexes and have been sublicensed for use for certain purposes by the Board of Trade of the City of Chicago, Inc. (“CBOT”). CBOT’s DJ-UBS CI-F2 Cleared OTC Swaps based on the DJ-UBS CI-F2℠, are not sponsored, endorsed, sold or promoted by Dow Jones, UBS, CME Indexes or any of their respective subsidiaries or affiliates, and none of Dow Jones, UBS, CME Indexes or any of their respective affiliates, makes any representation regarding the advisability of investing in such product(s).~~

Settlement against ~~DJ-UBS~~Bloomberg ~~CI~~Commodity IndexSM 2 Month Forward~~-F2SM~~ Swaps must be made through the Clearing House. Settlement under these rules shall be on the final settlement day (as described in Rule 29B05.) and shall be accomplished by cash settlement as hereinafter provided.

Clearing members holding open positions in a ~~DJ-UBS~~Bloomberg ~~CI~~Commodity Index SM 2 Month Forward~~-F2SM~~ Swaps contract at the time of termination of clearing 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 29B03.).

29B03. FINAL SETTLEMENT PRICE

The final settlement price shall be determined on the final settlement day. The final settlement price shall be based on the official settlement of the ~~Dow Jones-UBS~~Bloomberg Commodity IndexSM 2 Month ForwardSM subject to adjustment in accordance with the Market Disruption Event provisions as described below. Payment will be on the second business day following the date on which the official settlement of the Index is determined, unless postponed due to a Market Disruption Event.

Market Disruption Event

“Market Disruption Event” (“MDE”) shall mean (a) a contract included in the Index remains at a "limit price", which means that the price for such contract for a day has increased or decreased from the previous day's settlement price by the maximum amount permitted under applicable trading facility rules, during the entire closing range, irrespective of whether that contract is settled by the applicable trading facility at the "limit price" or another price, (b) failure by the applicable trading facility or other price source to announce or publish the settlement price for any contract included in the Index, or (c) trading in any contract included in the Index is suspended or interrupted subsequent to the opening of trading and trading in such contract does not recommence at least ten (10) minutes prior to the regular scheduled close of trading in such contract on the relevant trading facility.

If a Market Disruption Event relating to one or more of the contracts underlying the Index (each an “index contract”) occurs on any day relevant to calculating the settlement of the contract, the settlement of the contract will be calculated by using a price (i) for each index contract that is not affected by a Market Disruption Event on such date, the settlement price of such index contract on such date and (ii) for each index contract that is affected by a Market Disruption Event on such date, the settlement price of such index contract on the first succeeding trading day on which no Market Disruption Event is existing with respect to such index contract; provided that, if a Market Disruption Event occurs with respect to such index contract for eight trading days, the settlement price for such index contract shall be determined by the Exchange notwithstanding that a Market Disruption Event does or does not exist on such following Trading Day for such affected index contract.

Trading Day means a day when:

3) The Index Sponsor is open for business and the Index is calculated and published by the Index Sponsor;

4) All trading facilities on which contracts are traded for the commodities included in the Index are open for trading, provided however that upon a calculation pursuant to sub-clause (ii) of the second paragraph of the section headed “Market Disruption Event” above, only the trading facility on which the relevant index contract that is affected by a Market Disruption Event is traded is required to be open for trading.

Business Day means:

Any day, other than a Saturday or Sunday, that is neither a legal holiday nor a day on which banking institutions are authorized or required by law or regulation to close in the City of New York or London.

29B04. RESERVED

29B05. FINAL SETTLEMENT DAY

The final settlement day shall be defined as the last business day of the contract month, or if the ~~Dow Jones-UBS~~Bloomberg Commodity IndexSM 2-~~-~~Month Forward~~SM~~ is not published for that day, the first preceding business day for which the ~~Dow Jones-UBS~~Bloomberg Commodity IndexSM 2-~~-~~Month Forward~~SM~~ was published.

29B06. DISPUTES

All disputes between interested parties may be settled by arbitration as provided in the Rules.

