

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 14-360 (1 of 2)

Organization: Chicago Mercantile Exchange Inc. ("CME")

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): September 29, 2014 Filing Description: Delist Options on Futures for S&P GSCI and Cleared Swaps on S&P GSCI Gold and S&P GSCI Crude Oil

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

- Certification § 40.6(a)
- Approval § 40.5(a)
- Notification § 40.6(d)
- Advance Notice of SIDCO Rule Change § 40.10(a)
- SIDCO Emergency Rule Change § 40.10(h)

Rule Numbers:

New Product

Please note only ONE product per Submission.

- Certification § 40.2(a)
- Certification Security Futures § 41.23(a)
- Certification Swap Class § 40.2(d)
- Approval § 40.3(a)
- Approval Security Futures § 41.23(b)
- Novel Derivative Product Notification § 40.12(a)
- Swap Submission § 39.5

Official Product Name:

Product Terms and Conditions (product related Rules and Rule Amendments)

- Certification § 40.6(a)
- Certification Made Available to Trade Determination § 40.6(a)
- Certification Security Futures § 41.24(a)
- Delisting (No Open Interest) § 40.6(a)
- Approval § 40.5(a)
- Approval Made Available to Trade Determination § 40.5(a)
- Approval Security Futures § 41.24(c)
- Approval Amendments to enumerated agricultural products § 40.4(a), § 40.5(a)
- "Non-Material Agricultural Rule Change" § 40.4(b)(5)
- Notification § 40.6(d)

Official Name(s) of Product(s) Affected: Options on Futures for S&P GSCI; Cleared Swaps on S&P GSCI Gold and S&P GSCI Crude Oil

Rule Numbers: CME Rulebook Chapters 401A; 415C; 415D

September 29, 2014

VIA ELECTRONIC PORTAL

Christopher J. Kirkpatrick
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 Regarding the Delisting of
Three (3) S&P GSCI Commodity Index Contracts.
CME Submission No. 14-360 (1 of 2)**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or Commission") that it is self-certifying the delisting of three (3) S&P GSCI Commodity Index contracts, effective immediately, as set out in the table below:

Product Title	Clearing Code	CME Rule Chapter
Options on S&P GSCI Commodity Index Futures (DCM)	GI	401A
S&P GSCI Gold Excess Return Index Swaps (Cleared OTC) (DCO)	GDI	415C
S&P SGCI Crude Oil Excess Return Index Swaps (Cleared OTC)(DCO)	GCO	415D

There was no open interest in these contracts.

As a result of the delisting, information regarding these contracts has been deleted from the respective product rule chapters, related position limits in the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 (Trading Qualifications and Practices) of the Exchange Rulebook (see Appendix A, attached under separate cover).

CME business staff responsible for the delisting of the contracts and the Legal Department collectively reviewed the designated contract market ("DCM") core principles and the derivatives clearing organization ("DCO") core principles (collectively, "Core Principles") as set forth in the Commodity Exchange Act ("CEA" or "Act"). During the review, CME staff identified that the delisting of the contracts may have some bearing on the following DCM and DCO Core Principles:

DCM Core Principles

- **Emergency Authority:** There is no open interest in these contracts, and therefore there will be no market disruption related to their delisting.

- Availability of General Information: The Exchange will make publicly available the details of the contracts' delisting by publishing a notice to the market. Furthermore, the Exchange will update the CME Rulebook to reflect the delisting of the contracts.

DCO Core Principle

- Public Information: The Exchange will make publicly available the details of the contracts' delisting by publishing a notice to the market. The notice will be published on the CME Group website.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the delisting of these contracts complies with the Act, including regulations under the Act. There were no substantive opposing views to this proposal.

The Exchange certifies that this submission has been concurrently posted on the Exchange's website at: <http://www.cmegroup.com/market-regulation/rule-filings.html>.

