

12-178

TO: Clearing Member Firms
Bookkeeping Software Providers
ISVs

FROM: CME Clearing

SUBJECT: New York Harbor Heating Oil Futures Contract Amendments on ClearPort and Trading Floor

DATE: April 26, 2012

Effective Sunday, April 29, 2012, for trade date Monday, April 30, 2012, and pending all relevant CFTC regulatory review periods, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will amend the contract specifications for its New York Harbor Heating Oil futures (HO) contract beginning with the May 2013 HO contract month and expand its listing schedule to the balance of the current year, the next three (3) consecutive years plus one (1) additional contract month. Additionally, the Exchange will expand the listing schedule of certain HO associated products as detailed in the table below.

The Exchange is amending the HO grade and quality specifications in response to changes in environmental regulations in the U.S. Northeast, requiring cleaner, lower sulfur diesel standards for heating oil.

New Title for HO product: **New York Harbor ULSD Heating Oil Futures**

The rule amendment reflecting the new grade and quality specifications (effective with the May 2013 HO contract month) is presented below. Please note that the HO contract month listed through April 2013 will continue to follow the existing Grade and Quality specifications. The new, expanded, listing schedule for HO contract and associated products is provided in the table below.

Expansion of Listing Schedule for HO and Associated Products

Contract	Code	New Listing Schedule	First Listed Contract Month with NEW grade and quality specifications	Venue
Heating Oil Average Price Option	AT	Current Year + 3 Years	April-2013	CME ClearPort, NXPIT
Heating Oil Crack Spread Swap Futures	HK	Current Year + 3 Years	April-2013	CME ClearPort, NXPIT

RBOB Gasoline vs. Heating Oil Swap Futures	RH	Current Year + 3 Years	April-2013	CME ClearPort, NXPIT
Heating Oil Calendar Swap Futures	MP	Current Year + 3 Years	April-2013	CME ClearPort, NXPIT
Heating Oil Arb: NYMEX Heating Oil vs. ICE Gasoil	HA	Current Year + 3 Years	April-2013	CME ClearPort, NXPIT
Heating Oil vs. Brent Crack Spread Swap Futures	HOB	Current Year + 3 Years	April-2013	CME ClearPort, NXPIT
Heating Oil Look-Alike Option	LB	Current Year + 3 Years	May-2013	CME ClearPort, NXPIT
Heating Oil Calendar Spread Option	FB	Current Year + 3 Years	May-2013	CME ClearPort, NXPIT
Heating Oil Calendar Spread Option	FC	Current Year + 3 Years	May-2013	CME ClearPort, NXPIT
Heating Oil Calendar Spread Option	FM	Current Year + 3 Years	June-2013	CME ClearPort, NXPIT
Heating Oil Calendar Spread Option	FZ	Current Year + 3 Years	Dec-2013	CME ClearPort, NXPIT
Heating Oil Crack Spread Average Price Option	3W	Current Year + 3 Years	April-2013	CME ClearPort, NXPIT
Heating Oil Financial Futures	BH	Current Year + 3 Years	May-2013	CME ClearPort, NXPIT
Heating Oil Last Day Financial Futures	23	Current Year + 3 Years	May-2013	CME ClearPort, NXPIT

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