Chapter 29C

~~DJ-UBS~~Bloomberg Commodity Index[SM 4] ~~Swaps~~ 3-Month Forward Swaps

(Cleared OTC)

29C00. SCOPE OF CHAPTER

This chapter is limited in application to the clearing of ~~DJ-UBS CI~~Bloomberg Commodity Index SM ~~-F~~3-Month Forward ~~SM~~ Swaps where the parties to the transaction are "eligible contract participants" as defined in Section 1a(18) of the Commodity Exchange Act and have obtained any necessary licenses from ~~Dow Jones & Company, Inc.~~Bloomberg Finance, L.P. and/or UBS Securities LLC with respect to such transactions. The clearing and settlement of transactions in ~~DJ-UBS CI~~Bloomberg Commodity Index~~-F3~~SM 3-Month Forward Swaps shall be subject to the provisions of Chapter 8-F of the CME Rulebook and to the general rules of the Exchange insofar as applicable.

29C01. CONTRACT SPECIFICATIONS

29C01.A Unit of Clearing

The unit of clearing shall be $100.00 times the ~~DJ-UBS CI~~Bloomberg Commodity Index SM -3-Month Forward~~F3~~SM index.

29C01.B Hours for Clearing Entry

The Exchange shall determine the hours during which ~~DJ-UBS CI~~Bloomberg Commodity Index SM - 3-Month Forward~~F3~~SM Swaps may be submitted to the Clearing House.

Positions shall be initiated or closed out using off-exchange transactions.

29C01.C. Minimum Price Increments

Prices shall be quoted in points. One point equals $100.00. The minimum price fluctuation shall be 0.0001 (1/10,000) of a point per contract ($0.01 per contract). Contracts shall not be cleared on any other price basis.

29C01.D Months Cleared

The number of months open for clearing at a given time shall be determined by the Exchange.

29C01.E Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

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

29C02.F. Last Day of Clearing

The last day of clearing shall be the final settlement day as prescribed in Rule 29B05.

29C01.G Reserved

29C02. SETTLEMENT

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[4] "Bloomberg®", "Bloomberg Commodity Index SM" are service marks of Bloomberg Finance L.P. and its affiliates (collectively, "Bloomberg") and have been licensed for use for certain purposes by Board of Trade of the City of Chicago, Inc. Neither Bloomberg nor UBS Securities LLC and its affiliates (collectively, "UBS") are affiliated with Board of Trade of the City of Chicago, Inc., and Bloomberg and UBS do not approve, endorse, review, or recommend Bloomberg Commodity Index SM 3 Month Forward Swaps. Neither Bloomberg nor UBS guarantees the timeliness, accurateness, or completeness of any data or information relating to "Bloomberg Commodity Index SM"

Settlement against ~~DJ-UBS CI~~Bloomberg Commodity Index SM -3--Month Forward~~F2~~SM Swaps must be made through the Clearing House. Settlement under these rules shall be on the final settlement day (as described in Rule 29C05.) and shall be accomplished by cash settlement as hereinafter provided.

Clearing members holding open positions in a ~~DJ-UBS CI~~Bloomberg Commodity Index SM 3--Month Forward~~-F3~~SM Swaps contract at the time of termination of clearing 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 29C03.).

29C03. FINAL SETTLEMENT PRICE

The final settlement price shall be determined on the final settlement day. The final settlement price shall be based on the official settlement of the ~~Dow Jones-UBS~~Bloomberg Commodity Index SM 3-Month ForwardSM subject to adjustment in accordance with the Market Disruption Event provisions as described below. Payment will be on the second business day following the date on which the official settlement of the Index is determined, unless postponed due to a Market Disruption Event.