Should you have any questions concerning the above, please contact me 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 – Amendments to CME Position Limit Table (attached under separate cover)
Appendix B – CME Rulebook Revision

Appendix A

Amendments to CME Chapter 5 Position Limit Table

(attached under separate cover)

Appendix B

CME Rulebook

(~~strikethrough~~ indicates deletion)

Chapter 401A

~~Options on S&P GSCI™ Commodity Index Futures~~

~~401A00. SCOPE OF CHAPTER~~

~~This chapter is limited in application to options on S&P GSCI Commodity Index futures. In addition to this chapter, options on S&P GSCI Commodity Index futures shall be subject to the general rules and regulations of the Exchange insofar as applicable. For purposes of this chapter, unless otherwise specified, times referred to herein shall refer to and indicate Chicago time.~~

~~401A01. OPTIONS CHARACTERISTICS~~

~~401A01.A. Contract Months and Trading Hours~~

~~Options contracts shall be listed for such contract months and scheduled for trading during such hours as may be determined by the Exchange.~~

~~401A01.B. Trading Unit~~

~~The trading unit shall be an option to buy, in the case of the call, or to sell, in the case of the put, one S&P GSCI Commodity Index futures contract as specified in Chapter 401.~~

~~401A01.C. Minimum Fluctuations~~

~~The price of an option shall be quoted in S&P GSCI Futures Price Index points. Each 0.005 Index point shall represent \$1.25. The minimum fluctuation shall be 0.05 Index points representing \$12.50 (also known as one tick). Trades may also occur at a price of .025 Index points (\$6.25, also known as one-half tick) whether or not such trades result in the liquidation of positions for both parties to the trade.~~

~~401A01.D. Underlying Futures Contract~~

~~The underlying futures contract is the futures contract for the month in which the option expires. For example, the underlying futures contract for an option that expires in February is the February futures contract.~~

~~401A01.E. Exercise Prices~~

~~The exercise prices shall be stated in terms of the S&P GSCI Commodity Index futures contract which is deliverable upon exercise of the option. For all contract months, the exercise prices shall be even-numbered integers, e.g., 180, 182, 184, etc. In addition, for the nearest contract month, some exercise prices shall be at odd-number integers, e.g. 180, 181, 182, etc., as is described below.~~

~~At the commencement of option trading in a contract month the Exchange shall list all eligible exercise prices in a range of 20 index points above and below the previous day's settlement price of the underlying futures contract. If the previous day's settlement price equals an eligible exercise price, then that exercise price shall be listed also. When a sale, bid, offer, or settlement price in the underlying futures contract occurs at, or passes through, any exercise price, the Exchange shall list on the next Trading Day put and call options at the next higher (or next lower) exercise price within a 20 index point range above (or below) the exercise price at which or through which the~~

~~underlying futures sale, bid, offer, or settlement price occurred. New options may be listed for trading up to and including the last day of trading. When a contract month becomes the nearest contract month, the Exchange shall add exercise prices at an interval of odd-numbered integers in a range of 12 index points above and below the previous day's settlement price of the underlying futures contract. If the previous day's futures contract equals an eligible odd-numbered exercise price, then that exercise price shall also be listed. Thereafter, when a sale, bid, offer, or settlement price in the underlying futures contract occurs at, or passes through, an odd-numbered exercise price, the Exchange shall list on the next Trading Day put and call options at the next higher (or next lower) exercise price within a 12 index point range above (or below) the exercise price at which or through which the underlying futures sale, bid, offer, or settlement price occurred.~~

~~**401A01.F. 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.~~

~~**401A01.G. [Reserved]**~~

~~**401A01.H. [Reserved]**~~

~~**401A01.I. Termination of Trading**~~

~~Options trading shall terminate at the same date and time as the underlying futures contract.~~

~~**401A01.J. [Reserved]**~~

~~**401A02. EXERCISE AND ASSIGNMENT**~~

~~In addition to the applicable procedures and requirements of Chapter 7, the following shall apply to the exercise of the S&P GSCI Commodity Index options.~~

~~**401A02.A. Exercise of Option by Buyer**~~

~~An option may be exercised by the buyer on any Business Day that the option is traded. Exercise of an option is accomplished by the clearing member representing the buyer presenting an exercise notice to the Clearing House by 7:00 p.m. on the day of exercise.~~

~~An option that is in the money and has not been liquidated or exercised prior to the termination of trading shall, in the absence of contrary instructions delivered to the Clearing House by 7:00 p.m. on the Business Day of expiration by the clearing member representing the option buyer, be automatically exercised. An option is in the money if the settlement price of the underlying futures contract at the termination of trading lies above the exercise price in the case of a call, or lies below the exercise price in the case of a put.~~

