

Market Data Operations

Date: August 10, 2007
Notice #: Q2007-205
Subject: **FINAL REMINDER: ITC 2.1 Message Changes to Volume and Size Fields – *Effective 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
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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

Please contact MarketData.Ops@cmegroup.com and the Market Data Hotline 312.634.8395 if you have any questions.

Thank you.