

MDP 3.0 - Market Data Security Status

Market Data Security Status (tag 35-MsgType=f) is used to indicate market status updates.

This Market Data Security Status message is used to indicate:

- Security group market state change
- Instrument state change
- Implied matching OFF/ ON state

This message maps to the SecurityStatus30 template in the SBE MDP Core Message schema.

Tag	FIX Name	Type	Semantic Type	Valid Values	Description
60	TransactTime	uint64	UTCTimestamp		Start of event processing time in number of nanoseconds since Unix epoch.
1151	SecurityGroup	SecurityGroup	String		If this tag is present, 35=f message is sent for the Product Code.
6937	Asset	Asset	String		Product Code within Security Group specified
48	SecurityID	Int32NULL	int		A unique instrument ID value will not be reused until the next trade date following an instrument expiration or deletion. If this tag is present, 35=f message is sent for an instrument
75	TradeDate	LocalMktDate	LocalMktDate		Trade Session Date
5799	MatchEventIndicator	MatchEventIndicator	MultipleChar Value	example: 10000000 - last message in the event example: 00000000 - not last message in the event	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
326	SecurityTradingStatus	SecurityTradingStatus	int	2=Trading Halt 4=Close 15=New Price Indication 17=Ready To Trade (start of session) 18=Not Available For Trading 20=Unknown or Invalid 21=Pre Open 24=Pre Cross 25=Cross 26=Post Close 103=No Change	Identifies the trading status applicable to the instrument or Security Group

327	HaltReason	HaltReason	int	0=Group schedule (default) 1=Surveillance intervention 2=Market event 3=Instrument activation 4=Instrument expiration 5=Unknown 6=Recovery in Process	Identifies the reason for the status change
1174	SecurityTradingEvent	SecurityTradingEvent	int	0=No Event (default) 1=No Cancel 4=Change of Trading Session (reset statistics) 5=Implied matching ON 6=Implied matching OFF	Identifies an additional event or a rule related to the status