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July 13, 2006

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

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RE: Section 5c(c)(1) and Regulation Section 40.6. Certification of Revisions to the Goldman Sachs Commodity Index for October 2006. CME Submission #06-62.

Dear Ms. Donovan:

In CME Submission #06-53 dated June 9, 2006, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") notified the Commission of changes to the Goldman Sachs Commodity Index ("GSCI") Futures and Options contracts for September 2006 through January 2007.

Subsequent to that submission, Goldman Sachs announced on June 29, 2006 that it was giving further consideration to the manner in which the gasoline component of the GSCI would be converted from the New York Harbor Unleaded Gasoline ("HU") futures contract to the Reformulated Gasoline Blendstock for Oxygen Blending ("RB") futures contract, and that details would be forthcoming.

On Wednesday, July 12, 2006, Goldman Sachs announced revised plans for changes to the composition of the October 2006 GSCI Futures and Options contracts (copies of the Goldman Sachs press release and Reuters news story are attached). To understand these latest revisions, recall that the gasoline component in the August 2006 GSCI consists of no RB and all HU, and in the September 2006 GSCI it consists of 1/3 RB and 2/3 HU. For the October 2006 GSCI, an additional one-third of the "original" HU was scheduled to be replaced with RB, resulting in a gasoline component consisting of 2/3 RB and 1/3 HU.

Instead, according to the July 12 announcement, Goldman Sachs will distribute this "second" one-third of the HU into the other, non-gasoline components of the GSCI, namely NYMEX Crude Oil, ICE Brent Crude, NYMEX Heating Oil, and ICE Gas Oil. As a result, the RB component in the October 2006 GSCI will remain the same as in the September 2006 GSCI. Goldman Sachs indicates that it will monitor market conditions before announcing any plans for the November 2006 and subsequent contract months.

Notice that the October 2006 contract month will not be listed for trading until Wednesday, July 19, so these changes do not affect any contracts with open interest.

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 #06-62 in all correspondence regarding this matter.

Sincerely,



John W. Labuszewski, Managing Director
Research & Product Development

Find below a press release we just posted on the GSCI Reuters page.

PRESS RELEASE
JULY 12, 2006

On June 29, 2006 Goldman, Sachs & Co. ("Goldman Sachs") announced that it was giving further consideration to the question of whether, and the extent to which, the portion of the Goldman Sachs Commodity Index ("GSCI") attributable to the New York Harbor Unleaded Gasoline ("HU") futures contract would be rolled into the Reformulated Gasoline Blendstock for Oxygen Blending ("RB") futures contract on the New York Mercantile Exchange.

Goldman Sachs has determined that for the roll occurring in September 2006 (the "September Roll") in relation to the GSCI futures contract expiring in October 2006 it will roll the existing portion of the GSCI that is attributable to RB contract but will not roll any portion of the GSCI that is attributable to the HU contract into the RB contract. Accordingly, for the September Roll one half of the portion of the GSCI that, as of the time immediately preceding such roll, is attributable to the HU contract will be distributed to other contracts included in the non-RB petroleum product complex of the GSCI. The precise weights of the contracts to be included in the GSCI for purposes of the GSCI futures contract expiring in October 2006 are attached. Goldman Sachs will continue to monitor market conditions and keep market participants apprised of its intentions with respect to the GSCI and the gasoline futures market, and will make additional announcements, as necessary or appropriate in connection with any further developments.

Contract	Aug Roll	Sep Roll
Crude WTI	11730.68	12121.69
Crude Brent	5555.881	5741.070
No 2 Heating Oil	111515.9	115233.0
Gasoil	194.4298	200.9106
Unl. Gasoline (HU)	72221.80	36110.90
Unl. Gasoline (RB)	36110.90	36110.90

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UPDATE 1-Goldman Sachs index changes RBOB Sept roll

Wed Jul 12, 2006 6:29 PM ET

(adds background about index, contracts, paragraphs 3-11)

NEW YORK, July 12 (Reuters) - The Goldman Sachs Commodity Index will not roll any portion of its New York Mercantile Exchange reformulated gasoline position <0#HU:> into the exchange's RBOB contract <0#RB:> in September, Goldman Sachs said on Wednesday.

Half of the index's gasoline position will be rolled into energy contracts other than RBOB in September, the company said in a statement.

The September positions give the competing gasoline contracts equal weight, as the RBOB contract supercedes the gasoline contract which will be delisted at the end of 2006.

Experts have said they expect the RBOB contract to overtake the gasoline contract after the end of summer driving season.

The following table shows the GSCI's planned position for August and September.

Contract	Aug Roll	Sept Roll
Crude WTI	11730.68	12121.69
Crude Brent	5555.881	5741.070
No 2 Heating Oil	111515.9	115233.0
Gasoil	194.4298	200.9106
Unl. Gasoline (HU)	72221.80	36110.90
Unl. Gasoline (RB)	36110.90	36110.90

In June, Goldman said it would roll a third of the gasoline position to the new RBOB contract in August but would wait and see about whether to roll the other two-thirds in September and October, as initially announced.

The oil industry has been shifting away from producing gasoline that matches the NYMEX gasoline contract because it contains MTBE, a chemical banned in several states for polluting ground water.

As an alternative, companies are producing RBOB, a gasoline feedstock designed for blending with ethanol, the most popular alternative oxygenate to MTBE.

The NYMEX launched the RBOB contract last October to match the industry shift, but its open interest continues to lag that for the traditional gasoline contract.

NYMEX, the world's largest energy bourse, said it will delist the gasoline contract at the end of the year.

The lack of liquidity in RBOB has made funds with large positions hesitant to shift out of gasoline, especially during the key summer driving months, traders said.

"Goldman Sachs will continue to monitor market conditions and keep market participants apprised of its intentions with respect to the GSCI and the gasoline futures market, and will make many additional announcements, as necessary or appropriate in connection with any future developments," the company said in a press release.

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