

MDP 3.0 - Session Statistics Reset

Statistics are sent on the Incremental Feed with the [Market Data Incremental Refresh \(tag 35-MsgType=X\)](#) message as they occur throughout a trading session. Certain statistics are also made available on the Market Recovery Feed with the [Market Data Snapshot Full Refresh](#). Statistics are removed at the beginning of a trading session from the Market Recovery Feed on the Market Data Snapshot Full Refresh (tag 35-MsgType=W) message.

Tag 1174-SecurityTradingEvent=4 in the MDP - Market Data Security Status indicates previous session statistics are being reset and is included in the Security Status message to provide the first state change of the new session.

The following process takes place:

1. A Security Status (tag 35-MsgType=f) message is sent, containing the following tags:
 - Tag 1174-SecurityTradingEvent set to 4 = Change of Trading Session (reset statistics)
2. CME Globex removes the following statistics from the Market Recovery Feed on the Market Data Snapshot Full Refresh (tag 35-MsgType=W) message:

| Statistic | tag 269-MDEntryType Value |
|-------------------|---------------------------|
| Last Trade | 2 |
| Electronic Volume | e |
| High Trade | 7 |
| Low Trade | 8 |
| High Bid | N |
| Low Ask | O |
| Open | 4 |

3. Client systems can choose to reset the statistics.

Statistics will not be sent in the Market Data Snapshot Full Refresh (tag 35-MsgType=W) message on the Market Recovery feed until activity on the Incremental feed creates new statistics.