

12-470

TO: Clearing Member Firms; Back Office Managers; Bookkeeping Software Providers

**ISVs** 

FROM: CME Clearing

DATE: November 2, 2012

SUBJECT: Brent CFD Listing Cycles Amendment on NYMEX Trading Floor and CME

ClearPort

Effective Sunday, November 4, 2012, for trade date Monday, November 5, 2012, and pending all relevant CFTC regulatory review periods, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will amend the listing cycles for Brent CFD products as illustrated in the table below on the NYMEX trading floor and CME ClearPort.

Product	Clearing Code	Rulebook Chapter	Current Listing Rule	New Listing Rule Effective Trade Date November 5, 2012
Brent CFD (Platts) vs. Brent Front Month (Platts) Futures	1C	319	Daily contracts are listed for the current and next two consecutive calendar months, except where such a day is later than the day that is 25 calendar days prior to the first day of the following calendar month	Daily contracts shall be listed for the current week plus the next 12 consecutive weeks, except where such a day is later than the day that is 25 calendar days prior to the first day of the following calendar month
Brent CFD (Platts) vs. Brent Second Month (Platts) Futures	6W	699	Daily contracts are listed for the current and next two consecutive calendar months	Daily contracts shall be listed for the current week plus the next 12 consecutive weekly contracts
Brent CFD (Platts) vs. Brent Third Month (Platts) Futures	59	316	Daily contracts are listed for the current and next three consecutive calendar months	Daily contracts shall be listed for the current week plus the next 12 consecutive weekly contracts
Brent CFD (Platts) vs. Brent Front Month (Platts) Weekly Futures	CFA	1144	Weekly contracts listed for the current calendar week and the next eight consecutive calendar weeks, excluding weeks where (i) the last business day of the week is later than the day that is 25 calendar days prior to the first day of the following calendar month, or (ii) the Monday and the last business day of the week fall in different calendar months.	Weekly contracts shall be listed for the current week plus the next 12 consecutive weekly contracts, excluding weeks where (i) the last business day of the week is later than the day that is 25 calendar days prior to the first day of the following calendar month, or (ii) the Monday and the last business day of the week fall in different calendar months.

Brent CFD (Platts) vs. Brent Second Month (Platts) Weekly Futures	CFB	1145	Weekly contracts are listed for the current calendar week and the next eight consecutive weeks	Weekly contracts shall be listed for the current week plus the next 12 consecutive weekly contracts
Brent CFD (Platts) vs. Brent Third Month (Platts) Weekly Futures	CFC	1146	Weekly contracts are listed for the current calendar week and the next eight consecutive weeks	Weekly contracts shall be listed for the current week plus the next 12 consecutive weekly contracts

Information Contacts		
CMEGroup.com Inquiries	Customer Service	(800) 331-3332
General Information	Products & Services	(312) 930-8213
	Clearing House	(312) 207-2525
Globex Information	Globex Control Center	(312) 456-2391
Performance Bond Information	Risk Management Dept.	(312) 648-3888
Position Limits	Market Regulation	(312) 341-7970
Clearing Fees	Clearing Fee Hotline	(312) 648-5470