CME CLEARING EUROPE NOTICE – CONFIRMATION OF THE CLEARING RULES AND CLEARING PROCEDURES

1. In August 2012, CME Clearing Europe Limited (“CMECE”) consulted on proposed changes to its Clearing Rules and Clearing Procedures (the Rules). The changes related to our launch of IRS products.

2. The attachments to this Notice confirm the Rules that will be in effect from the time of launch of IRS contracts. Please note that there will be future changes to the Rules (see Notices 13-07 and 13-10) as a result of further consultation.

3. Any queries should be sent to compliance@cmeclearingeurope.com.

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Attachments
Appendix 1: Clearing Rules 7 February 2013
Appendix 2: Clearing Rules 7 February 2013 (marked-up version)
Appendix 3: Clearing Procedures 7 February 2013
Appendix 4: Clearing Procedures 7 February 2013 (marked-up version)