

MDP 3.0 - Market Data Security Status

Market Data Security Status (tag 35=MsgType=f) is used to indicate:

- Security group market state change
- Instrument state change
- Implied matching turned OFF/ ON for
- Security group
- Product code within security group
- Instrument

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Message Layout

Tag	Name	FIX Type	Enumeration	Req	Description
60	TransactTime	UTCTimestamp		Y	Start of event processing time (UTC). UTC Timestamps are sent in number of nanoseconds since Unix epoch synced to a master clock to microsecond accuracy.
75	TradeDate	LocalMarketDate		Y	Indicates the date of the trade session. Sent as number of days since Unix epoch (Jan. 1, 1970) local time.
5799	MatchEventIndicator	String	ex. 10000000 - last message in the event ex. 00000000 - not last message in the event	Y	Bitmap field of eight Boolean type indicators reflecting the end of updates for a given CME Globex Event: Bit 0: (least significant bit) Last Trade Summary message for a given event Bit 1: Last electronic volume message for a given event Bit 2: Last customer order quote message for a given event Bit 3: Last statistic message for a given event Bit 4: Last implied quote message for a given event Bit 5: Message resent during recovery Bit 6: Reserved for future use Bit 7: (most significant bit) Last message for a given event
1151	SecurityGroup	String		C	If this tag is present, 35=f message is sent for the given Security Group.
6937	Asset	String		C	Product code.
48	SecurityID	Int		C	If this tag is present, 35=f message is sent for the instrument. The unique instrument ID value will not be reused until the next trade date following an instrument expiration or deletion.

326	SecurityTradingStatus	Int	<p>2 = Trading Halt</p> <p>4 = Close</p> <p>15 = New Price Indication</p> <p>17 = Ready to trade (start of session)</p> <p>18= Not available for trading</p> <p>20 = Unknown or Invalid</p> <p>21 = Pre Open</p> <p>24 = Pre-Cross</p> <p>25 = Cross</p> <p>26 = Post Close</p> <p>103 = No Change</p>	Y	Identifies the trading status applicable to the instrument or the Product Code.
327	HaltReason	Int	<p>0 = Group schedule (default)</p> <p>1 = Surveillance intervention</p> <p>2 = Market event</p> <p>3 = Instrument activation</p> <p>4 = Instrument expiration</p> <p>5 = Unknown</p> <p>6 = Recovery in Process</p>	Y	<p>Identifies the reason for the status change.</p> <p>State change may be invoked due to:</p> <ul style="list-style-type: none"> • surveillance intervention • market event (i.e. Velocity Logic, Request for Cross) • predetermined group status schedule • instrument activation/ expiration schedule <ul style="list-style-type: none"> • Instrument activation and expiration values are only sent for futures instruments.
1174	SecurityTradingEvent	Int	<p>0 = No Event (default)</p> <p>1 = No Cancel</p> <p>4= Change of Trading Session (reset statistics)</p> <p>5 = Implied matching ON</p> <p>6 = Implied matching OFF</p>	Y	<p>Identifies an additional event or a rule related to the SecurityTradingStatus (326).</p> <p>See MDP 3.0 - Implied Matching Status for additional information on the relationship between Security Group, Asset, and Security ID for implied instruments & groups.</p>

Group Security Status (35=f) Message Tag Usage

Tag	Pre-Open	Pre-Open - No Cancel	Opening	Open	Pause	Close - Not Final	Close - Final	Post - Close	Unknown / Invalid	Implied Matching ON/OFF by Product Code
State Description	Pre-Open Orders, Cx, CxR are allowed, except for MKT, FAK, FOK	End of Pre-Open state. Usually 30 seconds before market transitions to opening. Order entry is allowed. Modification and cancellation are not allowed.	Brief intermediate state. Pre-Open orders are resolved following Indicative Opening Price (IOP) determination. Trades are sent.	Start of continuous trading phase. Order matching begins.	Interruption of continuous trading. Only order cancellation is allowed. Order matching is not allowed	End of day preparation for the next Pre-Open. Not final close for the date. This state allows a mid-session Pre-Open to be initiated.	Final Close for the date. Day orders are eliminated.	Allows GTC/GTD orders only placement, modification, and cancellation. No matching takes place and no action can be taken on non-GTC/GTD orders.	Used as default ERROR state when group state is unknown or cannot be determined by sending component.	Change in Implied matching status only for the instruments with a given product code in the group.
60	X	X	X	X	X	X	X	X	X	X
75	X	X	X	X	X	X	X	X	X	X
5799	X	X	X	X	X	X	X	X	X	X

