

12-179

TO: Clearing Member Firms
Bookkeeping Software Providers
ISVs

FROM: CME Clearing

SUBJECT: New York Harbor Heating Oil Futures Contract Amendments

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
New York Harbor ULSD Heating Oil Futures	HO	Current Year + 3 Years + 1 Month	May-2013	CME ClearPort, Globex, NXPIT
Heating Oil Option	OH	Current Year + 3 Years + 1 Month	May-2013	CME ClearPort, Globex, NXPIT
Heating Oil Crack Spread Option	CH	Current Year + 3 Years + 1 Month	May-2013	CME ClearPort, Globex, NXPIT
Heating Oil Calendar Spread Option	FA	Current Year + 3 Years	May-2013	CME ClearPort, Globex, NXPIT

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