CME Price Precision Extension in dxFeed market data feeds

To: CME subscribers

Changes

As announced by CME Group, with the Price Precision Extension initiative, CME products with up to 9 decimals may be listed and traded. On **Sunday, January 13** (trade date Monday, January 14), pending regulatory approval, the 2-Year Treasury Note futures, all 2-Year Treasury Future Spreads (including Calendar Spreads, Tail Spreads and Inter-Commodity Spreads with a 2-Year Treasury Future) along with the futures portion of covered options UDS will move from 7 decimals to 8 to support trading at 1/8 of 1/32.

Technical details

If you receive CME feed from dxFeed, and you plan to support increased price granularity, do the following:

1. Migrate to dxFeed Java API version 3.264 or higher. For details, see the release notes.
2. Enable the increased precision mode with the JVM properties (-**Ddxscheme.price=wide -Ddxscheme.size=wide**). Upon full migration, the increased precision will be available by default.
3. Use "asDouble" methods to get access to the increased precision in sizes and volumes.

If you use another dxFeed API to get CME feed, please contact support@dxfeed.com for details.

Effective date

This change will take effect as of **January 13, 2019** (trade date Monday, January 14). Please make sure to update your services by this date.

Affected feeds and services

- CME feed

Please contact support@dxfeed.com if you have any questions.

2018- 40