~~If the Final Settlement Price of the underlying futures contract, as determined in Rule 40103.A, occurs on any day other than the last day of trading, exercise and final settlement of the option will occur on that same day.~~

~~Corrections to option exercises may be accepted by the Clearing House after the 7:00 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

401A02.B. Assignment

~~Exercise notices accepted by the Clearing House shall be assigned through a process of random selection to clearing members with open short positions in the same series. A clearing member to which an exercise notice is assigned shall be notified thereof as soon as practicable after such notice is assigned by the Clearing House, but not later than 45 minutes prior to the opening of trading in the underlying futures contract on the following Business Day.~~

~~The clearing member assigned an exercise notice shall be assigned a short position in the underlying futures contract if a call was exercised or a long position if a put was exercised. The clearing member representing the option buyer shall be assigned a long position in the underlying futures contract if a call was exercised and a short position if a put was exercised.~~

~~All such futures positions shall be assigned at a price equal to the exercise price of the option and shall be marked to market in accordance with Rule 814 on the Trading Day of acceptance by the Clearing House of the exercise notice.~~

401A03. [RESERVED]

(End Chapter 401A)

INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 401A

~~Standard & Poor's, a division of the McGraw-Hill Companies, Inc. ("S&P"), licenses the Exchange to use various S&P commodity indices ("S&P Commodity Indices") in connection with the trading of futures contracts and options on futures contracts based upon such indices. S&P shall have no liability for damages, claims, losses or expenses caused by any errors or delays in calculating or disseminating the S&P Commodity Indices.~~

~~Standard & Poor's, a division of the McGraw-Hill Companies, Inc. ("S&P"), does not guarantee the accuracy and/or completeness of the S&P Commodity Indices or any data included therein. S&P makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the S&P Commodity Indices or any data included therein in connection with the trading of futures contracts, options on futures contracts and any other use. S&P makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the S&P Commodity Indices or any data included therein. Without limiting any of the foregoing, in no event shall S&P have any liability for any special;~~

punitive, indirect or consequential damages (including lost profits), even if notified of the possibility of such damages.

Chapter 415C

S&P GSCI™ Gold Excess Return Index Swaps (Cleared OTC)

415C00. SCOPE OF CHAPTER

This chapter is limited in application to the clearing of S&P GSCI™ Gold Excess Return Index Swaps (hereafter also referred to as “S&P GSCI™ Gold Excess Return 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 the licenses required by Standard & Poor’s with respect to such transactions. The identities of all parties to transactions in S&P GSCI™ Gold Excess Return Swaps shall be disclosed on an annual basis by CME to Standard & Poor’s for the sole purpose of enabling Standard and Poor’s to confirm that the parties have obtained the licenses required by Standard and Poor’s. Transactions in S&P GSCI™ Gold Excess Return Swaps shall also be subject to the general rules of the Exchange insofar as applicable. The clearing and settlement of transactions in S&P GSCI™ Gold Excess Return Swaps shall also be subject to the provisions of Chapter 8-F of the CME Rulebook.

For purposes of this chapter, unless otherwise specified, times referred to herein shall refer to and indicate Chicago time.

415C01. CONTRACT SPECIFICATIONS

415C01.A. Unit of Clearing

The unit of clearing shall be \$500 times the S&P GSCI™ Gold Excess Return Index. The S&P GSCI™ Gold Excess Return Index calculation procedures are defined in the S&P GSCI™ Index Methodology.

415C01.B. Hours for Clearing Entry

The Exchange shall determine the hours during which S&P GSCI™ Gold Excess Return Swaps may be submitted to the Clearing House.

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

415C01.C. Minimum Price Increments

Prices shall be quoted in terms of the S&P GSCI™ Gold Excess Return Index. The minimum fluctuation shall be 0.0001 index points, equivalent to \$0.05 per contract.

Contracts shall not be cleared on any other price basis.

415C01.D. Months Cleared

Clearing of S&P GSCI™ Gold Excess Return Swaps shall be conducted in such months as may be determined by the Exchange.

