

Crude Palm Oil

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Malaysian Crude Palm Oil Calendar Swap/Malaysian Crude Palm Oil Calendar Futures

Final Settlement Price

The final settlement price shall be determined on the final settlement day. The final settlement price shall be the cumulative average of the settlement prices for the third forward month FCPO contract traded on the Bursa Malaysia Derivatives Berhad for each trading day in the swap contract month converted to USD and rounded to the nearest \$0.25 using the Kuala Lumpur USD/MYR Reference Rate 3:30 pm (Singapore time) MYR spot fixing. For example, final settlement for a January USD Malaysian Crude Palm Oil Calendar Swap would be the cumulative average of the daily settlement prices for the third forward FCPO contract listed on the Bursa Malaysia Derivatives Berhad contract during the month of January, which in this example will comprise half of the March futures contract and half of the April futures contract, with the month roll determined by the Bursa Malaysia Derivatives Berhad listing and expiration cycle. These daily settlement prices are converted to USD and rounded to the nearest \$0.25 using the Kuala Lumpur USD/MYR Reference Rate 3:30 pm (Singapore time) MYR spot fixing.

Final Settlement Day

The final settlement day shall be on the last CME business day of the swap contract month.

However, should there be a Bursa Malaysia Derivatives Berhad business day during the swap contract month that follows the last CME business day of the swap contract month, then final settlement shall be on the first CME business day of the month following the swap contract month.

Additional Details

USD Malaysian Crude Palm Oil Calendar Swaps and Malaysian Crude Palm Oil Calendar Futures are cash settled upon expiration. For additional details, please see the [CME Rulebook \(Chapter 204A\)](#)

and [CME Rulebook \(Chapter 204\)](#)

If you have any questions, please call the [CME Global Command Center](#).

Note: In the event the aforementioned calculations described in this advisory cannot be made or if CME Group staff, in its sole discretion, determines that anomalous activity yields results that are not representative of the fair value of the contract, the staff may determine an alternative settlement price.