



20 South Wacker Drive
Chicago, IL 60606-7499
www.cme.com

312/930.1000 tel
312/466.4410 fax

June 9, 2006

Ms. Eileen Donovan
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, NW
Washington, DC 20581

RECEIVED
JUN 9 9 11 12 0
OFFICE OF THE SECRETARIAT

RE: Section 5c(c)(1) and Regulation Section 40.6. Certification of Revisions to the Goldman Sachs Commodity Index for September 2006 through January 2007. CME Submission #06-53.

Dear Ms. Donovan:

On Wednesday, June 7, 2006, Goldman Sachs announced changes to the composition of the September 2006 through January 2007 Goldman Sachs Commodity Index ("GSCI") Futures and Options contracts. These changes are necessary due to the transition from the New York Harbor Unleaded Gasoline ("HU") futures contract to the Reformulated Gasoline Blendstock for Oxygen Blending ("RB") futures contract at the New York Mercantile Exchange. Notice that none of the affected contracts months are listed for trading, so these changes do not affect contracts with open interest. The first of the affected contract months (September 2006) is scheduled to begin trading on Friday, June 16.

As described in the attached announcements, Goldman Sachs will replace one-third of the HU with RB each month beginning with the September 2006 contract month. As a result, the gasoline component in the September 2006 contract will consist of 1/3 RB and 2/3 HU; the October 2006 contract will consist of 2/3 RB and 1/3 HU; and the November 2006 and subsequent contract months will consist of only RB with no HU.

This change also will require revisions to the Normalizing Constant for the September 2006, October 2006, and November 2006 contract months. The Exchange will notify the Commission via separate submissions of these revised values as they are calculated and become available.

Ms. Eileen Donovan
GSCI Revisions
June 9, 2006
Page 2

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

If you have any questions regarding this submission, please contact Mr. Paul Peterson at (312) 930-4587 or via e-mail at ppeterso@cme.com . Please refer to CME Submission #06-53 in all correspondence regarding this matter.

Sincerely,

A handwritten signature in black ink, appearing to read "John W. Labuszewski". The signature is fluid and cursive, with a large initial "J" and "L".

John W. Labuszewski, Managing Director
Research & Product Development

From: Goldman Sachs Commodities
Sent: Thursday, June 08, 2006 11:06 AM
Subject: NEW GSCI WEIGHTS FOR THE GASOLINE CONTRACT
Importance: High

"NEW WEIGHTS FOR THE GASOLINE CONTRACT"

Goldman, Sachs & Co. ("Goldman Sachs") has determined to modify the composition of the Goldman Sachs Commodity Index (the "GSCI") to reflect the transition from the New York Harbor Unleaded Gasoline ("HU") futures contract to the Reformulated Gasoline Blendstock for Oxygen Blending ("RB") futures contract on the New York Mercantile Exchange. Goldman Sachs has determined that the RB contract satisfies the criteria for inclusion in the GSCI and that the RB contract will replace the HU contract in the GSCI. In order to promote an orderly transition, the GSCI will roll from the HU contract to the RB contract over the period from August through October, 2006.

Specifically, one-third of the portion of the GSCI attributable to the HU contract will be rolled into the RB contract during each of the regularly scheduled GSCI roll periods in August, September and October, 2006. The Contract Production Weights (as defined in the GSCI Manual) that will be in effect for each commodity included in the GSCI subsequent to the completion of this roll are attached. Goldman Sachs will continue to monitor developments in the commodity markets and will make any further changes to the composition or methodology of the GSCI that are appropriate, in accordance with the objectives outlined in the GSCI Manual.

In addition, Goldman Sachs wishes to acknowledge the assistance and cooperation of the New York Mercantile Exchange in the process by which Goldman Sachs has made the determination to include the RB contract in the GSCI.

Contract	Current	Aug roll	Sep roll	Oct roll
Unl. Gasoline (HU)	108332.7	72221.80	36110.90	0
Unl. Gasoline (RB)	0	36110.90	72221.80	108332.7

 [Print this article](#)[Close This Window](#)

Goldman Sachs to switch to RBOB on commodity index

Wed Jun 7, 2006 6:18 PM ET

NEW YORK, June 7 (Reuters) - Goldman, Sachs & Co. will transition from the NYMEX New York Harbor unleaded futures contract to the reformulated gasoline blendstock for oxygen blending contract for its Goldman Sachs Commodity Index, the company said in a release on Wednesday.

"In order to promote an orderly transition, the GSCI will roll from the HU (unleaded) contract to the RB (RBOB) contract over the period from August through October, 2006," Goldman Sachs said in its release.

"Specifically, one-third of the portion of the GSCI attributable to the HU contract will be rolled into the RB contract during each of the regularly scheduled GSCI roll periods in August, September and October, 2006," Goldman said.

© Reuters 2006. All rights reserved. Republication or redistribution of Reuters content, including by caching, framing or similar means, is expressly prohibited without the prior written consent of Reuters. Reuters and the Reuters sphere logo are registered trademarks and trademarks of the Reuters group of companies around the world.

[Close This Window](#)