1151	X	X	X	X	X	X	X	X	X	X	X
6937	-	-	-	-	-	-	-	-	-	-	X
48	-	-	-	-	-	-	-	-	-	-	-
326	21 (Pre-Open)	21 (Pre-Open)	15 (New Price Indication)	17 (Ready to trade [start of session])	2 (Trading halt)	18 (Not available for trading)	4 (Close)	26 (Post Close)	20 (Unknown or Invalid)	103 (No Change)	
327	0 (Scheduled) 1 (Surveillance Intervention) 6 (Recovery in Process)	0 (Scheduled)	0 (Scheduled)	0 (Scheduled) 1 (Surveillance Intervention) 1 (Surveillance Intervention)	0 (Scheduled) 1 (Surveillance Intervention) 6 (Recovery in Process)	0 (Scheduled) or 1 (Surveillance Intervention)	0 (Scheduled) 1 (Surveillance Intervention)	0 (Scheduled) 1 (Surveillance Intervention)	5 (unknown)	1 (Surveillance Intervention) 2 (Market Event)	
1174	0 (No Event) 4 (Reset Stats)	1 (No Cancel)	0 (No Event)	0 (No Event) 4 (Reset Stats)	0 (No Event) 4 (Reset Stats) /	0 (No Event) or	0 (No Event) 4 (Reset Stats)	0 (No Event)	0 (No Event)	5 (Implied ON) 6 (Implied OFF)	

Instrument Security Status (35=f) Message Tag Usage

Tag	Pre-Open (Reserved)	Open	Pause	Close (Forbidden)	Pre-Cross	Cross	Unknown / Invalid	Implied Matching ON/OFF
Description	Due to Velocity Logic (VL) , the market automatically enters a brief Reserved state for a predetermined time period. Instruments can also be reserved by Surveillance.	Instrument returns to group Open state after being Reserved, Forbidden or Paused. Instrument Open status is also sent due to Instrument activation.	Interruption of continuous trading. Only order cancellation is allowed. Order modification and matching are not allowed.	Order matching is not allowed. Incoming orders are rejected along with cancel requests.	Invoked by Customer Request for Cross (RFC) message. Holds RFC matching for a configurable time period. All other order entry and matching is allowed.	Configured Pre-Cross time expired.	Used as default ERROR state when instrument state is unknown or cannot be determined by sending component.	Change in Implied matching status for the instrument(s). Not related to state change.
60	X	X	X	X	X	X	X	X
75	X	X	X	X	X	X	X	X
5799	X	X	X	X	X	X	X	X
1151	-	-	-	-	-	-	-	-
6937	-	-	-	-	-	-	-	-
48	X	X	X	X	X	X	X	X
326	21 (Pre Open)	17 (Open)	2 (Trading Halt)	18 (Not Available for Trading)	24 (Pre-Cross)	25=Cross	20 = Unknown or Invalid	103 = No Change
327	1 (Surveillance Intervention) 2 (Market event)	1 (Surveillance Intervention) 2 (Market event) 3 (activation)	1 (Surveillance Intervention)	1 (Surveillance Intervention) 4 (expiration)	2 (market)	2 (market)	5 (unknown)	1 (Surveillance Intervention) 2 (Market event)
1174	0 (No Event)	0 (No Event)	0 (No Event)	0 (No Event)	0 (No Event)	0 (No Event)	0 (No Event)	5 (Implied ON) 6 (Implied OFF)

Security Status (35=f) Message Samples

Group 'GE' transitions to scheduled Open state with Implied functionality ON for all instruments in the group:

35=f 60=2013021321000000007 75=20130213 5799=00000000 1151=GE 326=17 327=0 1174=5

'GEZ4' goes into Reserved state due to Stop Spike Logic Market Event:

35=f 60=20130213215136192809 75=20130213 5799=00000000 48=812301 326=21 327=2 1174=0

Implied matching is OFF for all instruments with 'GE' product code in 'GE' Security group as a result of 'GEZ4' Stop Spike Market Event:

35=f 60=20130213215156192678 75=20130213 5799=00000000 6937=GE 1151=GE 326=103 327=2 1174=6

'GEZ4' instrument returns to Open state after Stop Spike Logic Market Event:

35=f 60=20130213215156192679 75=20130213 5799=00000000 48=812301 326=17 327=2 1174=5

Implied matching is turned back on for all instruments with 'GE' product code in 'GE' Security group:

35=f 60=20130213215156192679 75=20130213 5799=10000000 6937=GE 1151=GE 326=103 327=2 1174=5