



CFE to Update End of Day Summary Message on PITCH and TOP Effective Date Updated to June 3, 2018

Overview **(UPDATE)**

Based on customer feedback, the previously announced update to the End of Day Summary message for the CFE PITCH and TOP market data feeds has been postponed to be released on Sunday, June 3, 2018. The message will be expanded from 56 to 65 bytes, and all customers receiving the CFE PITCH feed or TOP feed will need to accommodate the new message type length on the effective date. The additional message length will be used to breakout Block Trade and Exchange of Contract for Related Position (ECRP) transaction volume, indicate whether prices are valid, and show whether a high or low was set by a quote or a trade.

Technical Details

The End of Day Summary message that is disseminated for each symbol will be changed on both the PITCH and TOP feeds. The *Total Volume* field will be updated, and three new fields will be added. The total message length will be increased from 56 to 65 bytes.

- *Total Volume*: offset 52, a Binary field with a length of four bytes will describe the total number of contracts traded for the day, including Block Trade and ECRP transactions.
- *Block Volume* (new field) will detail the number of contracts exchanged for the day through Block Trades. It will be described in offset 56, a Binary field with a length of four bytes.
- *ECRP Volume* (new field) will detail the number of contracts in the symbol exchanged for the day through ECRP transactions. It will be described in offset 60, a binary field with a length of four bytes.
- *Summary Flags* (new field) will be described in offset 64. It has a length of one byte and its type is Bit Field. This field communicates the validity of *High Price*, *Low Price*, *Open Price*, and *Close Price* and also indicates whether the *High Price* or *Low Price* was set by a quote or a trade. For this purpose, “valid” refers to how the applicable value was established (such as by a trade or quote) and whether it was a default value (such as a zero in the absence of a trade or quote).

Testing Schedule

CFE will begin testing the lengthened End of Day Summary message in the CFE Certification environment on Sunday, March 25, 2018.

More Information

For more information refer to the following technical specifications.

- [CFE Multicast PITCH Specification](#)
- [CFE Multicast Top Specification](#)

We appreciate your continued support and will work hard every day to keep earning your business by powering your potential to stay ahead of an evolving market. As always, we are committed to our customers and to making markets better as your partner in trading.

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