


MDP 3.0 - Cleared Volume

Cleared Volume data blocks contain the number of contracts that have been through the clearing process for an active instrument for the previous trading day. Tag 5796-TradingReferenceDate indicates the Cleared Volume trading session date, which is the previous trading day. Tag 279-MDUpdateAction will be set to 0 = New and tag 269-MDEntryType will be set to B = Trade Volume. Tag 271-MDEntrySize will contain the Cleared Volume.

Cleared Volume is updated once per day throughout the trading week. Client systems can leverage the [Security Definition \(tag 35-MsgType=d\)](#) message to recover the last published cleared volume for an instrument. On Sunday start, the Security Definition (tag 35-MsgType=d) Message is published initially to the Instrument Definition feeds and the Market Data Incremental Refresh feeds without tag 5791-ClearedVolume. Once Cleared Volume is sent in the [Market Data Incremental Refresh](#) message, the value of Cleared Volume from tag 271-MDEntrySize is placed on the Security Definition (tag 35-MsgType=d) Message in tag 5791-ClearedVolume and maintained on the Instrument Definition feed. As cleared volume updates are disseminated, once per day, on the Market Data Incremental Refresh feed, the value of tag 5791-ClearedVolume is updated.

 If Cleared Volume is 0, tag 5791-ClearedVolume=0.

FIX Syntax for Cleared Volume

Tag	FIX Name	Format	Value	Description
279	MDUpdateAction	Char	0	Type of Market Data update action. 0 = New
269	MDEntryType	Char	B	Type of Market Data Entry. B = Trade Volume
48	SecurityID	Int		Unique instrument ID as qualified by the exchange.
83	RptSeq	Int		Sequence number per Instrument update.
271	MDEntrySize	Qty		Quantity or volume represented by the Market Data Entry. Updated once per day.
5796	TradingReferenceDate	LocalMktDate		Date of trade session corresponding to a statistic entry. Sent in number of days since Unix epoch.