

(Address of principal executive offices) (Zip code)

(510) 522-9600

(Registrant's telephone number, including area code)

N/A

(Former name, former address and former fiscal year, if changed since last report)

Indicate by check mark whether the registrant (1) has filed all reports required to be filed by Section 13 or 15(d) of the Securities Exchange Act of 1934 during the preceding 12 months (or for such shorter period that the registrant was required to file such reports), and (2) has been subject to such filing requirements for the past 90 days. Yes No

Indicate by check mark whether the registrant has submitted electronically and posted on its corporate Website, if any, every Interactive Data File required to be submitted and posted pursuant to Rule 405 of Regulation S-T (§232.405 of this chapter) during the preceding 12 months (or for such shorter period that the registrant was required to submit and post such files). Yes No

Indicate by check mark whether the registrant is a large accelerated filer, an accelerated filer, a non-accelerated filer, or a smaller reporting company. See the definitions of "large accelerated filer," "accelerated filer" and "smaller reporting company" in Rule 12b-2 of the Exchange Act.

Large accelerated filer Accelerated filer

Non-accelerated filer (Do not check if a smaller reporting company) Smaller reporting company

Indicate by check mark whether the registrant is a shell company (as defined in Rule 12b-2 of the Exchange Act). Yes No

UNITED STATES DIESEL-HEATING OIL FUND, LP

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Part I. FINANCIAL INFORMATION

Item 1. Condensed Financial Statements.

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United States Diesel-Heating Oil Fund, LP**Condensed Statements of Financial Condition****At September 30, 2012 (Unaudited) and December 31, 2011**

	September 30, 2012	December 31, 2011
Assets		
Cash and cash equivalents (Note 5)	\$ 6,161,991	\$ 8,629,549
Equity in UBS Securities LLC trading accounts:		
Cash and cash equivalents	839,544	644,438
Unrealized gain (loss) on open commodity futures contracts	(176,522) 348,096
Receivable from General Partner (Note 3)	58,478	132,085
Dividend receivable	79	46
Interest receivable	5	5
Other assets	225,755	231,016
Total assets	\$ 7,109,330	\$ 9,985,235
Liabilities and Partners' Capital		
Professional fees payable	\$ 67,826	\$ 142,175
General Partner management fees payable (Note 3)	3,456	5,022
Brokerage commissions payable	177	171
Other liabilities	449	559
Total liabilities	71,908	147,927
Commitments and Contingencies (Notes 3, 4, and 5)		
Partners' Capital		
General Partner	—	—
Limited Partners	7,037,422	9,837,308
Total Partners' Capital	7,037,422	9,837,308
Total liabilities and partners' capital	\$ 7,109,330	\$ 9,985,235
Limited Partners' units outstanding	200,000	300,000
Net asset value per unit	\$ 35.19	\$ 32.79
Market value per unit	\$ 35.00	\$ 32.87

See accompanying notes to condensed financial statements.

United States Diesel-Heating Oil Fund, LP

Condensed Schedule of Investments (Unaudited)

At September 30, 2012

	Number of Contracts	Unrealized Loss on Open Commodity Contracts	% of Partners' Capital
Open Futures Contracts - Long			
United States Contracts			
NYMEX Heating Oil Futures HO November 2012 contracts, expiring October 2012	53	\$ (176,522)	(2.51)
	Principal Amount	Market Value	
Cash Equivalents			
United States Treasury Obligation			
U.S. Treasury Bill, 0.09%, 10/11/2012	\$400,000	\$399,990	5.68
United States - Money Market Funds			
Fidelity Institutional Government Portfolio - Class I	1,400,122	1,400,122	19.90
Morgan Stanley Institutional Liquidity Fund - Government Portfolio	1,801,710	1,801,710	25.60
Total Money Market Funds		3,201,832	45.50
Total Cash Equivalents		\$3,601,822	51.18

See accompanying notes to condensed financial statements.

