

Message Structures


This topic contains the specifications for the ITC messaging format. CME Group floor market data is disseminated only in ITC. ITC is required for customers that want to receive CME floor market data. All ITC Market Data messages have a message header followed by a message body, [product classification](#) and [additional field groups](#). Each field group contains one or more fields defined below.



Category Z – Contract Specification messages do not follow the standard Product Classification. See Category Z sample messages.

ITC Header

Position	Name	Length	Valid Values	Description
1	SOH control character	(1)	Binary representation of the number 1	Control Character
2 - 3	Exchange ID	(2)	See table of Exchange ID codes in Appendix	Exchange
4 - 5	Vendor ID	(2)	Always blank	Vendor
6	Product Classification Code	(1)	<ul style="list-style-type: none"> • A = Administrative • F = Futures Contract • I = Cash Instrument • L = Combination Contract with legs • O = Options Contract 	Product type
7	Category Code	(1)	See table of Category codes in Appendix	Message type

8	Type Code	(1)	<ul style="list-style-type: none"> • I = insert • D = delete • F = Final • A = Actual • Blank = a regular message transmitted 	<p>Message sub-type</p> <div style="border: 1px solid black; padding: 5px; margin: 10px 0;">  CME Group sends delete and insert messages any time during an open outcry session or before a new day begins for Category Code's A, N and t messages and the type code will be either a D for delete or an I for insert. There will be an appended 7 bite as-of-sequence number at the end of these messages which will indicate which message should be deleted or where the new price should be inserted. </div>
9	Message Day Code	(1)	<ul style="list-style-type: none"> • 1 - 9 = Day 1 - 9 • 0 = Day 10 • A - U = day 11-31 	Day of month
10 - 16	Message Sequence Number	(7)		Sequence number
17 - 23	Message Time Stamp	(7)		Time will be represented as 'HHMMSS' for the time zone in which the exchange is located
24	Session ID	(1)	<ul style="list-style-type: none"> • G= ETH (Electronic Trading Hours) • R = RTH (Regular Trading Hours) • Blank = ETH & RTH 	Session ID
25	STX control character	(1)	Binary representation of the number 2	Control Character

