



FeedOS Developer Notice

CME Protocol Migration

Notice Reference	20100528
Scope	All data
Exchanges	CME
Effective Date	2010-06-06
Impact	Migration

Dear FeedOS developer,

Please be advised that starting the 2010-06-06, the CME Exchange will migrate towards a new protocol.

It will cause the following modifications on the client side:

Order Book Reset:

If on a specific channel the order books are corrupted on the exchange side, the exchange will send an Order Book Reset message, which will empty all the order books of the impacted channel.

If this case occurs, the client will notice that the order book will be emptied and a new one will be created.

Quotation Tags:

1. The Volume for legs of spreads with prices calculated by CME Globex will be included in the calculation of the total session trade volume indicated by the DailyTotalVolumeTraded (9130, type: float64)
2. The tag LowLimitPrice (1148, type: float64) will be added: it contains the Lower Price threshold for the instrument, orders submitted with prices below the lower limit will be rejected.
3. The tag HighLimitPrice (1149, type: float64) will be added: it contains the Upper Price threshold for the instrument, orders submitted with prices above the lower limit will be rejected.

For additional support please contact support@quanthouse.com