*United States Diesel-Heating Oil Fund, LP**Condensed Statements of Operations (Unaudited)**For the three and nine months ended September 30, 2012 and 2011*

	Three months ended September 30, 2012	Three months ended September 30, 2011	Nine months ended September 30, 2012	Nine months ended September 30, 2011
Income				
Gain (loss) on trading of commodity futures contracts:				
Realized gain (loss) on closed positions	\$ 1,294,864	\$ (66,226)	\$ 996,064	\$ 1,729,514
Change in unrealized loss on open positions	(310,082)	(376,941)	(524,618)	(806,988)
Dividend income	265	105	721	1,078
Interest income	288	141	1,122	265
Other income	–	–	350	2,000
Total income (loss)	985,335	(442,921)	473,639	925,869
Expenses				
Professional fees	24,516	42,987	67,826	142,175
General Partner management fees (Note 3)	10,101	10,316	38,679	40,680
Brokerage commissions	1,056	1,043	4,170	4,240
Other expenses	2,445	2,569	7,619	8,240
Total expenses	38,118	56,915	118,294	195,335
Expense waiver (Note 3)	(22,314)	(40,488)	(58,478)	(132,085)
Net expenses	15,804	16,427	59,816	63,250
Net income (loss)	\$ 969,531	\$ (459,348)	\$ 413,823	\$ 862,619
Net income (loss) per limited partnership unit	\$ 4.85	\$ (2.29)	\$ 2.40	\$ 1.67
Net income (loss) per weighted average limited partnership unit	\$ 4.85	\$ (2.30)	\$ 1.64	\$ 3.23
Weighted average limited partnership units outstanding	200,000	200,000	252,190	267,399

See accompanying notes to condensed financial statements.

United States Diesel-Heating Oil Fund, LP

Condensed Statement of Changes in Partners' Capital (Unaudited)

For the nine months ended September 30, 2012

	General Partner	Limited Partners	Total
Balances, at December 31, 2011	\$ –	\$ 9,837,308	\$9,837,308
Redemption of 100,000 partnership units	–	(3,213,709)	(3,213,709)
Net income	–	413,823	413,823
Balances, at September 30, 2012	\$ –	\$ 7,037,422	\$7,037,422
Net Asset Value Per Unit:			
At December 31, 2011	\$ 32.79		
At September 30, 2012	\$ 35.19		

See accompanying notes to condensed financial statements.

*United States Diesel-Heating Oil Fund, LP**Condensed Statements of Cash Flows (Unaudited)**For the nine months ended September 30, 2012 and 2011*

	Nine months ended September 30, 2012	Nine months ended September 30, 2011
Cash Flows from Operating Activities:		
Net income	\$ 413,823	\$ 862,619
Adjustments to reconcile net income to net cash provided by operating activities:		
Increase in commodity futures trading account – cash and cash equivalents	(195,106)	(27,390)
Unrealized loss on open futures contracts	524,618	806,988
Decrease in receivable from General Partner	73,607	50,884
(Increase) decrease in dividend receivable	(33)	286
Decrease in other assets	5,261	5,562
Decrease in professional fees payable	(74,349)	(57,483)
Decrease in General Partner management fees payable	(1,566)	(2,658)
Increase (decrease) in brokerage commissions payable	6	(200)
Decrease in other liabilities	(110)	(156)
Net cash provided by operating activities	746,151	1,638,452
Cash Flows from Financing Activities:		
Redemption of partnership units	(3,213,709)	(6,493,475)
Net cash used in financing activities	(3,213,709)	(6,493,475)
Net Decrease in Cash and Cash Equivalents	(2,467,558)	(4,855,023)
Cash and Cash Equivalents , beginning of period	8,629,549	10,405,533
Cash and Cash Equivalents , end of period	\$ 6,161,991	\$ 5,550,510

See accompanying notes to condensed financial statements.

