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OF THE SECRETARIAT



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September 12, 2007

Mr. David Stawick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre, 1155 21<sup>st</sup> Street, NW
Washington, DC 20581

RE:

Exchange Certification of Listing Date and Contract Months for Commodity Excess Return Futures (CERFs). Submitted per Sec. 5c(c)(1) of the CEA and Regulation §40.6(1) thereunder.

CME Submission # 07-77.

Dear Ms. Donovan:

Chicago Mercantile Exchange Group ("CME" or "the Exchange") hereby notifies the Commission of its intentions with respect to the launch date of, and contract months associated with, a battery of Commodity Excess Return Futures (CERFs) based on subindices drawn from the S&P GSCI<sup>®</sup> Excess Return Index ("S&P GSCI ER Index"). These include the S&P GS Energy ER, S&P GS Non-Energy ER, S&P GS Natural Gas ER and S&P GS Industrial Metals ER Indexes.<sup>1</sup>

Specifically, the Exchange intends to list these contracts exclusively on the CME Globex® electronic trading platform on Sunday, October 14, 2007 for trade date Monday, October 15, 2007. Further, the Exchange will list a single contract month in October 2012 for each of these four contracts. Such listing of contract months is authorized per CME Rule 42902.A., Trading Schedule, that provides that "[f]utures contracts shall be scheduled for trading during such hours and for delivery in such months as may be determined by the Board of Directors."

The Exchange certifies that this action complies with the Commodity Exchange Act and the regulations thereunder.

<sup>&</sup>lt;sup>1</sup> CME originally certified Commodity Excess Return Futures (CERFs) per Sec. 5c(c)(1) of the CEA and Regulation Sec. 40.6(a) thereunder via CME Submission #07-55 dated July 23, 2007.

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Please do not hesitate to contact John W. Labuszewski, Managing Director, Research & Product Development at 312-466-7469 or via e-mail at <a href="mailto:ilab@cmegroup.com">ilab@cmegroup.com</a> or myself if any questions arise during the processing of this submission. We would be most appreciative if you could reference our CME Submission #07-77 on any future correspondence related to this submission.

Sincerely,

/S/ Stephen M. Szarmack Director and Associate General Counsel

6333/SMS/elm Sub No. 07-77