

CME® Market Data Operations



Date: May 22, 2007
Notice #: Q2007 - 137
Subject: CME to Begin Disseminating NYMEX & COMEX Market Data for CME Globex Traded Contracts – Effective Sunday, June 24, 2007

Please read the following important notice regarding upcoming changes that was issued today by NYMEX to its Market Data Vendors.



5/22/07

To All direct-connect NYMEX Market Data Vendors:

Effective September 28, 2007, NYMEX will discontinue providing, over its NYMEX ITC 2.1 Multicast feed, Market Data for NYMEX® and COMEX® contracts traded on CME Globex® (although certain other data will continue to be available only via the NYMEX ITC 2.1 Multicast feed).

As of June 24, 2007, the Market Data for NYMEX and COMEX contracts traded on CME Globex ("Real-Time Globex Market Data") will be made available over the CME Market Data Platform ("CME MDP") in both ITC 2.1 and RLC Market Data formats.

Important Details:

- To obtain Market Data for NYMEX and COMEX contracts traded on CME Globex (including Options which are scheduled to launch June 24th for June 25th trade date), direct-connect NYMEX Market Data Vendors should start planning their migration to CME MDP immediately. Once migrated, NYMEX Market Data Vendors will still need to rely on the NYMEX ITC 2.1 Multicast feed for Settlements, Open Interest, cleared Volume, and session-specific or composite Summaries of NYMEX and COMEX contracts traded on Globex.
- For vendors that do not currently have connectivity to the CME MDP, please see the information on Page 2 of this document, under CME MDP Registration and Setup.

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- Please note that NYMEX Market Data Vendor representatives are invited to participate in a conference call scheduled for Wednesday, May 23rd from 3-4 pm EDT. Knowledgeable staff from both NYMEX and CME will attend the call and field any questions and concerns you might have. The dial in details are:

Domestic Toll Free Dial-in No. +1 (888) 481-3032

International Dial-in No. +1 (617) 801-9600

Participant Passcode: 2969113

- NYMEX will continue to directly invoice NYMEX Market Data Vendors for all Administrative Fees and Device Fees. NYMEX Market Data Vendors should also continue to send Monthly Usage Reports to NYMEX.
- CME MDP connectivity costs will be billed by the CME.
- Between June 24th and September 28th, NYMEX will provide Real-Time Globex Market Data over the NYMEX ITC 2.1 Multicast feed, as follows: (1) for Options, trade data only (not Best Bid/Offer information), and (2) the currently-provided Futures, Spreads and Strips data. **As of September 28th, NYMEX will cease providing all Real-Time Globex Market Data over the NYMEX ITC 2.1 Multicast feed.**



- As of June 24th:
 - All NYMEX ITC 2.1 messages transmitted over CME MDP will contain Exchange Code 'N' & Session ID 'G'.
 - All COMEX ITC 2.1 messages transmitted over CME MDP will contain Exchange Code 'E' & Session ID 'G'.
 - Best Bid/Offer for Futures, Spreads, Strips, and Options will be transmitted over CME ITC 2.1 MDP channels.
 - Depth of Market for Futures, Spreads, and Strips, as well as Top of Book for Options, will be transmitted over CME RLC MDP channels.
- Note that CME MDP does not disseminate ITC 2.1 High/Low (Category H) messages each time a new trade price is higher/lower than the current high/low. CME MDP will only send a High/Low message during the session if a trade which impacts the current High/Low is canceled. If a running High/Low throughout the session is desired, vendors will need to maintain their own High/Low, based on Last (Category T) messages. The only Globex High/Low to be expected will be the final, at the end of the session. This High/Low may include bids and offers that were higher/lower than

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the previous high/low. The Globex-specific Summary messages over the NYMEX ITC 2.1 Multicast feed will report High/Low based on trades only.

