To: Clearing Members
   Brokers
   Customers

From: CME Clearing Europe Limited (the Clearing House)

Advisory No.: 13-03

Notice Date: 4 January 2013

European Gasoil Contracts

1 Introduction

1.1 ICE Futures Europe has determined that the Gasoil futures contracts shall be withdrawn, with the January 2015 being the last available contract month.

1.2 As a consequence, the Clearing House will amend the availability of commodities related the ICE Gasoil contract, with December 2014 being the last available contract month.

1.3 This amendment shall affect the following commodities, with immediate effect.

<table>
<thead>
<tr>
<th>Contract Name</th>
<th>Code</th>
<th>Chapter</th>
</tr>
</thead>
<tbody>
<tr>
<td>European Gasoil (ICE) Calendar Swap</td>
<td>EGX</td>
<td>226</td>
</tr>
<tr>
<td>European Gasoil (ICE) Mini Calendar Swap</td>
<td>EQA</td>
<td>227</td>
</tr>
<tr>
<td>European Gasoil (ICE) Mini Penultimate Swap</td>
<td>E7F</td>
<td>228</td>
</tr>
<tr>
<td>European Gasoil (ICE) Crack Spread Swap</td>
<td>EGZ</td>
<td>229</td>
</tr>
<tr>
<td>European Gasoil (ICE) Average Price Option</td>
<td>EF7</td>
<td>230</td>
</tr>
<tr>
<td>European Gasoil European Style Option</td>
<td>EF8</td>
<td>231</td>
</tr>
<tr>
<td>European Gasoil 0.1% Barges fob Rotterdam (Platts) vs. European Gasoil (ICE) Spread Calendar Swap</td>
<td>EWQ</td>
<td>233</td>
</tr>
<tr>
<td>European Gasoil 0.1% Barges fob Rotterdam (Platts) vs. European Gasoil (ICE) Spread Balmo Swap</td>
<td>E6V</td>
<td>234</td>
</tr>
<tr>
<td>European Gasoil 0.1% Cargoes cif NWE (Platts) vs. European Gasoil (ICE) Spread Calendar Swap</td>
<td>ETU</td>
<td>235</td>
</tr>
<tr>
<td>European Gasoil 0.1% Cargoes cif Med (Platts) vs. European Gasoil (ICE) Spread Calendar Swap</td>
<td>EZ5</td>
<td>237</td>
</tr>
<tr>
<td>European Gasoil 0.1% Cargoes cif Med (Platts) vs. European Gasoil (ICE) Spread Balmo Swap</td>
<td>E8W</td>
<td>238</td>
</tr>
<tr>
<td>New York Heating Oil (NYMEX) vs. European Gasoil (ICE) Spread Calendar Swap</td>
<td>EHA</td>
<td>242</td>
</tr>
<tr>
<td>Singapore Gasoil (Platts) vs. European Gasoil (ICE) Spread Calendar Swap</td>
<td>EGA</td>
<td>247</td>
</tr>
<tr>
<td>European Diesel 10ppm Barges fob Rotterdam (Platts) vs. European Gasoil (ICE) Spread Calendar Swap</td>
<td>EET</td>
<td>249</td>
</tr>
<tr>
<td>Commodity 1</td>
<td>Commodity 2</td>
<td>Swap Type</td>
</tr>
<tr>
<td>------------</td>
<td>-------------</td>
<td>-----------</td>
</tr>
<tr>