415C01.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.~~

~~**415C01.F. Last Day of Clearing**~~

~~The last day of clearing of S&P GSCI™ Gold Excess Return Swaps shall be the final settlement day as prescribed in Rule 415C05.~~

~~**415C01.G. [Reserved]**~~

~~**415C02. SETTLEMENT**~~

~~Settlement against S&P GSCI™ Gold Excess Return Swaps must be made through the Clearing House. Settlement under these rules shall be on the final settlement day (as described in Rule 415C05.) and shall be accomplished by cash settlement as hereinafter provided.~~

~~Clearing members holding open positions in an S&P GSCI™ Gold Excess Return 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 415C03.).~~

~~**415C03. FINAL SETTLEMENT PRICE**~~

~~Final settlement shall be based on the official settlement of the S&P GSCI™ Gold Excess Return 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.~~

~~415C04. RESERVED~~

~~415C05. FINAL SETTLEMENT DAY~~

~~The final settlement day shall be defined as the last Business Day of the contract month, or if the S&P GSCI™ Gold Excess Return Index is not published for that day, the first preceding Business Day for which the S&P GSCI™ Gold Excess Return Index was published.~~

~~415C06. DISPUTES~~

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

~~(End of Chapter 415C)~~

~~INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 415C~~

~~Standard & Poor's, a division of the McGraw-Hill Companies, Inc. ("S&P"), licenses the Exchange to use various S&P commodity indices ("S&P Commodity Indices") in connection with the clearing and trading of swaps contracts, futures contracts and options on futures contracts based upon such indices. S&P shall have no liability for damages, claims, losses or expenses caused by any errors or delays in calculating or disseminating the S&P Commodity Indices.~~

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Chapter 401A

Options on S&P GSCI™ Commodity Index Futures

401A00. SCOPE OF CHAPTER

This chapter is limited in application to options on S&P GSCI Commodity Index futures. In addition to

~~this chapter, options on S&P GSCI Commodity Index futures shall be subject to the general rules and regulations of the Exchange insofar as applicable.~~

~~For purposes of this chapter, unless otherwise specified, times referred to herein shall refer to and indicate Chicago time.~~

401A01. OPTIONS CHARACTERISTICS

401A01.A. Contract Months and Trading Hours

~~Options contracts shall be listed for such contract months and scheduled for trading during such hours as may be determined by the Exchange.~~

401A01.B. Trading Unit

~~The trading unit shall be an option to buy, in the case of the call, or to sell, in the case of the put, one S&P GSCI Commodity Index futures contract as specified in Chapter 401.~~

401A01.C. Minimum Fluctuations

~~The price of an option shall be quoted in S&P GSCI Futures Price Index points. Each 0.005 Index point shall represent \$1.25. The minimum fluctuation shall be 0.05 Index points representing \$12.50 (also known as one tick). Trades may also occur at a price of .025 Index points (\$6.25, also known as one-half tick) whether or not such trades result in the liquidation of positions for both parties to the trade.~~

401A01.D. Underlying Futures Contract

~~The underlying futures contract is the futures contract for the month in which the option expires. For example, the underlying futures contract for an option that expires in February is the February futures contract.~~

401A01.E. Exercise Prices

~~The exercise prices shall be stated in terms of the S&P GSCI Commodity Index futures contract which is deliverable upon exercise of the option. For all contract months, the exercise prices shall be even-numbered integers, e.g., 180, 182, 184, etc. In addition, for the nearest contract month, some exercise prices shall be at odd number integers, e.g., 180, 181, 182, etc., as is described below.~~

~~At the commencement of option trading in a contract month the Exchange shall list all eligible exercise prices in a range of 20 index points above and below the previous day's settlement price of the underlying futures contract. If the previous day's settlement price equals an eligible exercise price, then that exercise price shall be listed also.~~

~~When a sale, bid, offer, or settlement price in the underlying futures contract occurs at, or passes through, any exercise price, the Exchange shall list on the next Trading Day put and call options at the next higher (or next lower) exercise price within a 20 index point range above (or below) the exercise price at which or through which the underlying futures sale, bid, offer, or settlement price occurred. New options may be listed for trading up to and including the last day of trading.~~

~~When a contract month becomes the nearest contract month, the Exchange shall add exercise prices at an interval of odd-numbered integers in a range of 12 index points above and below the previous day's settlement price of the underlying futures contract. If the previous day's futures contract equals an eligible odd numbered exercise price, then that exercise price shall also be listed. Thereafter, when a sale, bid, offer, or settlement price in the underlying futures contract occurs at, or passes through, an odd-numbered exercise price, the Exchange shall list on the next Trading Day put and call options at the next higher (or next lower) exercise price within a 12 index point range above (or below) the exercise price at which or through which the underlying futures sale, bid, offer, or settlement price occurred.~~