- ITC 2.1 via CME MDP makes use of the Price Indicator 'B', with blank price, to blank out Bid/Offer prices. This will indicate an "empty market" to the vendor. Any price of zero without the 'B' indicator will indicate a real price of zero.
- For Spreads, CME MDP currently uses ITC 2.1 Category Code 'b' and 'B' for Best Bid/Offer messages. The 'b' is used when the size of the bid or ask is greater than 99999. Plans are underway to fully switch ALL Futures, Spreads, Strips, and Options contracts from Categories 'T' and 'B' to Categories 't' and 'b' in Q3 2007. This change permits the use of two additional digits on Bid/Offer volume fields.
- **Please note-** There are some key differences between the Spread messages that NYMEX currently disseminates over the NYMEX ITC 2.1 Multicast feed, and the corresponding Spread messages that will be transmitted over ITC 2.1 via CME MDP. Specifically,
 - The Spread Type Code (used in LT or LB messages) differs for Cracks and Strips.
 - Also, the CME populates the Spread Description field with the contract's Spread symbol from Globex:

	Crack	Calendar Spread	Inter Spread	Strip
Spread Type Code				
NYMEX ITC 2.1	C1	SP	IS	FS
ITC 2.1 via CME MDP	KR	SP	IS	SR
Spread Description				
NYMEX ITC 2.1	"Crack"	"Intra-Commodity Sprd"	"Inter-Commodity Sprd"	"Strip"
ITC 2.1 via CME MDP	<i>for example:</i> CL:C1 RB-CL M7	<i>for example:</i> CLK7-CLM7	<i>for example:</i> RBM7-HOM7	<i>for example:</i> CL:FS 03M N2

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CME Market Data Platform Registration and Setup

Information related to CME Market Data Platform connectivity and CME contacts:

- Connectivity Access Options - www.cme.com/networkaccess/
- CME Market Data Platform Software Development Kit (SDK) – www.cme.com/mdpsdk/
- Attached is the Access Form for customers to fill out and send back to CME.
- CME Market Data Operations contact information
Kevin Brady: kbrady@cme.com - 312.648.3653
Marilee Radecki: mradecki@cme.com – 312.930.8193
General: marketdataops@cme.com – 312.634.8395

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NYMEX Channels over CME MDP (Production)

	RLC Futures	ITC 2.1 Futures	RLC Options	ITC 2.1 Options
NYMEX Crude	Channel 30	Channel 38	Channel 35	Channel 41
NYMEX Non-Crude Energy	Channel 31	Channel 39	Channel 36	Channel 42
NYMEX Softs and COMEX	Channel 32	Channel 40	Channel 37	Channel 43

	Data (A)		Replay (A)		Data (B)		Replay (B)	
Channel	Address	Port	Address	Port	Address	Port	Address	Port
30	233.119.16 0.42	100 42	233.119.16 0.43	100 43	233.119.16 0.106	101 06	233.119.16 0.107	10107
31	233.119.16 0.44	100 44	233.119.16 0.45	100 45	233.119.16 0.108	101 08	233.119.16 0.109	10109
32	233.119.16 0.46	100 46	233.119.16 0.47	100 47	233.119.16 0.110	101 10	233.119.16 0.111	10111
35	233.72.75. 2	100 48	233.72.75. 3	100 49	233.72.75. 66	101 12	233.72.75. 65	10113
36	233.72.75. 4	100 50	233.72.75. 3	100 51	233.72.75. 68	101 14	233.72.75. 65	10115
37	233.72.75. 6	100 52	233.72.75. 3	100 53	233.72.75. 70	101 16	233.72.75. 65	10117
38	233.72.75. 8	100 54	233.72.75. 3	100 55	233.72.75. 72	101 18	233.72.75. 65	10119
39	233.72.75. 10	100 56	233.72.75. 3	100 57	233.72.75. 74	101 20	233.72.75. 65	10121
40	233.72.75. 12	100 58	233.72.75. 5	100 59	233.72.75. 76	101 22	233.72.75. 67	10123
41	233.72.75. 14	100 60	233.72.75. 5	100 61	233.72.75. 78	101 24	233.72.75. 67	10125
42	233.72.75. 16	100 62	233.72.75. 5	100 63	233.72.75. 80	101 26	233.72.75. 67	10127
43	233.72.75. 18	100 64	233.72.75. 5	100 65	233.72.75. 82	101 28	233.72.75. 67	10129

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