United States Diesel-Heating Oil Fund, LP

Notes to Condensed Financial Statements

For the period ended September 30, 2012 (Unaudited)

NOTE 1 — ORGANIZATION AND BUSINESS

Effective as of August 1, 2012, the United States Heating Oil Fund, LP was renamed the United States Diesel-Heating Oil Fund, LP (“USDHO”). No other change, aside from the change of the name and the designated CUSIP number, has been made to USDHO. USDHO was organized as a limited partnership under the laws of the state of Delaware on April 13, 2007. USDHO is a commodity pool that issues limited partnership units (“units”) that may be purchased and sold on the NYSE Arca, Inc. (the “NYSE Arca”). Prior to November 25, 2008, USDHO’s units traded on the American Stock Exchange (the “AMEX”). USDHO will continue in perpetuity, unless terminated sooner upon the occurrence of one or more events as described in its Amended and Restated Agreement of Limited Partnership, as amended July 17, 2012 (the “LP Agreement”). The investment objective of USDHO is for the daily changes in daily percentage terms of its units’ per unit net asset value (“NAV”) to reflect the daily changes in percentage terms of the spot price of diesel-heating oil (also known as No. 2 fuel oil) for delivery to the New York harbor, as measured by the daily changes in the price of the futures contract for diesel-heating oil traded on the New York Mercantile Exchange (the “NYMEX”) that is the near month contract to expire, except when the near month contract is within two weeks of expiration, in which case the futures contract will be the next month contract to expire (the “Benchmark Futures Contract”), less USDHO’s expenses. It is not the intent of USDHO to be operated in a fashion such that the per unit NAV will equal, in dollar terms, the spot price of diesel-heating oil or any particular futures contract based on diesel-heating oil. It is not the intent of USDHO to be operated in a fashion such that its per unit NAV will reflect the percentage change of the price of any particular futures contract as measured over a time period greater than one day. United States Commodity Funds LLC (“USCF”), the general partner of USDHO, believes that it is not practical to manage the portfolio to achieve such an investment goal when investing in Futures Contracts (as defined below) and Other Diesel-Heating Oil-Related Investments (as defined below). USDHO accomplishes its objective through investments in futures contracts for diesel-heating oil, crude oil, gasoline, natural gas and other petroleum-based fuels that are traded on the NYMEX, ICE Futures Exchange (“ICE Futures”) or other U.S. and foreign exchanges (collectively, “Futures Contracts”) and other diesel-heating oil-related investments such as cash-settled options on Futures Contracts, forward contracts for diesel-heating oil and over-the-counter transactions that are based on the price of diesel-heating oil, crude oil and other petroleum-based fuels, Futures Contracts and indices based on the foregoing (collectively, “Other Diesel-Heating Oil-Related Investments”). As of September 30, 2012, USDHO held 53 Futures Contracts for diesel-heating oil traded on the NYMEX and did not hold any Futures Contracts traded on ICE Futures.

USDHO commenced investment operations on April 9, 2008 and has a fiscal year ending on December 31. USCF is responsible for the management of USDHO. USCF is a member of the National Futures Association (the “NFA”) and became a commodity pool operator registered with the Commodity Futures Trading Commission (the “CFTC”) effective December 1, 2005. USCF is also the general partner of the United States Oil Fund, LP (“USOF”), the United States Natural Gas Fund, LP (“USNG”), the United States 12 Month Oil Fund, LP (“US12OF”) and the United States Gasoline Fund, LP (“UGA”), which listed their limited partnership units on the AMEX under the ticker symbols “USO” on