401A01.F. — 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.~~

401A01.G. — [Reserved]

401A01.H. — [Reserved]

401A01.I. — Termination of Trading

~~Options trading shall terminate at the same date and time as the underlying futures contract.~~

401A01.J. — [Reserved]

401A02. — EXERCISE AND ASSIGNMENT

~~In addition to the applicable procedures and requirements of Chapter 7, the following shall apply to the exercise of the S&P GSCI Commodity Index options.~~

401A02.A. — Exercise of Option by Buyer

~~An option may be exercised by the buyer on any Business Day that the option is traded. Exercise of an option is accomplished by the clearing member representing the buyer presenting an exercise notice to the Clearing House by 7:00 p.m. on the day of exercise.~~

~~An option that is in the money and has not been liquidated or exercised prior to the termination of trading shall, in the absence of contrary instructions delivered to the Clearing House by 7:00 p.m. on the Business Day of expiration by the clearing member representing the option buyer, be automatically exercised. An option is in the money if the settlement price of the underlying futures contract at the termination of trading lies above the exercise price in the case of a call, or lies below the exercise price in the case of a put.~~

~~If the Final Settlement Price of the underlying futures contract, as determined in Rule 40103.A, occurs on any day other than the last day of trading, exercise and final settlement of the option will occur on that same day.~~

~~Corrections to option exercises may be accepted by the Clearing House after the 7:00 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

401A02.B. — Assignment

~~Exercise notices accepted by the Clearing House shall be assigned through a process of random selection to clearing members with open short positions in the same series. A clearing member to which an exercise notice is assigned shall be notified thereof as soon as practicable after such notice is assigned by the Clearing House, but not later than 45 minutes prior to the opening of trading in the underlying futures contract on the following Business Day.~~

~~The clearing member assigned an exercise notice shall be assigned a short position in the underlying futures contract if a call was exercised or a long position if a put was exercised. The clearing member representing the option buyer shall be assigned a long position in the underlying futures contract if a call was exercised and a short position if a put was exercised.~~

~~All such futures positions shall be assigned at a price equal to the exercise price of the option and shall be marked to market in accordance with Rule 814 on the Trading Day of acceptance by the Clearing House of the exercise notice.~~

401A03. — [RESERVED]

~~(End Chapter 401A)~~

INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 401A

~~Standard & Poor's, a division of the McGraw-Hill Companies, Inc. ("S&P"), licenses the Exchange to use various S&P commodity indices ("S&P Commodity Indices") in connection with the trading of futures contracts and options on futures contracts based upon such indices. S&P shall have no liability for damages, claims, losses or expenses caused by any errors or delays in calculating or disseminating the S&P Commodity Indices.~~

Standard & Poor's, a division of the McGraw-Hill Companies, Inc. ("S&P"), does not guarantee the accuracy and/or completeness of the S&P Commodity Indices or any data included therein. S&P makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the S&P Commodity Indices or any data included therein in connection with the trading of futures contracts, options on futures contracts and any other use. S&P makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the S&P Commodity Indices or any data included therein. Without limiting any of the foregoing, in no event shall S&P have any liability for any special, punitive, indirect or consequential damages (including lost profits), even if notified of the possibility of such damages.

Chapter 415C S&P GSCI™ Gold Excess Return Index Swaps (Cleared OTC)

415C00.—SCOPE OF CHAPTER

This chapter is limited in application to the clearing of S&P GSCI™ Gold Excess Return Index Swaps (hereafter also referred to as "S&P GSCI™ Gold Excess Return 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 the licenses required by Standard & Poor's with respect to such transactions. The identities of all parties to transactions in S&P GSCI™ Gold Excess Return Swaps shall be disclosed on an annual basis by CME to Standard & Poor's for the sole purpose of enabling Standard and Poor's to confirm that the parties have obtained the licenses required by Standard and Poor's. Transactions in S&P GSCI™ Gold Excess Return Swaps shall also be subject to the general rules of the Exchange insofar as applicable. The clearing and settlement of transactions in S&P GSCI™ Gold Excess Return Swaps shall also be subject to the provisions of Chapter 8-F of the CME Rulebook. For purposes of this chapter, unless otherwise specified, times referred to herein shall refer to and indicate Chicago time.

