Amendments to Products on CME Clearing Europe

1  Brent Crude Oil CFD Products

1.1  With effect from Monday 29 December 2014, the Clearing House shall make amendments to the floating price language for the following products:

<table>
<thead>
<tr>
<th>Product Name</th>
<th>Commodity Code/Span Code</th>
<th>Commodity Contracts Module Chapter Number</th>
</tr>
</thead>
<tbody>
<tr>
<td>Brent CFD (Platts) vs Brent Second Month (Platts) Weekly Spread Swap</td>
<td>ECFB</td>
<td>136</td>
</tr>
<tr>
<td>Brent CFD (Platts) vs Brent Third Month (Platts) Weekly Spread Swap</td>
<td>ECFC</td>
<td>137</td>
</tr>
</tbody>
</table>

1.2  These amendments are being made to reflect market structure changes in the Brent CFD market as result of the move to month ahead pricing. The change ensures that for weeks that straddle two calendar months, the appropriate cash Brent reference month is used to establish the final settlement price. The amendments to the product rule chapters are shown in blackline format in the Appendix.

2  Further Information

2.1  For further information please contact Clearing Support on +44 (0)20 3379 3131 or email: ClearingSupport_London@cmegroup.com.
Chapter 136
Brent CFD (Platts) vs. Brent Second Month (Platts) Weekly Spread Swap

13607. Floating Price

13607.3 The same calendar month reference shall be used for all days of the week, and shall be determined as the calendar month which is two months later than the calendar month in which the Monday Friday of the contract week falls.

Chapter 137
Brent CFD (Platts) vs. Brent Third Month (Platts) Weekly Spread Swap

13707. Floating Price

13707.3 The same calendar month reference shall be used for all days of the week, and shall be determined as the calendar month which is three months later than the calendar month in which the Monday Friday of the contract week falls.