To: Clearing Members
   Brokers
   Customers

From: CME Clearing Europe Limited (the Clearing House)

Advisory No.: 12-71

Notice Date: 9 October 2012

New York Heating Oil Contracts

1  Introduction

1.1 The Clearing House will extend the availability of two contracts related to the NYMEX Heating Oil futures contract, with effect from Monday 15 October 2012.

1.2 This amendment shall affect the following commodities.

<table>
<thead>
<tr>
<th>Contract</th>
<th>Code</th>
<th>Chapter</th>
</tr>
</thead>
<tbody>
<tr>
<td>Gulf Coast ULSD (Platts) vs. New York Heating Oil (NYMEX) Spread Calendar Swap</td>
<td>ELT</td>
<td>256</td>
</tr>
<tr>
<td>Gulf Coast Jet (Platts) vs. New York Heating Oil (NYMEX) Spread Calendar Swap</td>
<td>EME</td>
<td>272</td>
</tr>
</tbody>
</table>

1.3 Amendments to the CMECE OTC Commodity Contracts Contract Module to reflect these changes can be found in the Attachment to this Advisory Notice.

1.4 It should be noted that, with effect from their May 2013 delivery month, NYMEX has amended the delivery specifications for the Heating Oil to reflect an Ultra Low Sulphur Diesel grade.

1.5 As described in CMECE Advisory No. 12-23, issued on 15 March 2012, these two contracts are on the list of contracts that CMECE has identified as likely to meet the definition of ‘paired’ contracts under the CFTC Part 20 large trader reporting rules for certain physical commodity swaps.

2  Further Information

2.1 For further information please contact Clearing Support on +44 (0)20 3379 3131 or email: ClearingSupport@cme.clearingeurope.com.
Advisory Notice 12-71

Attachment

Rules changes are shown below. Additions are shown in red underline, deletions are shown in red strikethrough.

Chapter 256
Gulf Coast ULSD (Platts) vs. New York Heating Oil (NYMEX) Spread Calendar Swap

25603. Contract Months
25603.1 Gulf Coast ULSD (Platts) vs. New York Heating Oil (NYMEX) Spread Calendar Swaps shall be available for 36 consecutive calendar months for the balance of the current calendar year and three additional full calendar years, subject to 25603.2 below.
25603.2 No contract months shall be made available after the March 2013 contract month.

Chapter 272
Gulf Coast Jet (Platts) vs. New York Heating Oil (NYMEX) Spread Calendar Swap

27203. Contract Months
27203.1 Gulf Coast Jet (Platts) vs. New York Heating Oil (NYMEX) Spread Calendar Swaps shall be available for 36 consecutive calendar months for the balance of the current calendar year and three additional full calendar years, subject to 27203.2 below.
27203.2 No contract months shall be made available after the March 2013 contract month.