415C01.—CONTRACT SPECIFICATIONS

415C01.A.—Unit of Clearing

The unit of clearing shall be \$500 times the S&P GSCI™ Gold Excess Return Index. The S&P GSCI™ Gold Excess Return Index calculation procedures are defined in the S&P GSCI™ Index Methodology.

415C01.B.—Hours for Clearing Entry

The Exchange shall determine the hours during which S&P GSCI™ Gold Excess Return Swaps may be submitted to the Clearing House.

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

415C01.C.—Minimum Price Increments

Prices shall be quoted in terms of the S&P GSCI™ Gold Excess Return Index. The minimum fluctuation shall be 0.0001 index points, equivalent to \$0.05 per contract. Contracts shall not be cleared on any other price basis.

415C01.D.—Months Cleared

Clearing of S&P GSCI™ Gold Excess Return Swaps shall be conducted in such months as may be determined by the Exchange.

415C01.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.

415C01.F.—Last Day of Clearing

The last day of clearing of S&P GSCI™ Gold Excess Return Swaps shall be the final settlement day as prescribed in Rule 415C05.

415C01.G. [Reserved]

415C02. SETTLEMENT

Settlement against S&P GSCI™ Gold Excess Return Swaps must be made through the Clearing House. Settlement under these rules shall be on the final settlement day (as described in Rule 415C05.) and shall be accomplished by cash settlement as hereinafter provided.

Clearing members holding open positions in an S&P GSCI™ Gold Excess Return 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 415C03.).

415C03. FINAL SETTLEMENT PRICE

Final settlement shall be based on the official settlement of the S&P GSCI™ Gold Excess Return 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.

415C04. RESERVED

415C05. FINAL SETTLEMENT DAY

The final settlement day shall be defined as the last Business Day of the contract month, or if the S&P GSCI™ Gold Excess Return Index is not published for that day, the first preceding Business Day for which the S&P GSCI™ Gold Excess Return Index was published.

415C06. DISPUTES

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

(End of Chapter 415C)

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 415C

Standard & Poor's, a division of the McGraw-Hill Companies, Inc. ("S&P"), licenses the Exchange to use various S&P commodity indices ("S&P Commodity Indices") in connection with the clearing and trading of swaps contracts, futures contracts and options on futures contracts based upon such indices. S&P shall have no liability for damages, claims, losses or expenses caused by any errors or delays in calculating or disseminating the S&P Commodity Indices.

Standard & Poor's, a division of the McGraw-Hill Companies, Inc. ("S&P"), does not guarantee the accuracy and/or completeness of the S&P Commodity Indices or any data included therein. S&P makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the S&P Commodity Indices or any data included therein in connection with the trading of futures contracts, options on futures contracts and any other use. S&P makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the S&P Commodity Indices or any data included therein. Without limiting any of the foregoing, in no event shall S&P have any liability for any special, punitive, indirect or consequential damages (including lost profits), even if notified of the possibility of such damages.

Chapter 415D S&P GSCI™ Crude Oil Excess Return Index Swaps (Cleared OTC)

415D00. SCOPE OF CHAPTER

This chapter is limited in application to the clearing of S&P GSCI™ Crude Oil Excess Return Index Swaps (hereafter also referred to as "S&P GSCI™ Crude Oil Excess Return 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 the licenses required by Standard & Poor's with respect to such transactions. The identities of all parties to transactions in S&P GSCI™ Crude Oil Excess Return Swaps shall be disclosed on an annual basis by CME to Standard & Poor's for the sole purpose of enabling Standard and Poor's to confirm that the parties have obtained the licenses required by Standard and Poor's. Transactions in S&P GSCI™ Crude Oil Excess Return Swaps shall also be subject to the general rules of the Exchange insofar as applicable. The clearing and settlement of transactions in S&P GSCI™ Crude Oil Excess Return Swaps shall also be subject to the provisions of Chapter 8-F of the CME Rulebook.

For purposes of this chapter, unless otherwise specified, times referred to herein shall refer to and indicate Chicago time.

