



Special Executive Report

DATE: October 18, 2011

SER#: 5983

SUBJECT: Trade at Platts 3:15 p.m. ET Marker – NY Harbor Heating Oil and RBOB Gasoline

Pending regulatory approval, effective trade date Monday, November 7, 2011, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will introduce Trading at Marker (TAM) based on the Platts 3:15 p.m. Eastern Time (ET) futures assessment, or TAPS, for NYMEX New York Harbor No. 2 Heating Oil and RBOB Gasoline futures, and in intra-commodity spreads between the first and second, first and third and second and third contract months in those products. TAM trading on the Platts 3:15 p.m. ET futures assessment will be conducted pursuant to NYMEX Rule 524 (Trading at Settlement (TAS), Trading at Marker (TAM) and Matched Order (MO) Transactions) and will be available through CME Globex trading platform.

For TAM trading on the Platts 3:15 p.m. ET futures assessment in NYMEX Heating Oil and RBOB Gasoline futures, the marker price will be the price established and published by Platts. Additional information on the methodology employed by Platts in establishing the 3:15 p.m. ET futures assessment is set forth in its [Platts Methodology Statement](http://www.platts.com) which is available on the Platts website (www.platts.com).

Pending regulatory approval, also effective on November 7, 2011, TAM trading on the Platts 3:15 p.m. ET futures assessment in NYMEX Heating Oil and RBOB Gasoline futures will be eligible to be executed as block trades pursuant to the requirements of Rule 526 (Block Trades). Additional information on TAM block trades, including the minimum TAM block trade quantity thresholds, is set forth in today's release of NYMEX & COMEX Market Regulation Advisory Notice RA1108-4.

TAM Platts 3:15 p.m. ET Marker - Eligible Products and Contract Months on CME Globex

<u>Commodity Code on CME Globex</u>	<u>Product Name and Contract Months</u>	<u>Cleared Product</u>
HOP	New York Harbor No. 2 Heating Oil spot, 2 nd and 3 rd months and nearby/second month, second/third month and nearby/third month calendar spreads	HO
RBP	RBOB Gasoline spot, 2 nd and 3 rd months and nearby/second month, second/third month and nearby/third month calendar spreads	RB

Market participants are prohibited from initiating the entry of any TAS or TAM order into CME Globex prior to receipt of the security status message sent via the FIX/FAST incremental feed identifying that the group has transitioned to the pre-open state.

Questions regarding this advisory may be directed to the following individuals:

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