

Market Data Operations

Date: November 3, 2008
Notice #: Q2008-239
Subject: NYMEX Market Data Migration to MDP – Timeline – November 2008 – September 2009

NYMEX Market Data Migration to MDP –Timeline November 2008 – September 2009

November 2008	
11/22	<ul style="list-style-type: none"> Floor data for NYMEX and COMEX will be added to the CME Market Data Platform (MDP) <ul style="list-style-type: none"> Includes ClearPort Clearing (CPC) OTC - Block Trades, Settlements and Volume/Open Interest – OTC data will be sent down the respective NYMEX/COMEX channel MDP data to be sent in NYMEX flavor of ITC: <ul style="list-style-type: none"> Channel 44 – NYMEX Floor Channel 45 – COMEX Floor Will also continue to be sent in parallel over <i>NYMEX ITC 2.1 Multicast Feed via Radianz</i>
January 2009	
01/12	<ul style="list-style-type: none"> Floor data for NYMEX and COMEX, including CPC OTC data (excluding DME OTC data), to be discontinued over <i>NYMEX ITC 2.1 Multicast Feed via Radianz</i> Only data remaining on <i>NYMEX ITC 2.1 Multicast Feed via Radianz</i> is Dubai Mercantile Exchange (DME) <ul style="list-style-type: none"> Customers not taking DME data should work directly with Radianz to be disconnected
August 2009	
8/17	<ul style="list-style-type: none"> Floor COMEX products move to FIX/FAST <ul style="list-style-type: none"> All COMEX Floor products no longer available in ITC 2.1 Available in FIX/FAST on new IPs over Channel 45 – COMEX Floor Floor Platinum and Palladium products move to FIX/FAST <ul style="list-style-type: none"> Platinum and Palladium products no longer available in ITC 2.1 Available in FIX/FAST on new IPs over Channel 44 – NYMEX Floor
September 2009	
9/14	<ul style="list-style-type: none"> Floor NYMEX Futures products move to FIX/FAST <ul style="list-style-type: none"> All NYMEX Future Floor products no longer available in ITC 2.1 Available in FIX/FAST on new IPs over Channel 44 – NYMEX Floor
9/28	<ul style="list-style-type: none"> Floor NYMEX Options products move to FIX/FAST <ul style="list-style-type: none"> All NYMEX Options Floor products no longer available in ITC 2.1 Available in FIX/FAST on new IPs over Channel 44 – NYMEX Floor

NOTE: CME has created a document detailing the differences between CME and NYMEX flavors of ITC. Please see the following link to view this document:

http://www.cmegroup.com/tools-information/lookups/advisories/market-data/files/CME_GROUP_NYMEX_ITC_a.pdf

Additional Information:

Ticker Tests

Ticker Tests will be schedule on Fridays/Saturdays prior to NYMEX and COMEX products moving from ITC to FIX/FAST, dates to be determined

FIX/FAST Documentation

<http://www.cmegroup.com/globex/resources/fix-fast-market-data-format.html>

Please contact mdo@cmegroup.com if you have any questions concerning this notice. Thank you