415D01. CONTRACT SPECIFICATIONS

415D01.A. Unit of Clearing

The unit of clearing shall be \$100 times the S&P GSCI™ Crude Oil Excess Return Index. The S&P GSCI™ Crude Oil Excess Return Index calculation procedures are defined in the S&P GSCI™ Index Methodology.

415D01.B. Hours for Clearing Entry

The Exchange shall determine the hours during which S&P GSCI™ Crude Oil Excess Return Swaps may be submitted to the Clearing House.

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

415D01.C. Minimum Price Increments

Prices shall be quoted in terms of the S&P GSCI™ Crude Oil Excess Return Index. The minimum fluctuation shall be 0.0001 index points, equivalent to \$0.01 per contract. Contracts shall not be cleared on any other price basis.

415D01.D. Months Cleared

Clearing of S&P GSCI™ Crude Oil Excess Return Swaps shall be conducted in such months as may be determined by the Exchange.

415D01.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.

415D01.F. — Last Day of Clearing

The last day of clearing of S&P GSCI™ Crude Oil Excess Return Swaps shall be the final settlement day as prescribed in Rule 415D05.

415D01.G. — [Reserved]

415D02. — SETTLEMENT

Settlement against S&P GSCI™ Crude Oil Excess Return Swaps must be made through the Clearing House. Settlement under these rules shall be on the final settlement day (as described in Rule 415D05.) and shall be accomplished by cash settlement as hereinafter provided.

Clearing members holding open positions in an S&P GSCI™ Crude Oil Excess Return 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 415D03.).

415D03. — FINAL SETTLEMENT PRICE

Final settlement shall be based on the official settlement of the S&P GSCI™ Crude Oil Excess Return 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:

- 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.

415D04. — [RESERVED]

415D05. — FINAL SETTLEMENT DAY

The final settlement day shall be defined as the last Business Day of the contract month, or if the S&P GSCI™ Crude Oil Excess Return Index is not published for that day, the first preceding Business Day for which the S&P GSCI™ Crude Oil Excess Return Index was published.

415D06. — DISPUTES

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

~~(End of Chapter 415D)~~

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 415D

~~Standard & Poor's, a division of the McGraw-Hill Companies, Inc. ("S&P"), licenses the Exchange to use various S&P commodity indices ("S&P Commodity Indices") in connection with the clearing and trading of swaps contracts, futures contracts and options on futures contracts based upon such indices. S&P shall have no liability for damages, claims, losses or expenses caused by any errors or delays in calculating or disseminating the S&P Commodity Indices.~~

~~Standard & Poor's, a division of the McGraw-Hill Companies, Inc. ("S&P"), does not guarantee the accuracy and/or completeness of the S&P Commodity Indices or any data included therein. S&P makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the S&P Commodity Indices or any data included therein in connection with the trading of futures contracts, options on futures contracts and any other use. S&P makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the S&P Commodity Indices or any data included therein. Without limiting any of the foregoing, in no event shall S&P have any liability for any special, punitive, indirect or consequential damages (including lost profits), even if notified of the possibility of such damages.~~

Chapter 415D

S&P GSCI™ Crude Oil Excess Return Index Swaps (Cleared OTC)

415D00. SCOPE OF CHAPTER

~~This chapter is limited in application to the clearing of S&P GSCI™ Crude Oil Excess Return Index Swaps (hereafter also referred to as "S&P GSCI™ Crude Oil Excess Return 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 the licenses required by Standard & Poor's with respect to such transactions. The identities of all parties to transactions in S&P GSCI™ Crude Oil Excess Return Swaps shall be disclosed on an annual basis by CME to Standard & Poor's for the sole purpose of enabling Standard and Poor's to confirm that the parties have obtained the licenses required by Standard and Poor's. Transactions in S&P GSCI™ Crude Oil Excess Return Swaps shall also be subject to the general rules of the Exchange insofar as applicable. The clearing and settlement of transactions in S&P GSCI™ Crude Oil Excess Return Swaps shall also be subject to the provisions of Chapter 8-F of the CME Rulebook.~~

~~For purposes of this chapter, unless otherwise specified, times referred to herein shall refer to and indicate Chicago time.~~

415D01. CONTRACT SPECIFICATIONS

415D01.A. Unit of Clearing

~~The unit of clearing shall be \$100 times the S&P GSCI™ Crude Oil Excess Return Index. The S&P GSCI™ Crude Oil Excess Return Index calculation procedures are defined in the S&P GSCI™ Index Methodology.~~

