

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