



## CFE Announces New Open Interest Message on Multicast PITCH and TOP Market Data Feeds

Reference ID: C2021081702

### Overview

**Applicable Cboe Exchange:** CFE

**Effective October 17, 2021** for business date October 18, 2021, Cboe Futures Exchange, LLC ("CFE") will start sending a new message type `Open Interest` over the CFE Multicast PITCH and TOP market data feeds at approximately 10:00 p.m. CT upon receipt of CFE open interest information from the OCC. This new message will enable CFE to disseminate CFE open interest information as soon as it becomes available. Please note that dissemination of open interest data from Friday trading will not be disseminated until the following Sunday.

### Technical Details

#### **CFE Multicast PITCH and Multicast TOP Market Data**

Upon the effective date, the `Open Interest` message will be sent to communicate a symbol's open interest, usually for the prior trading date. The message will be sent when the initial open interest value information is available, and for any subsequent updated values received from the OCC.

Open Interest	
Field Name	Description
<i>Length</i>	<i>Length</i> of this message including this field.
<i>Message Type</i>	<code>Open Interest</code> message.
<i>Time Offset</i>	Nanosecond offset from last unit timestamp.
<i>Symbol</i>	Six character, base 62 symbol.
<i>Trade Date</i>	Trade Date for <i>Open Interest</i> data.
<i>Open Interest</i>	Open Interest for this symbol.

### Testing Opportunities

The new `Open Interest` message will be disseminated on the CFE PITCH and TOP market data feeds in the CFE Certification environment beginning September 26, 2021.

## **Additional Information**

For more information refer to the following technical specifications.

- [CFE Multicast Depth of Book \(PITCH\) Specification](#)
- [CFE Multicast TOP Specification](#)

Please contact the CFE Trade Desk for support or with any questions.

We appreciate your business. Our trading community inspires and drives our mission of defining markets.

**CFE Trade Desk**

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