Brent Crude Oil CFD Changes to Listing Cycle

1 Introduction

1.1 Platts has amended the publication timetable for its forward month cash Brent price assessments. As a consequence, the Clearing House will amend the listing cycle for the Brent CFD (Platts) vs. Brent Front Month (Platts) Spread Daily Swap (CMECE Commodity Code E1C), to reflect this change.

1.2 With effect from 13 February 2012, the Brent CFD (Platts) vs. Brent Front Month (Platts) Spread Daily Swap shall be available the current calendar month and the next two consecutive calendar months, except where the day in question is later than the day that is 25 calendar days prior to the first day of the following calendar month.

1.3 Amendments to the CMECE OTC Commodities Contract Module to reflect this change can be found in the Attachment to this Advisory Notice.

2 Further Information

2.1 For further information please contact Clearing Support on +44 (0)20 3379 3131 or email: ClearingSupport@cmeclearingeurope.com.
Advisory Notice 12-10

Attachment

Rules changes are shown below. Additions are shown in red underline. Deletions are shown in red strikethrough.

Chapter 122
Brent CFD (Platts) vs. Brent Front Month (Platts) Spread Daily Swap

12203.1 The Brent CFD (Platts) vs. Brent Front Month (Platts) Spread Daily Swap shall be available for business days on which both price assessments are published for three consecutive calendar months, the current and next two consecutive calendar months, except where such day is later than the day that is 25 calendar days prior to the first day of the following calendar month.