<td>European Diesel 10ppm Barges fob Rotterdam (Platts) vs. European Gasoil (ICE) Spread Balmo Swap</td>
<td>European Gasoil (ICE) Spread Balmo Swap</td>
<td>E7X</td>
</tr>
<tr>
<td>European ULSD 10ppm Cargoes cif NWE (Platts) vs. European Gasoil (ICE) Spread Calendar Swap</td>
<td>European Gasoil (ICE) Spread Calendar Swap</td>
<td>ETP</td>
</tr>
<tr>
<td>European ULSD 10ppm Cargoes cif NWE (Platts) vs. European Gasoil (ICE) Spread Balmo Swap</td>
<td>European Gasoil (ICE) Spread Balmo Swap</td>
<td>E3V</td>
</tr>
<tr>
<td>European ULSD 10ppm Cargoes cif Med (Platts) vs. European Gasoil (ICE) Spread Calendar Swap</td>
<td>European Gasoil (ICE) Spread Calendar Swap</td>
<td>EZ7</td>
</tr>
<tr>
<td>European ULSD 10ppm Cargoes cif Med (Platts) vs. European Gasoil (ICE) Spread Balmo Swap</td>
<td>European Gasoil (ICE) Spread Balmo Swap</td>
<td>E7V</td>
</tr>
<tr>
<td>European Jet Kerosene Barges fob Rotterdam (Platts) vs. European Gasoil (ICE) Spread Calendar Swap</td>
<td>European Gasoil (ICE) Spread Calendar Swap</td>
<td>EJR</td>
</tr>
<tr>
<td>European Jet Kerosene Cargoes cif NWE (Platts) vs. European Gasoil (ICE) Spread Calendar Swap</td>
<td>European Gasoil (ICE) Spread Calendar Swap</td>
<td>EJC</td>
</tr>
<tr>
<td>European Jet Kerosene Cargoes cif NWE (Platts) vs. European Gasoil (ICE) Spread Balmo Swap</td>
<td>European Gasoil (ICE) Spread Balmo Swap</td>
<td>E6X</td>
</tr>
<tr>
<td>European Gasoil (ICE) Micro Calendar Swap</td>
<td></td>
<td>MGXE</td>
</tr>
<tr>
<td>European Gasoil (Euro Denominated) (ICE) Micro Calendar Swap</td>
<td></td>
<td>GXE</td>
</tr>
<tr>
<td>European RME Biodiesel fob Rotterdam (Argus) vs. European Gasoil (ICE) Spread Calendar Swap</td>
<td>European Gasoil (ICE) Spread Calendar Swap</td>
<td>EKE</td>
</tr>
<tr>
<td>European FAME 0 Biodiesel fob Rotterdam (Argus) vs. European Gasoil (ICE) Spread Calendar Swap</td>
<td>European Gasoil (ICE) Spread Calendar Swap</td>
<td>ELE</td>
</tr>
<tr>
<td>European RME Biodiesel fob Rotterdam (RED Compliant) (Argus) vs. European Gasoil (ICE) Spread Calendar Swap</td>
<td>European Gasoil (ICE) Spread Calendar Swap</td>
<td>EBFR</td>
</tr>
<tr>
<td>European FAME 0 Biodiesel fob Rotterdam (RED Compliant) (Argus) vs. European Gasoil (ICE) Spread Calendar Swap</td>
<td>European Gasoil (ICE) Spread Calendar Swap</td>
<td>EFBT</td>
</tr>
<tr>
<td>Soybean Oil (CBOT) vs. European Gasoil (ICE) Modified Calendar Swap</td>
<td></td>
<td>BOGE</td>
</tr>
</tbody>
</table>

