To: Clearing Members
Brokers
Customers

From: CME Clearing Europe Limited (the Clearing House)

Advisory No.: 12-02
Notice Date: 12 January 2012

New York Heating Oil Contracts

1 Introduction

1.1 NYMEX has determined that the New York Harbor No. 2 Heating Oil futures contracts shall be withdrawn, with the April 2013 being the last available contract month.

1.2 As a consequence, the Clearing House will amend the availability of commodities related the NYMEX Heating Oil contract, with March 2013 being the last available contract month.

1.3 This amendment shall affect the following commodities, with immediate effect.

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

1.5 Following the expiry of the March 2013 contract month for each of these commodities, the relevant Chapters will be deleted in from the OTC Commodity Contracts Contract Module in their entirety.

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 12-02: Attachment

Rules changes are shown below. Additions are shown in red underline. There are no proposed deletions.

Chapter 239
New York Heating Oil (NYMEX) Calendar Swap
23903.1 The New York Heating Oil (NYMEX) Calendar Swap shall be available for 36 consecutive calendar months, subject to 23903.2 below.

23903.2 No contract months shall be made available after the March 2013 contract month.

Chapter 240
New York Heating Oil (NYMEX) Penultimate Swap
24003.1 New York Heating Oil (NYMEX) Penultimate Swaps shall be available for consecutive calendar months for the balance of the current calendar year and three additional full calendar years, subject to 24003.2 below.

24003.2 No contract months shall be made available after the March 2013 contract month.

Chapter 241
New York Heating Oil (NYMEX) Crack Spread Swap
24103.1 New York Heating Oil (NYMEX) Crack Spread Swaps shall be available for 36 consecutive calendar months, subject to 24103.2 below.

24103.2 No contract months shall be made available after the March 2013 contract month.

Chapter 242
New York Heating Oil (NYMEX) vs. European Gasoil (ICE) Spread Calendar Swap
24203.1 The New York Heating Oil (NYMEX) vs. European Gasoil (ICE) Spread Calendar Swap shall be available for the current year and the next two years, subject to 24203.2 below.

24203.2 No contract months shall be made available after the March 2013 contract month.

Chapter 243
New York Heating Oil (NYMEX) European Style Option
24303.1 New York Heating Oil (NYMEX) European Style Options shall be available for 36 consecutive calendar months, subject to 24303.2 below.

24303.2 No contract months shall be made available after the March 2013 contract month.
Chapter 244

Gulf Coast Heating Oil No. 2 (Platts) Up-Down Spread Calendar Swap

24403.1 The Gulf Coast Heating Oil No. 2 (Platts) Up-Down Spread Calendar Swap shall be available for 36 consecutive calendar months, subject to 24403.2 below.

24403.2 No contract months shall be made available after the March 2013 contract month.

Chapter 256

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

25603.1 Gulf Coast ULSD (Platts) vs. New York Heating Oil (NYMEX) Spread Calendar Swaps shall be available for 36 consecutive calendar months, subject to 25603.2 below.

25603.2 No contract months shall be made available after the March 2013 contract month.

Chapter 263

New York RBOB Gasoline (NYMEX) vs. New York Heating Oil (NYMEX) Spread Calendar Swap

26303.1 New York RBOB Gasoline (NYMEX) vs. New York Heating Oil (NYMEX) Spread Calendar Swaps shall be available for 36 consecutive calendar months, subject to 26303.2 below.

26303.2 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

27203.1 Gulf Coast Jet (Platts) vs. New York Heating Oil (NYMEX) Spread Calendar Swaps shall be available for 36 consecutive calendar months, subject to 27203.2 below.

27203.2 No contract months shall be made available after the March 2013 contract month.