

BrokerTec US Treasury Full Order Book Tick History

TRADE		ALL TRADES
Time stamp		hh24:mm:ss.nnnnnn yyyyymmdd
Record type		TRADE
Instrument name		Name of security
Cusip		Cusip for security
Premium		Price in Globex format
Quantity		Trade Volume (in millions)
Deal source		1 = outright
Aggressive		1 = yes, 0 = no (passive)
Bid Ask		Bid, Ask
Order number		Globex formatted order number
OB_CHANGE		
Time stamp		hh:mm:ss.nnnnnn yyyyymmdd
Record type		OB_CHANGE
Instrument name		Name of security
Cusip		Cusip for security
Order priority		** see below for details
OB command		ADD, DELETE, ALTER
Change reason		* see below for details
Order number		Globex formatted order number
Premium		Price in Globex format
Quantity		Notional amount shown (in millions)
Bid Ask		Bid, Ask

* CHANGE REASON	
1	Cancelled order
3	Fill
4	Rejected order
5	Modified order
6	New order
9	Elimination by CME Global Command Center
43	SMP cancel (Self Match Prevention)
45	<p>Indicates a Business Level Reject which is generated by CME Globex when a message submitted by the client fails business level validation. This can happen for any of the following reasons:</p> <ul style="list-style-type: none"> • Unknown ID • Unknown security • Unsupported message type • Application not available • Conditionally required field missing • Not authorized • Delivery to firm not available • Other (unspecified)

**** ORDERPRIORITY EXAMPLE**

Book priority	tag 37707-MD Order Priority (Order Priority)	Order ID	Quantity	Price	Side	
1	653654	111	10	1000	Buy	<p>OrderPriority (from Globex tag 37707-MDOrderPriority), from lowest to highest values, is used to position the order against other orders of the same instrument, side, and price.</p> <p>To build the full depth order book, each order must be sorted by instrument, side, and price (in descending order for Bids and ascending order for Asks). Then the order priority number must be applied only to the orders of the same price/ side.</p> <p>In the example shown here, 37-OrderID 111 has a better book priority (1) than OrderID 901 despite OrderID 901 having a lower tag 37707-MDOrderPriority value.</p> <p>As shown in the example to the left, a lower value is a better priority.</p>
2	703699	759	120	1000	Buy	
3	765935	201	30	1000	Buy	
4	524123	901	50	980	Buy	

For more information, please contact: cm.datasales@cmegroup.com or visit cmegroup.com/market-data/brokertec-us-treasury

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