

## MARKET REGULATION ADVISORY NOTICE

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<b>Exchange</b>	<b>CME, CBOT, NYMEX &amp; COMEX</b>
<b>Subject</b>	<b>Revised List of Products Subject to Large Trader Reporting of Physical Commodity Swaps under CFTC Part 20 Regulations</b>
<b>Rule References</b>	<b>Rule 561</b>
<b>Advisory Date</b>	<b>December 6, 2021</b>
<b>Advisory Number</b>	<b>CME Group RA2118-5</b>

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 RA1507-5 from June 2, 2015.

<b>Clearing Code</b>	<b>Product Name</b>	<b>Product Chapter in Relevant Rulebook</b>
SES	S&P GSCI ER Index Swaps	CME Chapter 415A
RRE	S&P GSCI Enhanced ER Index Swaps	CME Chapter 415B
DGS	Bloomberg Commodity Index Swaps*	CBOT Chapter 29A

\* Formerly called DJ UBS

Questions regarding this Advisory Notice may be directed to Lou Abarcar, Data Investigations Architect, Market Regulation, at 312.341.3236.

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