

## Advisory Notice

Clearing House

#10-404

TO: Clearing Member Firms  
Back Office Managers

FROM: CME Clearing

SUBJECT: Products in the new Cleared OTC Regulatory Class

DATE: September 24, 2010

For your convenience, here is an updated master list of all the CME Group products which are moving on Monday, October 4<sup>th</sup>, 2010 from the 30.7 Secured regulatory class, to the new Cleared OTC Customer Sequestered (**COTC**) regulatory class.

- CBOT DJ-UBSCI Excess Return Forwards and Swaps (product exchange **CBT**, product type **FUT**, product codes **DG2**, **DG3**, **DGS**)
- CME S&P-GSCI Excess Return Forwards and Swaps (product exchange **CME**, product type **FUT**, product codes **ERF**, **GCO**, **GDI**, **SE2**, **SE3**, **SES**)
- Eris interest-rate swap futures (product exchange **CME**, product type **FUT**, product codes beginning with **Z** and followed by five digits – for example, **Z00001**)
- COMEX OTC London Gold forwards (product exchange **COMEX**, product type **FWD**, product code **GB**)
- NYMEX wet freight forwards (product exchange **NYMEX**, product type **FWD**, product codes **FB9**, **FC2**, **FC4**, **FC5**, **FC6**, **FDD**, **FPA**, **FT3**, **FT5**, **FT7**)
- All CME-cleared Credit Default Swaps (product exchange **CMD**, product type **CDS**, product codes **CG12V2**, **CG13**, **CG14**, **CG15**)

Full details on the regulatory and reporting implications of the new regulatory class are available from CME's website under Advisory 10-400 or click on the below link to access it:  
[www.cmegroup.com/tools-information/lookups/advisories/clearing/files/Chadv10-400.pdf](http://www.cmegroup.com/tools-information/lookups/advisories/clearing/files/Chadv10-400.pdf)

For more information please contact CME Clearing at 312-930-3170.