415D01.B. Hours for Clearing Entry

~~The Exchange shall determine the hours during which S&P GSCI™ Crude Oil Excess Return Swaps may be submitted to the Clearing House.~~

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

415D01.C. Minimum Price Increments

~~Prices shall be quoted in terms of the S&P GSCI™ Crude Oil Excess Return Index. The minimum fluctuation shall be 0.0001 index points, equivalent to \$0.01 per contract. Contracts shall not be cleared on any other price basis.~~

~~415D01.D. Months Cleared~~

~~Clearing of S&P GSCI™ Crude Oil Excess Return Swaps shall be conducted in such months as may be determined by the Exchange.~~

~~415D01.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.~~

~~415D01.F. Last Day of Clearing~~

~~The last day of clearing of S&P GSCI™ Crude Oil Excess Return Swaps shall be the final settlement day as prescribed in Rule 415D05.~~

~~415D01.G. [Reserved]~~

~~415D02. SETTLEMENT~~

~~Settlement against S&P GSCI™ Crude Oil Excess Return Swaps must be made through the Clearing House. Settlement under these rules shall be on the final settlement day (as described in Rule 415D05.) and shall be accomplished by cash settlement as hereinafter provided.~~

~~Clearing members holding open positions in an S&P GSCI™ Crude Oil Excess Return 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 415D03.).~~

~~415D03. FINAL SETTLEMENT PRICE~~

~~Final settlement shall be based on the official settlement of the S&P GSCI™ Crude Oil Excess Return 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.~~

~~415D04. [RESERVED]~~

~~415D05. FINAL SETTLEMENT DAY~~

~~The final settlement day shall be defined as the last Business Day of the contract month, or if the S&P GSCI™ Crude Oil Excess Return Index is not published for that day, the first preceding Business Day for which the S&P GSCI™ Crude Oil Excess Return Index was published.~~

~~415D06. DISPUTES~~

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

~~(End of Chapter 415D)~~

~~INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 415D~~

~~Standard & Poor's, a division of the McGraw-Hill Companies, Inc. ("S&P"), licenses the Exchange to use various S&P commodity indices ("S&P Commodity Indices") in connection with the clearing and trading of swaps contracts, futures contracts and options on futures contracts based upon such indices. S&P shall have no liability for damages, claims, losses or expenses caused by any errors or delays in calculating or disseminating the S&P Commodity Indices.~~

~~Standard & Poor's, a division of the McGraw-Hill Companies, Inc. ("S&P"), does not guarantee the accuracy and/or completeness of the S&P Commodity Indices or any data included therein. S&P makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the S&P Commodity Indices or any data included therein in connection with the trading of futures contracts, options on futures contracts and any other use. S&P makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the S&P Commodity Indices or any data included therein. Without limiting any of the foregoing, in no event shall S&P have any liability for any special, punitive, indirect or consequential damages (including lost profits), even if notified of the possibility of such damages.~~

Position Limit Table at the end of CME Rule Chapter 5:
 Remove reference to S&P GSCI options Rule Chapter 401A
 Remove S&P GSCI Gold swap-GDI
 Remove S&P GSCI Crude Oil swap-GCO

Contract Name	Rule	Commodity
	Chapter	Code
Cash Settled Butter	56 & 56A	CB
Nonfat Dry Milk	54 & 54A	NF
Class III Milk	52 & 52A	DA
Midsize Options on Class III Milk	52B	JQ
Class IV Milk	55 & 55A	DK
CME Dry Whey	57 & 57A	DY
Cheese (CASH-SETTLED)	60 & 60A	CSC
Feeder Cattle	102 & 102A	62
S&P GOLDMAN SACHS Commodity Index	401 & 401A	GI
S&P GSCI™ ER Index	415	GA
S&P GSCI™ ER Index Swaps (Cleared OTC)	415A	SES
S&P GSCI™ Enhanced ER Index Swaps (Cleared	415B	RRE
S&P GSCI™ Gold Excess Return Index Swaps (C	415C	GDI
S&P GSCI™ Crude Oil Excess Return Index Swa	415D	GCO
S&P GSCI™ ER Index 2 Month Forward Swaps (415E	SE2
S&P GSCI™ ER Index 3 Month Forward Swaps (415F	SE3