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April 10, 2006, “UNG” on April 18, 2007, “USL” on December 6, 2007 and “UGA” on February 26, 2008, respectively. As a result of the acquisition of the AMEX by NYSE Euronext, each of USOF’s, USNG’s, US12OF’s and UGA’s units commenced trading on the NYSE Arca on November 25, 2008. USCF is also the general partner of the United States Short Oil Fund, LP (“USSO”), the United States 12 Month Natural Gas Fund, LP (“US12NG”) and the United States Brent Oil Fund, LP (“USBO”), which listed their limited partnership units on the NYSE Arca under the ticker symbols “DNO” on September 24, 2009, “UNL” on November 18, 2009 and “BNO” on June 2, 2010, respectively. USCF is also the sponsor of the United States Commodity Index Fund (“USCI”), the United States Copper Index Fund (“CPER”), the United States Agriculture Index Fund (“USAG”) and the United States Metals Index Fund (“USMI”), each a series of the United States Commodity Index Funds Trust. USCI, CPER, USAG and USMI listed their units on the NYSE Arca under the ticker symbol “USCI” on August 10, 2010, “CPER” on November 15, 2011, “USAG” on April 13, 2012 and “USMI” on June 19, 2012, respectively. All funds listed previously are referred to collectively herein as the “Related Public Funds.” USCF has also filed registration statements to register units of the United States Sugar Fund (“USSF”), the United States Natural Gas Double Inverse Fund (“UNGD”), the United States Gasoil Fund (“USGO”) and the United States Asian Commodities Basket Fund (“UAC”), each a series of the United States Commodity Funds Trust I, and the US Golden Currency Fund (“HARD”), a series of the United States Currency Funds Trust.

Effective February 29, 2012, USDHO issues units to certain authorized purchasers (“Authorized Purchasers”) by offering baskets consisting of 50,000 units (“Creation Baskets”) through ALPS Distributors, Inc., as the marketing agent (the “Marketing Agent”). Prior to February 29, 2012, USDHO issued units to Authorized Purchasers by offering baskets consisting of 100,000 units through the Marketing Agent. The purchase price for a Creation Basket is based upon the NAV of a unit calculated shortly after the close of the core trading session on the NYSE Arca on the day the order to create the basket is properly received.

From July 1, 2011 through December 31, 2012, the applicable transaction fee paid by Authorized Purchasers is \$350 to USDHO for each order they place to create one or more Creation Baskets or to redeem one or more baskets (“Redemption Baskets”); prior to July 1, 2011, this fee was \$1,000. Beginning on January 1, 2013 and after, Authorized Purchasers will pay a transaction fee of \$1,000 for each order they place to create or redeem one or more Redemption Baskets. Units may be purchased or sold on a nationally recognized securities exchange in smaller increments than a Creation Basket or Redemption Basket. Units purchased or sold on a nationally recognized securities exchange are not purchased or sold at the per unit NAV of USDHO but rather at market prices quoted on such exchange.

In April 2008, USDHO initially registered 10,000,000 units on Form S-1 with the U.S. Securities and Exchange Commission (the “SEC”). On April 9, 2008, USDHO listed its units on the AMEX under the ticker symbol “UHN”. On that day, USDHO established its initial per unit NAV by setting the price at \$50.00 and issued 200,000 units in exchange for \$10,000,000. USDHO also commenced investment operations on April 9, 2008 by purchasing Futures Contracts traded on the NYMEX based on diesel-heating oil. As of September 30, 2012, USDHO had registered a total of 60,000,000 units.

The accompanying unaudited condensed financial statements have been prepared in accordance with Rule 10-01 of Regulation S-X promulgated by the SEC and, therefore, do not include all information and footnote disclosure required under generally accepted accounting principles (“GAAP”) in the United States of America. The financial information included herein is unaudited; however, such financial information reflects all adjustments, consisting only of normal recurring adjustments, which are, in the opinion of USCF, necessary for the fair presentation of the condensed financial statements for the interim period.

