

Market Data Operations

Date: September 7, 2007
Notice #: Q2007-187
Subject: REMINDER: CME® Group to Begin Disseminating NYMEX & COMEX Market Data for CME Globex® Traded Contracts– *Effective Monday, October 1, 2007*

Please be reminded that for trade date **Monday, October 1, 2007**, market data for NYMEX® and COMEX® contracts traded on CME Globex will only be available via the CME Market Data Platform (MDP), as NYMEX will no longer provide the data via its ITC 2.1 Multicast feed. Please review the NYMEX notice below for additional details on receiving market data from the CME MDP.



5/22/07

To All direct-connect NYMEX Market Data Vendors:

Effective with the trade date October 1, 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).

Important Details:

- To obtain Market Data for NYMEX and COMEX contracts traded on CME Globex, 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**.

- 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.
- Since June 24th:
 - All NYMEX ITC 2.1 messages transmitted over CME MDP contain Exchange Code 'N' & Session ID 'G'.
 - All COMEX ITC 2.1 messages transmitted over CME MDP contain Exchange Code 'E' & Session ID 'G'.
 - Best Bid/Offer for Futures, Spreads, Strips, and Options are transmitted over CME ITC 2.1 MDP channels.
 - Depth of Market for Futures, Spreads, and Strips, as well as Top of Book for Options, are 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 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' **effective August 12, 2007**. This change permits the use of two additional digits on Bid/Offer volume fields. With this change, Category Codes "T" and "B" will *no longer* be used.
- **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

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: kevin.brady@cmegroup.com – 312.648.3653
 Marilee Radecki: marilee.radecki@cmegroup.com – 312.930.8193
 General: marketdata.ops@cmegroup.com – 312.634.8395

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	233.119.160.42	10042	233.119.160.43	10043	233.119.160.106	10106	233.119.160.107	10107
31	233.119.160.44	10044	233.119.160.45	10045	233.119.160.108	10108	233.119.160.109	10109
32	233.119.160.46	10046	233.119.160.47	10047	233.119.160.110	10110	233.119.160.111	10111
35	233.72.75.2	10048	233.72.75.3	10049	233.72.75.66	10112	233.72.75.65	10113
36	233.72.75.4	10050	233.72.75.3	10051	233.72.75.68	10114	233.72.75.65	10115
37	233.72.75.6	10052	233.72.75.3	10053	233.72.75.70	10116	233.72.75.65	10117
38	233.72.75.8	10054	233.72.75.3	10055	233.72.75.72	10118	233.72.75.65	10119
39	233.72.75.10	10056	233.72.75.3	10057	233.72.75.74	10120	233.72.75.65	10121
40	233.72.75.12	10058	233.72.75.5	10059	233.72.75.76	10122	233.72.75.67	10123
41	233.72.75.14	10060	233.72.75.5	10061	233.72.75.78	10124	233.72.75.67	10125
42	233.72.75.16	10062	233.72.75.5	10063	233.72.75.80	10126	233.72.75.67	10127
43	233.72.75.18	10064	233.72.75.5	10065	233.72.75.82	10128	233.72.75.67	10129

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