

Market Data Operations

Date: September 12, 2007
Notice #: Q2007-232
Subject: Reminder: CME Group to Begin Disseminating NYMEX & COMEX Market Data for CME Globex Traded Contracts – *Effective Trade Date Monday, October 1, 2007*

Please review the NYMEX notice below, which shows the effective trade date of Monday, October 1, 2007, previously stated as September 28, 2007.

For more detailed information, including IP addresses and ports please see notice [Q2007-187](#).



09/11/2007

To NYMEX Direct Connect Market Data Vendors,

Please be reminded that two very important changes will be occurring for trade date October 1st, 2007:

- Globex Trade, Best Bid/Offer (Top of Book), and Cumulative Volume messages will **no longer** be obtainable on the NYMEX ITC 2.1 Multicast feed. **All NYMEX Market Data vendors must subscribe to the CME MDP to continue receiving this data after September 28th, 2007.**
- Exchange Code and Session ID for all messages pertaining to contracts on the NYMEX, COMEX, and DME Exchanges will be redefined as indicated below (changes in **bold red**):

Please note Exchange Codes 'F', 'J', and 'IE' will be decommissioned, as well as Session IDs '1' and '2'.

Session-Specific Messages (Bid, Offer, Trade, NXPIT/CXPIT/ClearPort/Globex Summaries)

Exchange Code	Session ID	Description
N	F	NYMEX Floor (NXPIT)
E	F	COMEX Floor (CXPIT)
DM	T	DME Direct (Dubai Merc)
N	C	NYMEX on ClearPort Clearing
E	C	COMEX on ClearPort Clearing
N	T	NYMEX on ClearPort Trading
E	T	COMEX on ClearPort Trading
N	G	NYMEX on Globex [†]
E	G	COMEX on Globex [†]

+ Only Globex *Summaries* will be made available on the NYMEX ITC 2.1 Multicast Feed.
For all other Globex-Specific data (Trade, Bid/Offer, Cumulative Volume) CME MDP must be used.

Non Session-Specific Messages (Settlements, Volume, Open Interest, Combined Summaries)

Exchange Code	Session ID	Description
N	<i>blank</i>	ALL NYMEX (NXPIT, NYMEX on ClearPort, NYMEX on Globex)
E	<i>blank</i>	ALL COMEX (CXPIT, COMEX on ClearPort, COMEX on Globex)
DM	<i>blank</i>	DME Direct (Dubai Merc)

A comprehensive set of test data will be made available this Friday 9/14/07, from NYMEX.