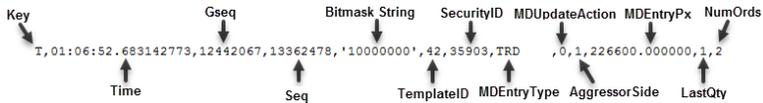




## QUICK VIEW – TRADES ONLY

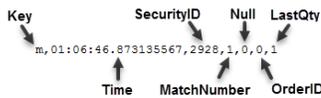
Order of messages: A Trade Summary message detailing the trade followed by Trade Match messages for each order that was matched. The first Trade Match message is the aggressive order that the Trade Summary message detailed. All Trade Match messages that follow are the orders that the Trade was matched to. The last message is the Volume Message showing the new volume for the day. This order happens for every trade of the session. The Security Status message happens only when the status of trading has changed and is independent from Trades.

### Trade Summary – Details about the Trade



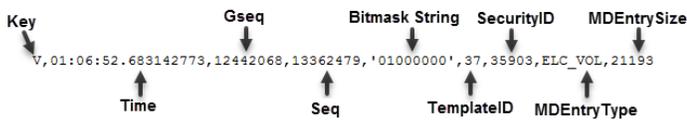
- Key: Message type  
 Time: Time in CST with nanosecond precision  
 Gseq: Packet level sequence number per channel  
 Seq: Instrument level sequence number (reset weekly to 1 on Sunday)  
 Bitmask String\*: Used to determine if this is the last event for a given message.  
 TemplateID: Identifies message type  
 SecurityID: Unique instrument ID  
 MDEntryType: Type of event that occurred in this message  
 MDUpdateAction: Event action: 0=New, 1=Change, 2=Delete, 3=Delete Thru and 4=Delete From  
 AggressorSide: The side of the aggressor: 1=Buy, 2=Sell and 0=Implied  
 MDEntryPx: Price at which the event occurred  
 LastQty: Quantity matched for this order  
 NumOrds: Identifies the total number of non-implied orders per instrument that participated in this match event

### Trade Match – Details about each order that was matched



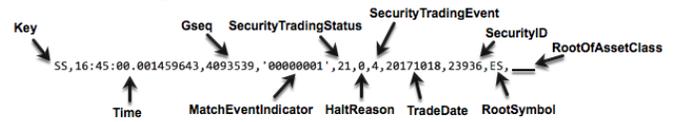
- Key: Message type  
 Time: Time in CST with nanosecond precision  
 SecurityID: Unique instrument ID  
 MatchNumber: The order of this match  
 Null: Deprecated to be removed in a future version  
 OrderID: The Order ID only available when trader ops in  
 LastQty: The amount filled in this match

### Volume – Update on new volume for the session after the Trade



- Key: Message type  
 Time: Time in CST with nanosecond precision  
 Gseq: Packet level sequence number per channel  
 Seq: Instrument level sequence number (reset weekly to 1 on Sunday)  
 Bitmask String\*: Used to determine if this is the last event for a given message.  
 TemplateID: Identifies message type  
 SecurityID: Unique instrument ID  
 MDEntryType: Type of event that occurred in this message  
 MDEntrySize: Represents cumulative traded volume of the Daily Trade session

### Security Status – Indicates when the trading status has changed in the market i.e. Open, Halt etc.



- Key: Message type  
 Time: Time in CST with nanosecond precision  
 Gseq: Packet level sequence number per channel  
 MatchEventIndicator\*: Used to determine if this is the last event for a given message.

- SecurityTradingStatus: Identifies the trading status applicable to the instrument or instrument group
- 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 Cross
  - 103 = No Change

- HaltReason: Identifies the reason for the status change
- 0 = Group schedule
  - 1 = Surveillance intervention
  - 2 = Market event
  - 3 = Instrument activation
  - 4 = Instrument expiration
  - 5 = Unknown
  - 6 = Recovery in Process

- SecurityTradingEvent: Identifies an additional event or a rule related to the SecurityTradingStatus
- 0 = No Event (default)
  - 1 = No Cancel
  - 4 = Change of trading session (reset statistics)
  - 5 = Implied matching ON
  - 6 = Implied matching OFF

- TradeDate: Indicates the date of the trade session.  
 SecurityID: Unique instrument ID  
 RootSymbol: Root symbol of the product  
 RootOfAssetClass: Root symbol of the asset. EX: If pulling an option this will have the root of the option (can be blank as shown above)