

Advisory Notice

Clearing House

TO: Clearing Member Firms, etc

FROM: Clearing House Department

ADVISORY #: 06-187

DATE: July 27, 2006

SUBJECT: Additional NYMEX Products Available on the CME® Globex® Platform –
Starting Sunday, August 6, 2006 Mock Trading Session – ***Saturday, July 29, 2006***

Starting on Sunday, August 6, 2006 (trade date Monday, August 7), the following NYMEX ACCESS products will be available for trading on the CME Globex platform:

Futures Contracts

- Crude Oil Futures
- Heating Oil Futures
- RBOB Gasoline Futures
- Gasoline Futures
- Natural Gas Futures
- Propane Gas Futures
- Palladium Futures
- Platinum Futures
- NYMEX miNY Palladium
- NYMEX miNY Platinum

Spreads on Full-sized Physically Delivered Contracts

- RBOB Gasoline vs. Crude Oil (RB:CL)
- Gasoline vs. Crude Oil (HU:CL)
- Heating Oil vs. Crude Oil (HO:CL)
- Gasoline vs. RBOB Gasoline (HU:RB)
- RBOB Gasoline vs. Heating Oil (HU:HO)

Non-implied Spreads Between Financial and Physical Futures

- WTI Financial vs. Crude Oil Futures (WS:CL)
- RBOB Financial vs. RBOB Gasoline Futures (RT:RB)
- Heating Oil Financial vs. Heating Oil Futures (BH:HO)
- Natural Gas (last day) Financial vs. Natural Gas Futures (HH:NG)
- Natural Gas Penultimate Financial vs. Natural Gas Futures (HP:NG)

NOTE: These NYMEX ACCESS products will trade on CME Globex during electronic trading hours **only**, and the hours are *different* from those available on the NYMEX ACCESS platform, as shown in the table below.

| NYMEX ACCESS Energy Products on CME Globex Electronic Trading Hours |
|---|
| 5:00 p.m. Sunday - 8:50 a.m. Monday 2:15 p.m. Mondays - 8:50 a.m. Fridays [†] |

[†] NYMEX ACCESS products' new trade date opens at 5 p.m. each day. The CME Globex platform is closed for the maintenance window Monday through Friday, 4:15 - 5 p.m. All times are given in Central time (CT).

Extended NYMEX miNY Energy Futures

The following products were listed on June 6 with an availability of 3 months. As of August 6, CME Globex will list NYMEX miNY futures further out the curve and extend the implied functionality for these products to the full two years.

- miNY Heating Oil
- miNY RBOB Gasoline
- miNY Natural Gas
- miNY Crude Oil
- miNY Brent Crude Oil

Trades at Settlement (TAS)

Included in this implementation, new NYMEX Energy **Trades at Settlement (TAS)** futures will be listed. TAS futures can be traded anytime during the day. That day's settlement price will be applied in clearing at NYMEX. Please note that GTC, GTD, and Stop orders are **not** supported on TAS products. TAS futures will be listed as follows:

- All settlement prices will permanently be set to 100
- Trades will be allowed:
 - At the settlement price
 - Differential price above the settlement – High Limit requested (e.g. 110)
 - Differential price below the settlement – Low limit requested (e.g. 90)
- All standard market data messages will be sent out via NYMEX ITC2
- There is no pre-open session for TAS futures

Mock Trading Session

This Saturday, July 29, 2006, from 9:00a.m. – 10:30a.m. CT, CME and NYMEX will host a **mock trading session** for the August 6 product listings. This session will include both scripted and unscripted testing. More information on this mock trading session is available [online](#).

Additional Information

A number of futures strips and intercommodity spreads on NYMEX futures are scheduled to be listed on CME's Globex platform and CME also plans to list all currently-available NYMEX miNY futures to match the underlying full-sized contracts. *You will be notified of the start date of these products as soon as it becomes available.*

Additional NYMEX Products Available on the CME[®] Globex[®] Platform

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For more detailed information concerning the products that will be listed for trading on August 6, 2006, click on the following link:

[*NYMEX Energy Futures on the CME Globex Platform Client Impact Assessment*](#)

Please contact the Globex Control Center at 312.456.2391 if you have any questions concerning this notice.

Thank you.