

# MDP 3.0 Book Update - New Order Entered at Same Price

This example shows the Market by Price (MBP) book update that occurs for a new order submitted at an existing price level.

Bid			Ask		
Order Count	Quantity	Price	Price	Quantity	Order Count
19	500	9427.00	9428.00	40	2
34	750	9426.50	9428.50	600	35
25	400	9426.00	9429.00	850	55
14	300	9425.50	9429.50	350	21
1	400	9425.00	9430.00	150	12

35=X Data Block

Tag Number	Tag Name	Value	Description
279	MDUpdateAction	1	1 = change. Type of Market Data update action.
269	MDEntryType	0	0 = bid. Type of Market Data entry.
83	RptSeq	e.g. 127	Sequence number per Instrument update.
1023	MDPriceLevel	1	Position in the book.
271	MDEntrySize	503	Quantity represented by the Market Data Entry.
270	MDEntryPx	9427.00	Price of the Market Data Entry.
346	NumberOfOrders	20	Number of orders at price level.
48	SecurityID	given	Unique instrument ID as qualified by the exchange per tag 22-SecurityIDSource.

Updated Book

Bid			Ask		
Order Count	Quantity	Price	Price	Quantity	Order Count
20	503	9427.00	9428.00	40	2
34	750	9426.50	9428.50	600	35
25	400	9426.00	9429.00	850	55
14	300	9425.50	9429.50	350	21
1	400	9425.00	9430.00	150	12