

Market Data Operations

Date: October 31, 2007
Notice #: Q2007-278
Subject: Instrument Creation (MO) Message Enhancements -- *Effective Sunday, November 18, 2007*

Effective Sunday, November 18, 2007, the following enhancements will be made to the Instrument Creation (MO) RLC-format market data message.

Field Name	Position	Field Description
RFC Eligible Flag	788	Change to existing field Indicates whether a product is eligible for RFC functionality "0" = does not support RFC "1" = supports RFC <i>Currently used to indicate method for cross (RFC vs. RFQ for cross)</i>
Fractional Pricing Flag	798	New Field Indicates whether a product uses standard decimal or fractional price display "0" = Standard decimal price display "1" = Fractional price display <i>Currently populated with a space " "</i>
N/A	799	New Field In preparation for upcoming functionality, this position will now have a "0" <i>Currently populated with a space " "</i>
RFQ Cross Eligible Flag	800	New Field Indicates whether a product is eligible for RFQ for cross functionality "0" = does not support RFQ for cross "1" = supports RFQ for cross
Exchange Code	900-903	New Field Indicates the home exchange for the product XCME = CME XOCH = OneChicago XNYM = NYMEX XCEC = COMEX XFMS = FXMarketSpace
Cabinet Price	904-922	New Field Provides cabinet price for the product in standard price format for options, and a space (" ") followed by 18 zeros (0) if a cabinet price doesn't apply.

More information on these changes to the MO message, RFC and RFQ for cross functionality, is available in the [CBOT Client Impact Assessment](#) document.

MO messages with these fields are currently available for customer testing in the New Release environment.