

## Market Data Operations

**Date:** November 9, 2007  
**Notice #:** Q2007 - 285  
**Subject:** Availability of Additional NYMEX User-Defined Strategies on the CME Globex®  
 Electronic Trading Platform – *Effective Sunday, November 18, 2007*

NYMEX issued the following notice to Quote Vendors yesterday:

### NYMEX Market Data Vendors,

For trade date November 19th, 2007, User-Defined Strategies (UDS) on CME Globex® will be expanded to include **RBOB Gasoline Options (OB)**, **Heating Oil Options (OH)**, and **Copper Options (HXE)**.

#### As a reminder:

- ITC 2.1 messages for UDS will be made available *only* on the CME Market Data Platform (MDP).
- Vendors can expect to receive trade information for these strategies in the form of “Lt” messages with a BAT indicator of ‘T’.
- Vendors can expect to receive Top of Book (Best Bid/Best Offer) updates on these strategies in the form of “Lb” messages.

The following is the list of strategies supported for UDS:

Supported Options Products	Strategy Type	Combination Type Code	Combination Description <sup>†</sup> (example)
<b>NYMEX</b> LO, ON, OB, OH  <b>COMEX</b> OG, SO, HXE	<i>Covered*</i>	‘CV’	UD:PP:cFO MMDD123456 UD:PP:cXX MMDD123456
	<i>Strangle</i>	‘SG’	UD:PP:XX MMDD123456
	<i>Straddle</i>	‘ST’	UD:PP:XX MMDD123456
	<i>Butterfly</i>	‘BO’	UD:PP:XX MMDD123456
	<i>Vertical</i>	‘VT’	UD:PP:XX MMDD123456
	<i>Horizontal</i>	‘HZ’	UD:PP:XX MMDD123456
	<i>3-Way</i>	‘3W’	UD:PP:XX MMDD123456
	<i>Box</i>	‘BX’	UD:PP:XX MMDD123456
	<i>Christmas Tree</i>	‘XT’	UD:PP:XX MMDD123456
	<i>Condor</i>	‘CO’	UD:PP:XX MMDD123456

	<i>Iron Condor</i>	'IC'	UD:PP: XX MMDD123456
	<i>Ratio 1x2</i>	'RA'	UD:PP: XX MMDD123456
	<i>Ratio 1x3</i>	'RA'	UD:PP: XX MMDD123456
	<i>Ratio 2x3</i>	'RA'	UD:PP: XX MMDD123456
	<i>Risk Reversal</i>	'RR'	UD:PP: XX MMDD123456
	<i>Double</i>	'DB'	UD:PP: XX MMDD123456
	<i>Generic**</i>	'GN'	UD:PP: XX MMDD123456

- \* A strategy type of 'Covered' will be applied to any User-Defined Strategy which includes at least one futures leg.

*In a case where a spread is Covered, the Combination Description will include: 1) a Spread Combination Type of 'FO' if there is a single options leg covered by a single futures leg, or 2) the Spread Combination Type of one of the supported Strategy Types.*

- \*\* A strategy type of 'Generic' will be applied to any User-Defined Strategy which does not match one of the fore mentioned strategy types.

- † Where 'UD' indicates "User Defined", 'PP' equals the 2-digit CME Product Group Code ('1N' for LO, '1T' for ON, '1B' for OB, '1I' for OH, '1Y' for OG, 'S1' for SO, and '2U' for HXE), 'C' serves as a Covered indicator, 'XX' is the Spread Combination Type Code, followed by a four-digit trade date (in blue), and a unique 6-digit ISIN code (in red).

*The 6-digit ISIN code should not be parsed and used. It is only serves as a unique identifier for a specific Day. ISINs can be reused on subsequent days.*