

MARKET REGULATION ADVISORY NOTICE

Exchange	CME, CBOT, NYMEX, COMEX & CME SEF
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	April 21, 2015
Advisory Number	CME Group RA1505-5

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 RA1407-5 from September 29, 2014.

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
CCS	Corn Calendar Swaps	CBOT Chapter 10C
SNS	Soybean Calendar Swaps	CBOT Chapter 11D
WCS	Wheat Calendar Swaps	CBOT Chapter 14C
DGS	CBOT Dow Jones-UBS Commodity Index Swaps	CBOT Chapter 29A
DG2	DJ-UBS Commodity Index 2 Month Forward Index Swaps	CBOT Chapter 29B
DG3	DJ-UBS Commodity Index 3 Month Forward Index Swaps	CBOT Chapter 29C
KWS	KC HRW Wheat Calendar Swaps	CBOT Chapter 14I

The two products listed below were delisted on March 30, 2015. They are no longer subject to Part 20 regulations:

Clearing Code	Product Name
CAW	AUD Chicago Soft Red Winter Wheat Swaps
KAW	AUD KC Hard Red Winter Wheat Swaps

Questions regarding this Advisory Notice may be directed to the following individuals in Market Regulation:

Sandra Valtierra, Manager, 312.347.4137
James Moran, Executive Director, 312.435.3671

For media inquiries concerning this Advisory Notice, please contact CME Group Corporate Communications at 312.930.3434 or news@cmegroup.com.