1.4 Amendments to the CMECE OTC Commodity Contracts Contract Module to reflect these changes can be found in the Attachment to this Advisory Notice.

1.5 Following the expiry of the December 2014 contract month for each of these commodities, the relevant Chapters will be deleted in from the OTC Commodity Contracts Contract Module in their entirety.

2 Further Information

2.1 For further information please contact Clearing Support on +44 (0)20 3379 3131 or email: ClearingSupport@cme-clearing-europe.com.
Advisory Notice 12-03

Attachment

Rules changes are shown below. Additions are shown in red underline. There are no proposed deletions.

Chapter 226
European Gasoil (ICE) Calendar Swap
22603. Contract Months
22603.1 European Gasoil (ICE) Calendar Swap shall be available for consecutive calendar months for the balance of the current calendar year and two additional full calendar years, subject to 22603.2 below.
22603.2 No contract months shall be made available after the December 2014 contract month.

Chapter 227
European Gasoil (ICE) Mini Calendar Swap
22703. Contract Months
22703.1 European Gasoil (ICE) Mini Calendar Swaps shall be available for 36 consecutive calendar months, subject to 22703.2 below.
22703.2 No contract months shall be made available after the December 2014 contract month.

Chapter 228
European Gasoil (ICE) Mini Penultimate Swap
22803. Contract Months
22803.1 European Gasoil (ICE) Mini Penultimate Swaps shall be available for 36 consecutive calendar months, subject to 22803.2 below.
22803.2 No contract months shall be made available after the December 2014 contract month.

Chapter 229
European Gasoil (ICE) Crack Spread Swap
22903. Contract Months
22903.1 European Gasoil (ICE) Crack Spread Swaps shall be available for 48 consecutive calendar months, subject to 22903.2 below.
22903.2 No contract months shall be made available after the December 2014 contract month.

Chapter 230
European Gasoil (ICE) Average Price Option
23003. Contract Months
23003.1 European Gasoil (ICE) Average Price Options shall be available for consecutive calendar months for the balance of the current calendar year and two additional full calendar years, subject to 23003.2 below.
23003.2 No contract months shall be made available after the December 2014 contract month.
Chapter 231
European Gasoil European Style Option

23103. **Contract Months**

23103.1 European Gasoil European Style Options shall be available for 36 consecutive calendar months, subject to 23103.2 below.

23103.2 No contract months shall be made available after the December 2014 contract month.

Chapter 233
European Gasoil 0.1% Barges fob Rotterdam (Platts) vs. European Gasoil (ICE) Spread Calendar Swap

23303. **Contract Months**

23303.1 The European Gasoil 0.1% Barges fob Rotterdam (Platts) vs. European Gasoil (ICE) Spread Calendar Swap shall be available for 52 consecutive calendar months, subject to 23303.2 below.

23303.2 No contract months shall be made available after the December 2014 contract month.

Chapter 234
European Gasoil 0.1% Barges fob Rotterdam (Platts) vs. European Gasoil (ICE) Spread Balmo Swap

23403. **Contract Months**

23403.1 European Gasoil 0.1% Barges fob Rotterdam (Platts) vs. European Gasoil (ICE) Spread Balmo Swaps shall be available for the current calendar month, and for the following calendar month for ten business days prior to the start of the calendar month. For each available Contract Month, a start date of any business day from and including the current business day may be selected, subject to 23403.2 below.

23403.2 No contract months shall be made available after the December 2014 contract month.

Chapter 235
European Gasoil 0.1% Cargoes cif NWE (Platts) vs. European Gasoil (ICE) Spread Calendar Swap

23503. **Contract Months**

23503.1 The European Gasoil 0.1% Cargoes cif NWE (Platts) vs. European Gasoil (ICE) Spread Calendar Swap shall be available for 52 consecutive calendar months, subject to 23503.2 below.

23503.2 No contract months shall be made available after the December 2014 contract month.

Chapter 237
European Gasoil 0.1% Cargoes cif Med (Platts) vs. European Gasoil (ICE) Spread Calendar Swap

23703. **Contract Months**

23703.1 The European Gasoil 0.1% Cargoes cif Med (Platts) vs. European Gasoil (ICE) Spread Calendar Swap shall be available for 48 consecutive calendar months, subject to 23703.2 below.

23703.2 No contract months shall be made available after the December 2014 contract month.

Chapter 238
European Gasoil 0.1% Cargoes cif Med (Platts) vs. European Gasoil (ICE) Spread Balmo Swap

23803. **Contract Months**

23803.1 European Gasoil 0.1% Cargoes cif Med (Platts) vs. European Gasoil (ICE) Spread Balmo Swaps shall be available for the current calendar month, and for the following calendar month for ten business days prior to the start of the calendar month. For each available Contract Month, a start
date of any business day from and including the current business day may be selected, subject to 23803.2 below.

23803.2 No contract months shall be made available after the December 2014 contract month.

Chapter 242
New York ULSD Heating Oil (NYMEX) vs. European Gasoil (ICE) Spread Calendar Swap
24203. Contract Months
24203.1 The New York ULSD Heating Oil (NYMEX) vs. European Gasoil (ICE) Spread Calendar Swap shall be available for the current year and the next three years, subject to 24203.2 below.

