

12-100

TO: Clearing Member Firms; Bookkeeping Software Providers, ISVs

FROM: CME Clearing

DATE: March 8, 2012

SUBJECT: **Heating Oil Spread Swap Futures Contract List Expansion to March, 2013**

Effective Sunday, March 11, 2012, for trade date Monday, March 12, 2012, and pending all relevant CFTC regulatory review periods, please be advised that the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will expand the listing of contract months for NY ULSD (Argus) vs. Heating Oil Spread Swap futures, listed for trading on the NYMEX trading floor and for submission for clearing through CME ClearPort. The commodity code and new listing schedules are provided below.

Contract Title	Code	Expanded Listing Schedule
NY ULSD (Argus) vs. Heating Oil Spread Swap Futures	7Y	Through March 2013, discontinued thereafter

Information Contacts		
CMEGroup.com Inquiries	Customer Service	(800) 331-3332
General Information	Products & Services	(312) 930-8213
	Clearing House	(312) 207-2525
Globex Information	Globex Control Center	(312) 456-2391
Performance Bond Information	Risk Management Dept.	(312) 648-3888
Position Limits	Market Regulation	(312) 341-7970
Clearing Fees	Clearing Fee Hotline	(312) 648-5470