Market Disruption Event

"Market Disruption Event" ("MDE") shall mean (a) a contract included in the Index remains at a "limit price", which means that the price for such contract for a day has increased or decreased from the previous day's settlement price by the maximum amount permitted under applicable trading facility rules, during the entire closing range, irrespective of whether that contract is settled by the applicable trading facility at the "limit price" or another price, (b) failure by the applicable trading facility or other price source to announce or publish the settlement price for any contract included in the Index, or (c) trading in any contract included in the Index is suspended or interrupted subsequent to the opening of trading and trading in such contract does not recommence at least ten (10) minutes prior to the regular scheduled close of trading in such contract on the relevant trading facility.

If a Market Disruption Event relating to one or more of the contracts underlying the Index (each an "index contract") occurs on any day relevant to calculating the settlement of the contract, the settlement of the contract will be calculated by using a price (i) for each index contract that is not affected by a Market Disruption Event on such date, the settlement price of such index contract on such date and (ii) for each index contract that is affected by a Market Disruption Event on such date, the settlement price of such index contract on the first succeeding trading day on which no Market Disruption Event is existing with respect to such index contract; provided that, if a Market Disruption Event occurs with respect to such index contract for eight trading days, the settlement price for such index contract shall be determined by the Exchange notwithstanding that a Market Disruption Event does or does not exist on such following Trading Day for such affected index contract.

Trading Day means a day when:

5) The Index Sponsor is open for business and the Index is calculated and published by the Index Sponsor;
6) All trading facilities on which contracts are traded for the commodities included in the Index are open for trading, provided however that upon a calculation pursuant to sub-clause (ii) of the second paragraph of the section headed "Market Disruption Event" above, only the trading facility on which the relevant index contract that is affected by a Market Disruption Event is traded is required to be open for trading.

Business Day means:

Any day, other than a Saturday or Sunday, that is neither a legal holiday nor a day on which banking institutions are authorized or required by law or regulation to close in the City of New York or London.

29C04. RESERVED

29C05. FINAL SETTLEMENT DAY

The final settlement day shall be defined as the last business day of the contract month, or if the ~~Dow Jones-UBS~~Bloomberg Commodity Index SM 3 Month ForwardSM is not published for that day, the first preceding business day for which the ~~Dow Jones-UBS~~Bloomberg Commodity Index SM 3-Month ForwardSM was published.

29C06. DISPUTES

All disputes between interested parties may be settled by arbitration as provided in the Rules.

Chapter 29D

~~Dow Jones - UBS~~Bloomberg Roll Select Commodity Index℠ Futures

29D100. SCOPE OF CHAPTER

This chapter is limited in application to futures trading of ~~Dow Jones-UBS~~Bloomberg Roll Select Commodity Index℠ futures (hereafter also referred to as "~~DJ-UBS~~Bloomberg 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.

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29D101. CONTRACT SPECIFICATIONS

The contract grade shall be the final settlement price (as described in Rule 29D104.) of the ~~DJ-UBS~~Bloomberg RSCI on final settlement day (as described in Rule 29D105.).

29D102. TRADING SPECIFICATIONS

Trading in ~~DJ-UBS~~Bloomberg 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~~Bloomberg 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~~Bloomberg RSCI price which corresponds to each futures contract.

January through December contract months for a given year shall use that year's ~~DJ-UBS~~Bloomberg RSCI specifications.

29D102.C. Price Increments

The price of the ~~DJ-UBS~~Bloomberg 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~~Bloomberg RSCI futures.

29D102.E. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

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~~Bloomberg RSCI futures shall be the third Wednesday of the contract month, or if the ~~DJ-UBS~~Bloomberg RSCI is not published for that day, the first preceding business day for which the ~~DJ-UBS~~Bloomberg 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 29D103.

29D103. DELIVERY ON FUTURES CONTRACTS

Delivery against the ~~DJ-UBS~~Bloomberg 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 29D105.) and shall be accomplished by cash settlement as hereinafter provided.

Clearing members holding open positions in a ~~DJ-UBS~~Bloomberg 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 29D104.).

