



ICE Futures Europe Position Maintenance Cut-Off Times

February 2012

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Table of Cut-Off Times for Position Maintenance

The tables below contain a summary overview of the Cut-Off times applicable under Rule G.17.4 when completing position maintenance for the calculation of Open Interest for a Trading Day. Table 1 sets out the Cut-Off times on **ALL** days other than those set out in Table 2 which sets out the Last Trading Day Cut-Off times for those Contracts which are subject to G.17.4(b) & (c).

Table 1

Contracts	Contract Month	Cut-Off time
All ICE Futures Europe Contracts	All Months	10.00am (UK time) on subsequent Trading Day

In accordance with Rule G.17.4 (b) & (c) the Exchange calculates an indicative 'Open Interest' figure for the contract months in the Contracts listed in the table below. Members are required to complete all position maintenance in respect of the listed contract months by the Last Trading Day Cut-Off time.

Table 2

Contracts	Contract Month	Last Trading Day Cut-Off time
ICE WTI Crude Futures	Expiring month	11.00pm (UK time) on the Last Trading Day
ICE Heating Oil Futures	Expiring Month	11.00pm (UK time) on the Last Trading Day
ICE NYH (RBOB) Futures	Expiring Month	11.00pm (UK time) on the Last Trading Day
ICE Brent Crude Futures	Expiring Month	11.00pm (UK time) on the Last Trading Day
ICE Brent NX Futures	Expiring Month	11.00pm (UK time) on the Last Trading Day

Any questions arising from this document should be addressed to:



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