

CME Group Supported ITC Category Codes and Functions

Category Codes	CME Group Code Definition	Venue	Special Usage	NYMEX Supported
A	Trade/Bid/Ask - No Volume	Floor		Supported Differently from NYMEX
b	b=Top of book bid/ask 7 -byte for all message types	Globex		No
C	Control Types : A= Start of simulated data, B= End of simulated data, C= Start of communications testing D= Start of official I= End of official J= End of communications testing K= Set sequence number N= Character test O= Character test S= Simulated data warning (replaces line integrity messages during testing) T= Line integrity	Floor, Globex		Supported Differently from NYMEX
E	Exceptional Indicators: B - Block Trades P - Exchange for Physical R - Exchange Risk T - SUBtrades (substitutions for forwards)	Floor, Globex	• Globex ex-pit with an exceptional indicator = B which means treat as a block trade. We assume all ex-pit trades on Globex are block trades for ITC purposes (RLC differentiates).	Supported Differently from NYMEX
F	Market Conditions Indicators: A - Trading Halt B - Resume E - End Fast Market F - Start Fast Market L - Start Late Market M - End Late Market	Floor		Supported Differently from NYMEX
H	H= hi/lo end of day or if a bust affected a hi/lo	Floor, Globex	• High/low message is sent whenever a new high or low is made, if a bust affected a high/low and at the end of each day.	Yes
I	I = Prior Day Volume and Open Interest	Floor, Globex		Supported Differently from NYMEX
J	J = summary message; end of session by products by platform	Floor, Globex		Yes
N	N = Bid and Ask Market – No Volume	Floor	• Bid and/or ask prices received in the "Last Quote" field should be handled in the same manner as category A messages described above. Prices received in the market bid and/or ask price field prior to market opening should be treated normally. (Market bid or ask prices never establish a new high or low).	No
Q	Q= Settlement Price and Limits Type Codes: A = Actual F = Final	Floor, Globex		Yes
t	Trade/Bid/Ask - No Volume	Floor, Globex		No
U	Range Indicators: C - Close I - Indicative Open O - Open P - Post Close R - Resumption S - Suspension	Floor, Globex		Supported Differently from NYMEX
V	V = estimated volume at the end of each session, for floor and/or Globex, based in session ID Default value is "E" for estimated volume	Floor, Globex	estimated volume at the end of each session, for floor and/or Globex, based in session ID Default value is "E" for estimated volume	No
X	T = free from (alphanumeric)text message; 80 byte limit Type Code: X = Globex Z = Flex Options	Floor, Globex		Supported Differently from NYMEX
Y	Y = Underlying Cash Indexes	Floor	• These messages quote with a blank year code and a month code of "Y"	No
Z	Contract Specifications: (S) For futures, options and indexes shows the session start/end times by product. (S) For futures only, shows product/month/year for all future contracts. (O) For options only, shows product/month/year/strike price range for all option contracts. (L) For spreads only, showing the external id, spread type, number of legs contracts for all predefined GLOBEX spreads.	Floor, Globex		No

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Type Codes	Type Codes: A - Actual D - Delete F - Final I - Insert
PCC Codes	PCC values: A – Administrative F – Futures L – Spreads (combination with legs); no differentiation b/t futures and options O – Options
PCT Codes	Space - Default for Globex is " " F - Flexible options I - Index Values
BAT Codes	BAT Codes: B - Bid A - Ask T - Trade
Price Indicators	Price Indicators: Space - normal; in combo with BAT used for high, low, last price B - blank out associated price in combo with BAT C - Cabinet indicator F - Fast N - Nominal; in combo with BAT closing R - Indicative Price V - Nominal cabinet; closing price only in combo with BAT D - Differential