29D104. FINAL SETTLEMENT PRICE

The final settlement price shall be based on a special quotation of the ~~DJ-UBS~~Bloomberg RSCI which corresponds to the expiring contract as of the close of business on the final settlement day (as described in Rule 29D105.). This special quotation will consist of the ~~DJ-UBS~~Bloomberg 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~~Bloomberg 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~~Bloomberg 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~~Bloomberg Finance L.P. 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~~Bloomberg 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~~Bloomberg RSCI is not published for that day, the first preceding business day for which the ~~DJ-UBS~~Bloomberg RSCI was published.

Appendix B

Position Limit, Position Accountability, and Reportable Level Table in
Chapter 5 of the CBOT Rulebook

(provided under separate cover)

Contract Name	Rule Chapter	Commodity Code
~~Dow Jones-UBS~~ **Bloomberg** Commodity Index Futures	29	70
~~Dow Jones-UBS~~ **Bloomberg** Commodity Index Swaps (Cleared OTC)	29A	DGS
~~Dow Jones-UBS~~ **Bloomberg** Commodity Index 2-Month Forward ~~Index~~ Swap**s (Cleared OTC)**	29B	DG2
~~Dow Jones-UBS~~ **Bloomberg** Commodity Index 3-Month Forward ~~Index~~ Swap**s (Cleared OTC)**	29C	DG3
~~Dow Jones-UBS~~ **Bloomberg** Roll Select Commodity Index Futures	29D	DRS

Contract Size	Contract Units	Type	Settlement
100	Dollar x ~~Dow Jones-UBS~~ **Bloomberg** Commodity Index	Futures	Financially Settled Futures
100	Dollar x ~~Dow Jones-UBS~~ **Bloomberg** Commodity Index	Swap	Financially Settled Swap
100	Dollar x ~~Dow Jones-UBS~~ **Bloomberg Commodity Index 2-Month Forward Index** ~~CI-F2~~	Swap	Financially Settled Swap
100	Dollar x ~~Dow Jones-UBS~~ **Bloomberg Commodity Index 3-Month Forward** ~~CI-F3 Index~~	Swap	Financially Settled Swap
100	Dollar x ~~Dow Jones-UBS~~ **Bloomberg** Roll Select Commodity Index	Futures	Financially Settled Futures

					Spot-Month
Group	Diminishing Balance Contract	Reporting Level	Position Limit in Shipping Certificates, Warehouse Receipts	Spot Month Position Comprised of Futures and Deliveries	Spot Month Aggregate Into Futures Equivalent Leg (1)
Agriculture		200			
Agriculture		1			
Agriculture		1			
Agriculture		1			
Agriculture		200			

Spot Month Aggregate Into Futures Equivalent Leg (2)	Spot-Month Aggregate Into Ratio Leg (1)	Spot-Month Aggregate Into Ratio Leg (2)	Spot-Month Accountability Level	Initial Spot-Month Limit (In Net Futures Equivalents) Leg (1)/ Leg (2)	Initial Spot-Month Limit Effective Date

	Second Spot-Month		Single Month
Spot-Month Limit (In Contract Units) Leg (1) / Leg (2)	Second Spot-Month Limit (In Net Futures Equivalents) Leg (1)/ Leg (2)	Second Spot-Month Limit Effective Date	Single Month Aggregate Into Futures Equivalent Leg (1)
			70
			DGS
			DG2
			DG3
			DRS

					All Month
Single Month Aggregate Into Futures Equivalent Leg (2)	Single Month Aggregate Into Ratio Leg (1)	Single Month Aggregate Into Ratio Leg (2)	Single Month Accountability Level Leg (1) / Leg (2)	Single Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	All Month Limit Aggregate Into Futures Equivalent Leg (1)
				52,000	70
			10,000		DGS
			10,000		DG2
			10,000		DG3
				52,000	DRS

All Month Limit Aggregate Into Futures Equivalent Leg (2)	All Month Aggregate Into Ratio Leg (1)	All Month Aggregate Into Ratio Leg (2)	All Month Accountability Level Leg (1) / Leg (2)	All Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
				52,000
			10,000	
			10,000	
			10,000	
				52,000