

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 4th, 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

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