CONFIRMATION OF CHANGES TO THE CLEARING PROCEDURES

Introduction

1. This Notice confirms changes to the CME Clearing Europe Limited (“CMECE”) Clearing Procedures. The changes relate to the UK Natural Gas Delivery Procedures (starting on page 36) and the Dutch Natural Gas Delivery Procedures (starting on page 44).

2. Please note that the Commodities Contract Module has also been amended.

3. The new Procedures and Commodities Contract Module can be found in the appendices, along with track-changes versions of these documents.

4. The revised Procedures and Commodities Contract Module will be effective immediately and will be published on our website: www.cmeclearingeurope.com. Any comments or queries on this Notice should be sent to compliance@cmeclearingeurope.com.

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Attachments

Appendix 1 CMECE Clearing Procedures
Appendix 2 Comparison of CMECE Clearing Procedures against current version
Appendix 3 CMECE Commodities Contract Module
Appendix 4 Comparison of CMECE Commodities Contract Module against current version