NOTE 2 — SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Revenue Recognition

Commodity futures contracts, forward contracts, physical commodities, and related options are recorded on the trade date. All such transactions are recorded on the identified cost basis and marked to market daily. Unrealized gains or losses on open contracts are reflected in the condensed statements of financial condition and represent the difference

between the original contract amount and the market value (as determined by exchange settlement prices for futures contracts and related options and cash dealer prices at a predetermined time for forward contracts, physical commodities, and their related options) as of the last business day of the year or as of the last date of the condensed financial statements. Changes in the unrealized gains or losses between periods are reflected in the condensed statements of operations. USDHO earns interest on its assets denominated in U.S. dollars on deposit with the futures commission merchant at the overnight Federal Funds Rate, less 32 basis points. In addition, USDHO earns income on funds held at the custodian or futures commission merchant at prevailing market rates earned on such investments.

Brokerage Commissions

Brokerage commissions on all open commodity futures contracts are accrued on a full-turn basis.

Income Taxes

USDHO is not subject to federal income taxes; each partner reports his/her allocable share of income, gain, loss deductions or credits on his/her own income tax return.

In accordance with GAAP, USDHO is required to determine whether a tax position is more likely than not to be sustained upon examination by the applicable taxing authority, including resolution of any tax related appeals or litigation processes, based on the technical merits of the position. USDHO files an income tax return in the U.S. federal jurisdiction, and may file income tax returns in various U.S. states. USDHO is not subject to income tax return examinations by major taxing authorities for years before 2008. The tax benefit recognized is measured as the largest amount of benefit that has a greater than fifty percent likelihood of being realized upon ultimate settlement. De-recognition of a tax benefit previously recognized results in USDHO recording a tax liability that reduces net assets. However, USDHO's conclusions regarding this policy may be subject to review and adjustment at a later date based on factors including, but not limited to, on-going analysis of and changes to tax laws, regulations and interpretations thereof. USDHO recognizes interest accrued related to unrecognized tax benefits and penalties related to unrecognized tax benefits in income tax fees payable, if assessed. No interest expense or penalties have been recognized as of and for the nine months ended September 30, 2012.

Creations and Redemptions

Effective February 29, 2012, Authorized Purchasers may purchase Creation Baskets or redeem Redemption Baskets only in blocks of 50,000 units at a price equal to the NAV of the units calculated shortly after the close of the core trading session on the NYSE Arca on the day the order is placed. Prior to February 29, 2012, Authorized Purchasers could only purchase Creation Baskets or redeem Redemption Baskets in blocks of 100,000 units.

USDHO receives or pays the proceeds from units sold or redeemed within three business days after the trade date of the purchase or redemption. The amounts due from Authorized Purchasers are reflected in USDHO's condensed statements of financial condition as receivable for units sold, and amounts payable to Authorized Purchasers upon redemption are reflected as payable for units redeemed.

Partnership Capital and Allocation of Partnership Income and Losses

Profit or loss shall be allocated among the partners of USDHO in proportion to the number of units each partner holds as of the close of each month. USCF may revise, alter or otherwise modify this method of allocation as described in the LP Agreement.

Calculation of Per Unit Net Asset Value

USDHO's per unit NAV is calculated on each NYSE Arca trading day by taking the current market value of its total assets, subtracting any liabilities and dividing that amount by the total number of units outstanding. USDHO uses the closing price for the contracts on the relevant exchange on that day to determine the value of contracts held on such exchange.

Net Income (Loss) Per Unit

Net income (loss) per unit is the difference between the per unit NAV at the beginning of each period and at the end of each period. The weighted average number of units outstanding was computed for purposes of disclosing net income (loss) per weighted average unit. The weighted average units are equal to the number of units outstanding at the end of the period, adjusted proportionately for units added and redeemed based on the amount of time the units were outstanding during such period. There were no units held by USCF at September 30, 2012.

Offering Costs

Offering costs incurred in connection with the registration of additional units after the initial registration of units are borne by USDHO. These costs include registration fees paid to regulatory agencies and all legal, accounting, printing and other expenses associated with such offerings. These costs are accounted for as a deferred charge and thereafter amortized to expense over twelve months on a straight-line basis or a shorter period if warranted.

Cash Equivalents

Cash equivalents include money market funds and overnight deposits or time deposits with original maturity dates of six months or less.

Reclassification