



Christopher Bowen  
Managing Director and Chief Regulatory Counsel  
Legal Department

January 9, 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 Listing and Fee Schedules for S&P GSCI-ER Index Futures Contract.  
CME Submission No. 14-007**

Dear Ms. Jurgens:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") hereby notifies the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying amendments to the listing and fee schedules for the S&P GSCI-ER Index futures contract (Rulebook Chapter: 415; Clearing Code: GA; CME Globex Code: GIE) effective Sunday, January 26, 2014 for trade date Monday, January 27, 2014. This contract is listed for trading on CME Globex, and for submission for clearing via CME ClearPort.

The current listing cycle for the S&P GSCI-ER Index futures contract calls for the listing of a single contract month, currently March 2014. A change in the cycle will be made so that the nearest four (4) calendar months will be listed as contract months. As a result, the contract months of April 2014, May 2014, and June 2014 will be listed for trade date Monday, January 27, 2014.

Also effective for trade date Monday, January 27, 2014, Exchange fees will be incurred by both the buyer and seller of S&P-GSCI-ER Index futures at \$1.00/side for a transaction fee, and \$0.50/side EFRP and block surcharge. The facilitation desk surcharge will be set at \$0.20/side. A remaining position in any contract that expires will be charged a \$1.00/side non-trade fee. The fee changes are for any contract month listed that expires after the March 2014 contract. Any transaction in the March 2014 contract will be charged at the current rate of \$10.00/side with an EFRP and block fee waiver, and will be charged \$10.00/side non-trade fee.

The amended fee schedule is attached as Appendix A.

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

- **Availability of General Information:** As required by this Core Principle, the Exchange is publicly issuing a Special Executive Report to ensure that market participants have been advised of the amended listing and fee schedule for this contract. In addition, the SER will also be available on the CME Group website. The Exchange is unaware of any opposing views to these amendments.
- **Daily Publication of Trading Information:** Trading volume, open interest and settlement price information for all listed futures contract months will continue to be published daily on the CME Group website and via quote vendors.

- Record Keeping: Trade information for all futures contract months will continue to be collected and maintained in the same way as for other futures contracts.
- System Safeguards: All listed contracts will continue to be a part of the existing program of risk analysis and oversight.
- Financial Resources: The proposed changes to the fee schedule will not impact CME's ability to discharge its financial, operational, or managerial responsibilities as a DCM.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the amendments comply with the Act, including regulations thereunder.

The Exchange certifies that this submission has been concurrently posted on the CME Group 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 [Christopher.Bowen@cmegroup.com](mailto:Christopher.Bowen@cmegroup.com).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachment: Appendix A – Fee Schedule

**APPENDIX A**

**Fee Schedule**

<b>CME Fees</b>	<b>Current Rates</b>	<b>Amended Rates for Contract Months After March 2014</b>
Clearing Fee (1)	\$10.00	\$1.00
Globex Fee	n/a	n/a
All In Fee	\$10.00	\$1.00

(1) Clearing Fee includes Give Ups, Electronic Trades, Electronic Spreads, Exercise, Assignment and Delivery transaction types.

<b>Other CME Processing Fees</b>	<b>Current Rates</b>	<b>Amended Rates for Contract Months After March 2014</b>
EFP Surcharge (2)	n/a	\$0.50
Block Trade Surcharge	n/a	\$0.50

(2) EFP Surcharge may vary by membership type.