

**CME CLEARING
ADVISORY NOTICE**

10-265

To: All SPAN Users and Programmers
Clearing Members Firms
Back Office Managers
Software Providers

From: CME Clearing

Subject: SPAN Combined Commodity Code Changes for New York Products Coming
Friday August 6, 2010

Date: June 23, 2010

This Advisory supersedes Clearing Advisory 10-253, related to the same subject.

CME Clearing will adjust all NYMEX and COMEX SPAN combined commodity codes, effective **Friday August 6, 2010**. All SPAN files will be affected beginning with the “early” end-of-day cycle on that date.

Note that this is the identical change that was described in Clearing Advisory 10-253, but the date is pushed back from this Friday June 25, to Friday August 6.

SPAN combined commodity codes are used to link various CME Group product and product type combinations together. For instance, product codes **GC** (Gold Futures), **OG** (Options on Gold Futures), and **8Q** (e-Mini Gold Futures) all belong to combined commodity code **CMX-GC**.

Currently all combined commodity codes for COMEX products begin with “**CMX-**,” and all combined commodity codes for NYMEX products begin with “**NYM-**.” This system worked well in the past, given the six-byte maximum length for combined commodity codes and since as both NYMEX and COMEX used only 2-character codes to define products. Now, with the pace of expansion of NYMEX product listings, we have begun using three-byte product codes, and hence have to change the convention for assigning combined commodity codes.

The new convention is that combined commodity codes for NYMEX products will start with **NY-**, and codes for COMEX products will start with **CX-**.

The new convention will be reflected in the Expanded Format files (files that end in “.pa2,” as well as the “.xml” versions of the files). The fixed-format SPAN file layouts are always available at <http://www.cme.com/span/span1300.htm>. Always look at the “Expanded Format” when choosing a layout for the “.pa2” files.

New test files will be available in the in the testDev folder on the FTP site: <ftp://ftp.cme.com/pub/span/data/cme/testDev/> beginning Monday June 28, 2010. While the newer files will contain more current information, you may use the files that were created back in April and May to test your system’s capabilities in this regard.

Note that only SPAN files are affected. Nothing changes with trade or position processing.

For any questions with regard to this change, please contact the Clearing Risk Department at 312-648-3888.