

MARKET REGULATION ADVISORY NOTICE

Exchange	CME, CBOT, NYMEX & COMEX
Subject	Revised List of Products Subject to Large Trader Reporting of Physical Commodity Swaps under CFTC Part 20 Regulations
Rule References	Rule 561
Advisory Date	June 2, 2015
Advisory Number	CME Group RA1507-5

This Market Regulation Advisory Notice contains an updated list of products subject to large trader reporting requirements under the CFTC's Part 20 Regulations (Large Trader Reporting for Physical Commodity Swaps). This notice supersedes Market Regulation Advisory Notice RA1505-5 from April 21, 2015.

Clearing Code	Product Name	Product Chapter in Relevant Rulebook
SES	S&P GSCI ER Index Swaps	CME Chapter 415A
RRE	S&P GSCI Enhanced ER Index Swaps	CME Chapter 415B
SE2	S&P GSCI ER Index 2 Month Forward Swaps	CME Chapter 415E
SE3	S&P GSCI ER Index 3 Month Forward Swaps	CME Chapter 415F
DGS	Bloomberg Commodity Index Swaps*	CBOT Chapter 29A
DG2	Bloomberg Commodity Index 2-Month Forward Swaps*	CBOT Chapter 29B
DG3	Bloomberg Commodity Index 3-Month Forward Swaps*	CBOT Chapter 29C

* Formerly called DJ UBS

The four products listed below were delisted on June 1, 2015. They are no longer subject to Part 20 regulations:

Clearing Code	Product Name
CCS	Corn Calendar Swaps
SNS	Soybean Calendar Swaps
WCS	Wheat Calendar Swaps
KWS	KC HRW Wheat Calendar Swaps

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