

CME® Market Data Operations



Date: May 29, 2007
Notice #: Q2007 - 139
Subject: NYMEX Market Data Over CME Market Data Platform (MDP) -- FAQ

NYMEX issued the following FAQ on NYMEX Market Data over the CME Market Data Platform (MDP) today.



NYMEX Market Data Over CME® Market Data Platform (MDP) FAQ 5/25/07

1. Can we expect to receive the current NYMEX ITC.2.1 Multicast feed until September 28, 2007?

Yes, the NYMEX ITC 2.1 Multicast feed will be decommissioned on September 28, 2007. Until that time, we will continue to disseminate market data, the only change being the addition of options market data.

2. Will we be provided with NYMEX test data for ITC 2.1 over the MDP? Are there any plans to test prior to June 24, 2007?

Yes, we plan to make NYMEX ITC 2.1 Market Data available over the MDP for testing purposes on Saturday's June 9th and June 16th. We will let you know the exact times as soon as they are available.

3. What Exchange IDs should be used for the NYMEX market data over CME's MDP?

Messages involving NYMEX products will be disseminated with an Exchange Code of 'N' and Session ID of 'G'. Messages involving COMEX products will be disseminated with an Exchange Code of 'E' and Session ID of 'G'.

CME® Market Data Operations



4. Will CME's MDP ITC 2.1 feed carry the same level of precision on Decimal Point Locators (DPL's)?

Yes, Decimal Point precision on contract prices will be identical.

5. Will the current NYMEX pit session continue to be broadcast via the NYMEX ITC 2.1 feed?

Yes and it will not be available from CME MDP.

6. Does the Exchange have a preference over which feed -- RLC or ITC 2.1 -- distributors should use?

No, the Exchange has no preference. The main difference between RLC and ITC 2.1 relates to depth of market. ITC 2.1 provides top of book only; RLC provides depth of market.

7. Are there any plans to do away with the ITC 2.1 message format?

CME is planning to migrate to the FIX/FAST message format. For RLC, it will within the next twelve to eighteen months, and for ITC 2.1, an implementation date is not in the near future.

8. Will we get NYMEX settlements from the CME MDP?

No, NYMEX settlement prices, open interest, cleared volume and composite summaries will be provided via the NYMEX multicast feed, not over CME's MDP.

9. Why did NYMEX decide to retain the process of dissemination of its settlements, open interest, cleared volume and composite summaries via their data feed?

NYMEX decided to retain the dissemination process because of the following:

- NYMEX can generate Settlements more quickly than CME.
- Because they clear their own trades, it's easier for NYMEX to generate open interest and volume information.
- For composite data, NYMEX sends combined floor and electronic (ClearPort and Globex) data to distributors.

CME® Market Data Operations



10. Are there any changes to ClearPort?

No, there are no changes to ClearPort relative to this migration.

11. For Options, can we expect to see the underlying instrument, strike prices and fractional indicators?

Yes.

12. Once CME migrates to FIX/FAST, will we be able to get NYMEX settlements on the same feed as other market data?

That decision remains to be made.

13. What is the bandwidth requirement to receive NYMEX market only data via CME MDP.

20 meg. for RLC and ITC. May be increased by year-end?

14. How much bandwidth do I need to receive both NYMEX and CME feeds?

40 meg.

15. For the period between June 24th and September 28th, what market data will I be able to get for options trades on the NYMEX multicast feed?

For the migration period, the NYMEX multicast feed will provide only trades for the options traded on CME Globex.

16. What is the turnaround time to get the circuits installed?

For a new circuit installation, the turnaround time is approximately 45 -60 days, depending on network option chosen and Ethernet eligibility.

17. What if I have an existing Ethernet circuit, but need additional bandwidth?

Upgrades can be completed in approximately 30 days.

18. Do vendors have to enter into an agreement with CME for the circuits?

Yes, NYMEX vendors must complete an Information Distribution Agreement. Contact marketdata@cme.com.

CME® Market Data Operations



19. Will NYMEX trade prices be aggregated via CME MDP ITC 2.1, in the same manner as CME trade prices?

Yes. Currently, CME trade prices are sent, one by one, via CME MDP. Any differences seen in the manner in which RLC and ITC 2.1 trade prices are reflected is attributed to CME implied pricing.

20. Will the DME (Dubai Mercantile Exchange?) market data be affected at all by this change?

No.

21. Will you be providing us with details concerning CME's version of ITC 2.1, as compared to NYMEX's Market Data?

Yes, a matrix is available as part of this notice.