NYMEXSupported ITC Category Codes and Functions

Category Codes	NYMEX Group Code Definition	Venue	Special Usage	CME Supported
A	Bid/Ask/Trade no Volume	NYMEX - Floor COMEX - Floor	Vendors displaying a prevailing Bid and Ask Price should update such prices in accordance with the following: • When the Trade or Bid price is equal to, or higher than, the prevailing Ask Price, blank the Ask Price display • When the Trade or Ask Price is equal to, or lower than, the prevailing Bid Price, blank the Bid Price display	Supported Differently from CME Group
B	Best Bid/ Best Offer Price with Volume	NYMEX - Floor COMEX - Floor		No
C	Control Messages	NYMEX -Floor	• SOD/EOD Messages - Denote the beginning or end market data dissemination for current session Line Integrity Verifications	Supported Differently from CME Group
E	Exceptional Indicators: B - Block Trades P - Exchange for Physical U - Exchange for Option W - Exchange for Swap	NYMEX - Floor COMEX - Floor		Supported Differently from CME Group
F	Market Condition Indicators: End Fast F - Start Fast Start Post Close Session Q - End Post Close Session	E - P - NYMEX - Floor COMEX - Floor	• Start Fast can be sent for a contract specific or sent for an entire product	Supported Differently from CME Group
H	H= hi/lo	NYMEX - Floor COMEX - Floor	• Disseminated after new trade is higher/low than the current high/low • Bid/Offer cannot update a high or low • Cat H messages are venue (floor) specific. Only Combined high/low that goes out is in the Combined summary (Cat J) which has Blank Session ID.	Yes
I	I = Prior Day Volume and Open Interest	NYMEX - Floor COMEX - Floor	• NYMEX disseminates Category I messages twice o Once overnight (around 4:00AM ET) with cleared volume (for the previous session) o Once in the morning (around 11:30AM ET) they publish open interest (for the previous session) • For NYMEX products trading in both open outcry and electronic venues, Open Interest and Volume are reported with the NYMEX floor trading Exchange ID. • Session ID will be blank for combined session	Supported Differently from CME Group
J	J = summary message; end of session by products by platform	NYMEX - Floor COMEX - Floor	• Session ID will be blank for combined session	Yes
K	Retransmission Request	NYMEX - Floor COMEX - Floor		No
Q	Q= Settlement Price and Limits	NYMEX - Floor COMEX - Floor		Yes
T	Trade/Bid/Ask – General form	NYMEX - Floor COMEX - Floor	Vendors displaying a prevailing Bid and Ask Price should update such prices in accordance with the following: • When the Trade or Bid price is equal to, or higher than, the prevailing Ask Price, blank the Ask Price display • When the Trade or Ask Price is equal to, or lower than, the prevailing Bid Price, blank the Bid Price display • Indicator M is also used when disseminated Cross Trades	No
U	Range Message Range Indicator: C - Day Close D - Day Open (Post Close/Suspension)	P - NYMEX - Floor COMEX - Floor		Supported Differently from CME Group
X	T = Text Message	NYMEX - Floor COMEX - Floor	• CLOC - Denotes the beginning of the closing call. CLOC can be contract specific or sent for an entire products (all contracts) • FXHI/FXLO - Fix high/low prefixes be entered with a price, which will replace the current high/low prices on the wallboards • NYMEX also uses text messages to send notices	Supported Differently from CME Group

NYMEXSupported ITC Category Codes and Functions

Type Codes	Type Codes: D - Delete I - Insert
PCC Codes	PCC values: A – Administrative F – Futures L – Spreads (combination with legs); no differentiation b/t futures and options O – Options
PCT Codes	PCT Codes: Space – The only Type Code used for NYMEX/COMEX is blank (no further definition included)
BAT Codes	BAT Codes: B - Bid A - Ask T - Trade Space - Other
Price Indicators	Price Indicators: Space - normal; in combo with BAT used for high, low, last price B - blank out associated price in combo with BAT N - Nominal; in combo with BAT closing M -Cross Trades W - Intra Day Settlement D - Differential