

# MDP 3.0 - Market Data Snapshot - MBOLD Book Processing

The Market Data Snapshot message below is the Market Data Snapshot for Market by Order Limited Depth (MBOLD) book processing for conflated market data groups. This message maps to the SnapshotRefreshTopOrders template in the SBE MDP Core 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
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
48	SecurityID	Int32	int		A unique instrument ID value will not be reused until the next trade date following an instrument expiration or deletion.
<b>Repeating Group 1</b>					
268	NoMDEntries	NumInGroup			Number of entries in Market Data message
37	OrderID	uint64	int		Unique ID assigned by CME Globex to identify orders.
37707	MOrderPriority	uint64	int		Order priority for execution on the order book.
270	MDEntryPx	PRICE9	Price		Order price
37706	MDDisplayQuantity	Int32	Qty		Visible quantity of an order to the market. Orders may have additional <a href="#">hidden display quantity</a> .
269	MDEntryType	MDEntryTypeBook	char	0=Bid  1=Offer	Market Data entry type.