



Special Executive Report

DATE: July 21, 2010

SER#: 5339

SUBJECT: Expansion of Contract Months for Certain Heating Oil-Based Futures and Option Contracts

On Sunday, August 8, 2010 for trade date Monday, August 9, 2010, New York Mercantile Exchange, Inc. (NYMEX or Exchange) will expand the listing of contract months for certain heating oil-based futures and option contracts pursuant to the table listed below. These products are subject to the rules and regulations of NYMEX.

CONTRACT	EXPAND TO	CODE	CHAPTER	VENUE
Heating Oil Crack Spread Average Price Option	DECEMBER 2012	3W	523A	ClearPort, Trading Floor
Heating Oil BALMO Swap Futures	(1 month +1) thru DECEMBER 2012	1G	328	ClearPort, Trading Floor
Heating Oil Crack Spread BALMO Swap Futures	(1 month +1) thru DECEMBER 2012	1H	329	ClearPort, Trading Floor
Group Three ULSD (Platts) vs. Heating Oil Spread Swap Futures	DECEMBER 2012	A6	325	ClearPort, Trading Floor
Chicago ULSD (Platts) vs. Heating Oil Spread Swap Futures	DECEMBER 2012	5C	453	ClearPort, Trading Floor
Gulf Coast ULSD (OPIS) vs. Heating Oil Spread Swap Futures	DECEMBER 2012	5Q	254	ClearPort, Trading Floor
Gulf Coast Jet (OPIS) vs. Heating Oil Spread Swap Futures	DECEMBER 2012	W7	252	ClearPort, Trading Floor
Gulf Coast ULSD (Platts) Up-Down BALMO Swap Futures	(1 month +1) thru DECEMBER 2012	1L	338	ClearPort, Trading Floor
Gulf Coast Jet (Platts) Up-Down BALMO Swap Futures	(1 month +1) thru DECEMBER 2012	1M	339	ClearPort, Trading Floor
NY Jet Fuel (Platts) vs. Heating Oil Swap Futures	DECEMBER 2012	1U	413	ClearPort, Trading Floor
NY Jet Fuel (Argus) vs. Heating Oil Spread Swap Futures	DECEMBER 2012	5U	248	ClearPort, Trading Floor
NY ULSD (Platts) vs. NYMEX Heating Oil Spread Swap Futures	DECEMBER 2012	UY	564	ClearPort, Trading Floor
NY ULSD (Argus) vs. Heating Oil Spread Swap Futures	DECEMBER 2012	7Y	246	ClearPort, Trading Floor
Gulf Coast Heating Oil (OPIS) vs. Heating Oil Spread Swap Futures	DECEMBER 2012	7W	256	ClearPort, Trading Floor
NY Heating Oil (Platts) vs. NYMEX Heating Oil Swap Futures	DECEMBER 2012	YH	541	ClearPort, Trading Floor
Gulf Coast Heating Oil (Argus) Swap Future	DECEMBER 2012	4U	243	ClearPort, Trading Floor

Should you have any questions or require any further information, please contact Dan Brusstar at 212-299-2604.