



Market Data Platform FIX/FAST

FXMarketSpace™

Version: 1.1
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1. FXMarketSpace Market Data

FXMarketSpace market data is broadcast on a separate CME Market Data Platform FIX/FAST channel and also has a separate Security Definition (tag 35-MsgType=d) replay address. Access to FXMarketSpace market data is restricted according to customer registration. Quote and order book updates are anonymous. All FXMarketSpace market data is disseminated in currency pair terms (i.e. 1 currency pair = 1 million units of base currency). For complete market data message specifications, please see the [FIX Message Specifications](#).

1.1 Market Data Platform FIX/FAST Certification Channel Definitions

Channel Definitions are available through a configuration file with the Market Data Configuration Service. Refer to [Core Functionality](#) - section 2.1.2 Services for additional information.

1.2 Market Data Platform FIX/FAST New Release Certification Channel Definitions

Channel Definitions are available through a configuration file with the Market Data Configuration Service. Refer to [Core Functionality](#) - section 2.1.2 Services for additional information.

1.3 Market Data Platform FIX/FAST Production Channel Definitions

Channel Definitions are available through a configuration file with the Market Data Configuration Service. Refer to [Core Functionality](#) - section 2.1.2 Services for additional information.

Note: FXMarketSpace does not support the Opening Trade data block - Market Data Incremental Refresh (tag 35-MsgType=X).

1.4 Security Definition (tag 35-MsgType=d) Message

The FXMarketSpace Security Definition message is broadcast Sunday at the same time as the CME market data (subject to change). The following tags in this message specifically support FXMarketSpace products.

Tag	Attribute	Lng	Description
15	Currency	3	Settle currency
55	Symbol	6	Instrument group code
107	SecurityDesc	20	Currency pair identifier
461	CFI Code	6	Valid value = 'F'
866	EventDate	8	Expiration Date
1145	EventTime	12	Expiration Time

1.5 Security Status (tag 35-MsgType=f) Message

For most currency pairs, the Security Status message is broadcast daily at 4:00 p.m. CT for most currencies to signal the Trade Date rollover. The following tags in this message specifically support FXMarketSpace products:

Position	Attribute	Length	Description
326	SecurityTradingStatus	2	Contains '22' for FXMarketSpace

1.6 Market Data Incremental Refresh (tag 35-MsgType=X)

The NetChgPrevDay value of the Trade data block in the Market Data Incremental Refresh message is based on the Sunday settlement value throughout the weekly session.



WARNING

Tag 451 NetChgPrevDay does not contain usable data.

Position	Attribute	Lng	Description
451	NetChgPrevDay	20	This value is based on the Sunday settlement price from the start of the trading week and therefore SHOULD NOT BE USED .

Revision History

Initial Release	Version	Last Update	Author	Description
9/14/07	1.0	N/A	LM	Initial Release
9/14/07	1.1	10/31/07	LM	Updated the following sections: "Market Data Platform FIX/FAST Certification Channel Definitions" on Page 1, "Market Data Platform FIX/FAST New Release Certification Channel Definitions" on Page 1, "Market Data Platform FIX/FAST Production Channel Definitions" on Page 1. Added lengths to all tags.

NOTE: The cover page was updated to reflect CME Group branding. No technical changes were made.