24203.2 No contract months shall be made available after the December 2014 contract month.

Chapter 247
Singapore Gasoil (Platts) vs. European Gasoil (ICE) Spread Calendar Swap
24703. Contract Months
24703.1 The Singapore Gasoil (Platts) vs. European Gasoil (ICE) Spread Calendar Swap shall be available for the current year and the next two years, subject to 24703.2 below.

24703.2 No contract months shall be made available after the December 2014 contract month.

Chapter 249
European Diesel 10ppm Barges fob Rotterdam (Platts) vs. European Gasoil (ICE) Spread Calendar Swap
24903. Contract Months
24903.1 The European Diesel 10ppm Barges fob Rotterdam (Platts) vs. European Gasoil (ICE) Spread Calendar Swap shall be available for the current year and the next two years, subject to 24903.2 below.

24903.2 No contract months shall be made available after the December 2014 contract month.

Chapter 250
European Diesel 10ppm Barges fob Rotterdam (Platts) vs. European Gasoil (ICE) Spread Balmo Swap
25003. Contract Months
25003.1 European Diesel 10ppm Barges fob Rotterdam (Platts) vs. European Gasoil (ICE) Spread Balmo Swaps shall be available for the current calendar month, and for the following calendar month for ten business days prior to the start of the calendar month. For each available Contract Month, a start date of any business day from and including the current business day may be selected, subject to 25003.2 below.

25003.2 No contract months shall be made available after the December 2014 contract month.

Chapter 251
European ULSD 10ppm Cargoes cif NWE (Platts) vs. European Gasoil (ICE) Spread Calendar Swap
25103. Contract Months
25103.1 European ULSD 10ppm Cargoes cif NWE (Platts) vs. European Gasoil (ICE) Spread Calendar Swaps shall be available for 52 consecutive calendar months, subject to 25103.2 below.

25103.2 No contract months shall be made available after the December 2014 contract month.
Chapter 252
European ULSD 10ppm Cargoes cif NWE (Platts) vs. European Gasoil (ICE) Spread Balmo Swap

25203. Contract Months

25203.1 European ULSD 10ppm Cargoes cif NWE (Platts) vs. European Gasoil (ICE) Spread Balmo Swaps shall be available for the current calendar month, and for the following calendar month for ten business days prior to the start of the calendar month. For each available Contract Month, a start date of any business day from and including the current business day may be selected, subject to 25203.2 below.

25203.2 No contract months shall be made available after the December 2014 contract month.

Chapter 254
European ULSD 10ppm Cargoes cif Med (Platts) vs. European Gasoil (ICE) Spread Calendar Swap

25403. Contract Months

25403.1 European ULSD 10ppm Cargoes cif Med (Platts) vs. European Gasoil (ICE) Spread Calendar Swaps shall be available for 48 consecutive calendar months, subject to 25403.2 below.

25403.2 No contract months shall be made available after the December 2014 contract month.

Chapter 255
European ULSD 10ppm Cargoes cif Med (Platts) vs. European Gasoil (ICE) Spread Balmo Swap

25503. Contract Months

25503.1 European ULSD 10ppm Cargoes cif Med (Platts) vs. European Gasoil (ICE) Spread Balmo Swaps shall be available for the current calendar month, and for the following calendar month for ten business days prior to the start of the calendar month. For each available Contract Month, a start date of any business day from and including the current business day may be selected, subject to 25503.2 below.

25503.2 No contract months shall be made available after the December 2014 contract month.

Chapter 268
European Jet Kerosene Barges fob Rotterdam (Platts) vs. European Gasoil (ICE) Spread Calendar Swap

26803. Contract Months

26803.1 European Jet Kerosene Barges fob Rotterdam (Platts) vs. European Gasoil (ICE) Spread Calendar Swaps shall be available for consecutive calendar months for the balance of the current calendar year and two additional full calendar years, subject to 26803.2 below.

