

Market Data Operations

Date: August 8, 2007
Notice #: Q2007- 197
Subject: **IMPORTANT FINAL REMINDER:** ITC 2.1 Message
Changes to Volume and Size Fields Starting This
Sunday August 12, 2007

Please be reminded of the following important ITC 2.1 market data message changes. These changes affect CME and NYMEX ITC 2.1 market data for CME Globex®- traded products transmitted over the CME Market Data Platform (MDP).

CME® will implement three changes to ITC 2.1 market data messages, effective **Sunday, August 12, 2007**, to accommodate *larger* bid/ask and LAST volume/size. The changes include:

- **New Category Code “t”** -- Will be introduced to indicate a LAST with a volume field of seven digits rather than five digits. Category Code “t” will apply to both outright and spread LASTS.
- **Category Code “b”** -- Currently used to indicate bid/ask size in excess of 99,999 for spreads, will be **expanded** to include bid/ask size on all outright and spread market quotes.
- **Category Codes “B” and “T”** -- Will be replaced by Category codes “b” and “t”, and **will no longer be used**. For both Category Code “b” and “t” messages, the size/volume field is 2 bytes larger than for “B” and “T” Category Code types.

Sample Messages

A sample of the messages that will be used during the test are listed below.

aH FB 900000021437220Gb 6J M07HM077 0000000+B 000007 0000000+A 00000c
aH Fb 900000031447580Gb 6J H08GH087 0089480+B 01234567 0089400+A 0000025c
aH Ft 900000041447580Gb 6J H08GH087 0089480+T 0123456Ac
aH FB 900000051447580Gb 6J H08GH087 0000000+B 000007 0000000+A 00000c
aH FB 900000061452110Gb 6J H08GH087 0089480+B 000017 0000000+A 00000c
aH FT 900000071452110Gb 6J H08GH087 0089480+T 00001Ac
aH FB 900000081452110Gb 6J H08GH087 0000000+B 000007 0000000+A 00000c
aH Ft 900000091514170Gb 6J H08GH087 0086660+B 0500000Ac
aH Fb 900000101514170Gb 6J H08GH087 0086660+B 04000007 0000000+A 0000000c
aH Ft 900000111514170Gb 6J H08GH087 0086660+T 1234567Ac
aH Fb 900000121514170Gb 6J H08GH087 0008350+B 00001237 0008352+A 0500125c
aH Fb 900000131516190Gb 6J U07GU077 0087640+B 01000007 0000000+A 0000000c
aH FU 900000141516190Gb 6J U07GU077 0087640+T +00001AOc
aH Ft 900000151516190Gb 6J U07GU077 0087640+T 0100050Ac
aH FB 900000161516190Gb 6J U07GU077 0000000+B 000007 0000000+A 00000c
aH FB 900000171522440Gb 6J H08GH087 0089480+B 000017 0000000+A 00000c
aH FT 900000181522440Gb 6J H08GH087 0089480+T 00001Ac
aH FB 900000191522440Gb 6J H08GH087 0000000+B 000007 0000000+A 00000c
aH FB 900000201523370Gb 6J M07HM077 0089480+B 000017 0000000+A 00000c
aH FU 900000211523370Gb 6J M07HM077 0089480+T +00001AOc
aH FT 900000221523370Gb 6J M07HM077 0089480+T 00001Ac
aH FB 900000231523370Gb 6J M07HM077 0000000+B 000007 0000000+A 00000c
aH Fb 900000241523560Gb 6J U07GU077 0089480+B 00000017 0000000+A 9999999c