

Advisory Notice

Clearing House

TO: Clearing Member Firms, etc

FROM: Clearing House Department

ADVISORY #: 06-167

DATE: July 13, 2006

SUBJECT: **UPDATE:** CME[®] to Launch Implied Functionality for NYMEX Energy Futures Spreads Listed on CME Globex[®] -- ***Effective Sunday, July 16, 2006***

Effective Sunday, July 16, 2006, for trade date, Monday, July 17, 2006, CME will implement implied functionality for the following NYMEX Energy futures spreads listed on the CME Globex electronic trading platform. The implied functionality is currently available for testing in the CME certification environment.

Calendar Spreads

- Crude Oil
- Heating Oil
- RBOB Gasoline
- Natural Gas Penultimate
- Natural Gas Last Day
- Brent Crude Oil
- Northwest Europe Gasoil
- NYMEX miNY[™] Crude Oil
- NYMEX miNY Gasoline
- NYMEX miNY Heating Oil
- NYMEX miNY Natural Gas
- NYMEX miNY Brent Crude Oil

Inter-commodity Spreads

--RBOB Gasoline – Heating Oil

1:1 Crack Spreads

- Crude Oil – Heating Oil
- Crude Oil – RBOB Gasoline

[Click here](#) for the client impact summary of the July 16 release.

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For more information, please contact:

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