26803.2 No contract months shall be made available after the December 2014 contract month.

Chapter 270
European Jet Kerosene Cargoes cif NWE (Platts) vs. European Gasoil (ICE) Spread Calendar Swap

27003. Contract Months

27003.1 European Jet Kerosene Cargoes cif NWE (Platts) vs. European Gasoil (ICE) Spread Calendar Swaps shall be available for consecutive calendar months for the balance of the current calendar year and two additional full calendar years, subject to 27003.2 below.

27003.2 No contract months shall be made available after the December 2014 contract month.
Chapter 271
European Jet Kerosene Cargoes cif NWE (Platts) vs. European Gasoil (ICE) Spread Balmo Swap

27103. Contract Months
27103.1 European Jet Kerosene Cargoes cif NWE (Platts) vs. European Gasoil (ICE) Spread Balmo Swaps shall be available for the current calendar month, and for the following calendar month for ten business days prior to the start of the calendar month. For each available Contract Month, a start date of any business day from and including the current business day may be selected, subject to 27103.2 below.

27103.2 No contract months shall be made available after the December 2014 contract month.

Chapter 307
European Gasoil (ICE) Micro Calendar Swap

30703. Contract Months
30703.1 European Gasoil (ICE) Micro Calendar Swap shall be available for consecutive calendar months for the balance of the current calendar year and two additional full calendar years, subject to 30703.2 below.

30703.2 No contract months shall be made available after the December 2014 contract month.

Chapter 308
European Gasoil (Euro Denominated) (ICE) Micro Calendar Swap

30803. Contract Months
30803.1 European Gasoil (Euro Denominated) (ICE) Micro Calendar Swap shall be available for consecutive calendar months for the balance of the current calendar year and two additional full calendar years, subject to 30803.2 below.

30803.2 No contract months shall be made available after the December 2014 contract month.

Chapter 407
European RME Biodiesel fob Rotterdam (Argus) vs. European Gasoil (ICE) Spread Calendar Swap

40703. Contract Months
40703.1 European RME Biodiesel fob Rotterdam (Argus) vs. European Gasoil (ICE) Spread Calendar Swaps shall be available for 24 consecutive calendar months, subject to 40703.2 below.

40703.2 No contract months shall be made available after the December 2014 contract month.

Chapter 408
European FAME 0 Biodiesel fob Rotterdam (Argus) vs. European Gasoil (ICE) Spread Calendar Swap

40803. Contract Months
40803.1 European FAME 0 Biodiesel fob Rotterdam (Argus) vs. European Gasoil (ICE) Spread Calendar Swaps shall be available for 24 consecutive calendar months, subject to 40803.2 below.

40803.2 No contract months shall be made available after the December 2014 contract month.
Chapter 412
European RME Biodiesel fob Rotterdam (RED Compliant) (Argus) vs. European Gasoil (ICE) Spread Calendar Swap

41203. Contract Months

41203.1 European RME Biodiesel fob Rotterdam (RED Compliant) (Argus) vs. European Gasoil (ICE) Spread Calendar Swaps shall be available for 24 consecutive calendar months, subject to 41203.2 below.

41203.2 No contract months shall be made available after the December 2014 contract month.

Chapter 413
European FAME 0 Biodiesel fob Rotterdam (RED Compliant) (Argus) vs. European Gasoil (ICE) Spread Calendar Swap

41303. Contract Months

41303.1 European FAME 0 Biodiesel fob Rotterdam (RED Compliant) (Argus) vs. European Gasoil (ICE) Spread Calendar Swaps shall be available for 24 consecutive calendar months, subject to 41303.2 below.

41303.2 No contract months shall be made available after the December 2014 contract month.

Chapter 804
Soybean Oil (CBOT) vs. European Gasoil (ICE) Modified Calendar Swap

80403. Contract Months

80403.1 The Soybean Oil (CBOT) vs. European Gasoil (ICE) Modified Calendar Swap shall be available for 24 consecutive calendar months, subject to 80403.2 below.

80403.2 No contract months shall be made available after the December 2014 contract month.