



CHICAGO MERCANTILE EXCHANGE INC.

## MEMORANDUM

TO: All MD API Users

FROM: CME Technology Marketing

DATE: November 20, 2002

SUBJECT: CME Market Data and OneChicago Single Stock Futures Market Data

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CME has identified a customer configuration issue that can impact customers who are using MD API 2.0 to receive both CME GLOBEX and OneChicago Market Data.

### **Technical Details**

CME uses unique sequence numbers to ensure that price updates are received in the correct order. The sequence numbers also provide a mechanism for retransmission of market data in the event of network or application failure. CME and OneChicago market data feeds originate from different systems but are combined into a single sequenced file. These market data messages are sent to customers on separate feeds through separate infrastructure components, facilitating the ability to subscribe to both or either exchange's market data independently.

### **Symptom**

CME and OneChicago market data feeds provide prices for separate markets, and therefore will have different rates of data transmission and different sequence numbers at any given point in time. Some MDAPI 2.0 client applications, when configured to handle both CME and OneChicago market data feeds on a single client price server, expect to receive a single, ascending series of sequence numbers. In such instances, these applications will erroneously detect sequence numbers that appear to be out of order and assume that the messages are stale, and may discard messages that are valid and that should be processed normally.

### **Recommended Solution**

If a customer will be receiving CME and OneChicago market data -- and the customer's MDAPI client application is designed to handle a single market data feed with a single, contiguous series of sequence numbers -- then each market data feed should be handled by a separate instance of the client's market data application. This configuration will allow each application instance to track a separate series of ascending sequence numbers. This is consistent with the original CME recommended client solution for CME and OneChicago market data.

All questions can be directed to your CME Account Manager at (312) 930-2397 or [technologymarketing@cme.com](mailto:technologymarketing@cme.com)