



Special Executive Report

DATE: March 8, 2012

SER#: 6153

SUBJECT: Listing of NY ULSD (Argus) vs. Heating Oil Spread BALMO Swap Futures

Effective Sunday, March 25, 2012, and for trade date Monday, March 26, 2012, and pending all relevant CFTC regulatory review periods, please be advised that the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will launch the contract below for trading on the NYMEX trading floor and submission for clearing on CME ClearPort. The contract is listed with, and subject to, the rules and regulations of NYMEX.

SPECIFICATION SUMMARY:

- **Contract Name:** NY ULSD (Argus) vs. Heating Oil Spread BALMO Swap Futures
- **Code:** ULB
- **Rule Chapter:** 1052
- **Listing Period:** Through March-2013, discontinued thereafter
- **Contract Size:** 42,000 gallons
- **Minimum Price Fluctuation:** The minimum fluctuation shall be in multiples of one hundredth of one cent 0.0001 per gallon (\$4.20 per contract). Prices shall be quoted in dollars and cents per gallon.
- **First Contract Listed:** March 26, 2012
- **Listing Schedule:** Through contract month March-2013, discontinued thereafter. One month and the following month listed 10 business days prior to the start of the contract month.
- **Last Trading Day:** Trading shall cease on the last business day of the contract month.
- **Trading and Clearing Hours:** Open Outcry: Monday – Friday 9:00 a.m. – 2:30 p.m. (8:00 a.m. – 1:30 p.m. Chicago Time/CT). CME ClearPort: Sunday – Friday 6:00 p.m. – 5:15 p.m. (5:00 p.m. – 4:15 p.m. CT) with a 45-minute break each day beginning at 5:15 p.m. (4:15 p.m. CT).

Exchange Fees					
	Member Day	Member	Cross Division	Non-Member	IIP
Pit	n/a	\$0.85	\$1.10	\$1.35	
Globex	n/a	n/a	n/a	n/a	n/a
ClearPort		\$0.85		\$1.35	
Processing Fees					
	Member	Non-Member			
Cash Settlement	\$0.10	\$0.10	<i>*only applies to financially settled contracts</i>		
Futures from E/A	n/a	n/a	<i>*applies to futures contracts</i>		
	House Acct	Cust Acct			
Options E/A Notice	n/a	n/a	<i>*applies to physical options</i>		
Delivery Notice	n/a	n/a	<i>*applies to physical futures</i>		
Additional Fees and Surcharges					
EFS Surcharge	\$0.00	<i>*\$2.50 fee typically only charged on our core physical contracts</i>			
Block Surcharge	\$0.00	<i>*\$0.10 fee charged on block trades</i>			
Facilitation Desk Fee	\$0.40	<i>*fee applies to CPC trades entered by ClearPort Market Ops</i>			

Please refer questions to:

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