



Christopher Bowen  
Managing Director and Chief Regulatory Counsel  
Legal Department

April 14, 2014

**VIA E-MAIL**

Ms. Melissa Jurgens  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, DC 20581

**RE: CFTC Regulation 40.6(a) Certification. Issuance of CME Group Special Executive Report S-7074 Regarding Contract Month Rollover Date for GSCI™ Commodity Index Futures Contract.  
CME Submission No. 14-130**

Dear Ms. Jurgens:

Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it is self-certifying CME Group Special Executive Report S-7074 (“S-7074”) concerning the contract month rollover date in the GSCI™ Commodity Index futures (Rulebook Chapter: 401; Globex Code: GD; Clearing/CME Trading Floor Code: GI). As noted in S-7074, the second contract month position will move into the lead contract month position as of the 5<sup>th</sup> business day of each calendar month. The lead month contract designation is used in the determination of daily settlement prices and S-7074 codifies current rollover practice in this regard.

The Market Regulation Department 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, staff identified that the codification of the rollover date as set forth in S-7074 may have some bearing on the following Core Principle:

Availability of General Information: As required by this Core Principle, the Exchange is publicly issuing S-7074 to ensure that the marketplace is aware of which contract month is the designated lead month contract for purposes of deriving daily settlement prices.

The Exchange certifies that the issuance of S-7074 complies with the Act and regulations thereunder. There were no substantive opposing views to this proposal. S-7074 appears as Exhibit A.

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>.

If you have any questions regarding this submission, please contact me at 212-299-2200 or via e-mail at [Christopher.Bowen@cmegroup.com](mailto:Christopher.Bowen@cmegroup.com). Please reference CME Submission No. 14-130 in any related correspondence.

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – SER S-7074

## Exhibit A



### Special Executive Report

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**S-7074**

**Date: April 15, 2014**

#### **Contract Month Rollover Date in the S&P GSCI™ Commodity Index Futures**

Effective with the May 2014 contract month expiration, the Chicago Mercantile Exchange Inc. will adopt the 5<sup>th</sup> business day of the expiring contract month as the rollover date in S&P GSCI™ Commodity Index futures (Rulebook Chapter: 401; Globex Code: GD; Clearing Code/CME Trading Floor: GI). As of the 5<sup>th</sup> business day of each month, the contract month in the second contract month position will become the designated lead month contract.

For example, the current lead contract month in the S&P GSCI™ Commodity Index futures is May 2014. The June 2014 contract month will become the lead month on May 7<sup>th</sup>, 2014, which is the 5<sup>th</sup> business day of May.

The table below identifies rollover dates for the remainder of 2014.

<b>Year</b>	<b>Month</b>	<b>Expiration Date</b>	<b>Rollover Date</b>	<b>New Lead Month</b>
<b>2014</b>	May	5/15/2014	5/7/2014	June
<b>2014</b>	June	6/16/2014	6/6/2014	July
<b>2014</b>	July	7/16/2104	7/8/2014	August
<b>2014</b>	August	8/15/2014	8/7//2014	September
<b>2014</b>	September	9/16/2014	9/8/2014	October
<b>2014</b>	October	10/15/2014	10/7/2014	November
<b>2014</b>	November	11/17/2014	11/7/2014	December
<b>2014</b>	December	12/15/2014	12/5/2014	January 2015

If you have any questions, please call the CME Global Command Center at 800.438.8616, in Europe at 44.800.898.013, or in Asia at 65.6532.5010

For media inquiries concerning this Special Executive Report, please contact CME Group Corporate Communications at 312.930.3434 or [news@cmegroup.com](mailto:news@cmegroup.com).