LONDON METAL EXCHANGE

LMESelectMD FIX Specification Examples

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1 Document Overview

This document provides examples of the price messages defined in the LMEselect FIX Specification document.

It is advised to always read and analyse the relevant section of “LMEselect FIX Specification” together with the examples. This document thoroughly describes the variants of each message. The intention of this example documentation is to make it easier to understand the “LMEselect FIX Specification document” - not to be the complete manual itself.

1.1 Intended Audience

- Cinnober
- LME
- Informatica
- All of whom will send market data downstream to the FSMDF server.
- FIX Market Data Members and Market Data Vendors.

1.2 Related Documents

- LMEselect FIX Specification

2 Ring & Kerb Future Messages

2.1 Outright Futures

Description: Copper Cash price (2nd Ring), Ask

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	X	MarketDataIncrementalRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
268	NoMDEntries	1	
-> 279	MDUpdateAction	0	Existing Tag (new/change/delete) required if tag 35 = X
-> 269	MDEntryType	1	Offer
-> 55	Symbol	CA	
-> 461	CFICode	FCEPS	
-> 10010	NoOfInstrumentLegs	1	
-> 10004	PromptType	R	
->10000	MaturityRollingPrompt	C	
-> 541	MaturityDate	20060802	
-> 270	MDEntryPx	1572	Existing Tag
-> 272	MDEntryDate	20060731	Existing Tag
-> 273	MDEntryTime	12:35:08.334	Existing Tag
-> 10037	MDEntrySession	R2	New Tag allowed values all six MOIC periods
-> 10035	MDSource	RK	New Tag
10	CheckSum	53	Existing Tag

Description: Copper 3M price (2nd Ring), Ask

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	X	MarketDataIncrementalRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
268	NoMDEntries	1	
-> 279	MDUpdateAction	0	Existing Tag (new/change/delete) required if tag 35 = X
-> 269	MDEntryType	1	Offer
-> 55	Symbol	CA	
-> 461	CFICode	FCEPS	
-> 10010	NoOfInstrumentLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	3M	
-> 541	MaturityDate	20061102	
-> 270	MDEntryPx	1596	Existing Tag
-> 272	MDEntryDate	20060803	Existing Tag
-> 273	MDEntryTime	12:35:02:334	Existing Tag
-> 10037	MDEntrySession	R2	New Tag allowed values all six MOIC periods
-> 10035	MDSource	RK	New Tag
10	CheckSum	53	Existing Tag

2.2 Carries

Description: Copper Cash – 3M (2nd Ring), Ask

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	X	MarketDataIncrementalRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
268	NoMDEntries	1	
-> 279	MDUpdateAction	0	Existing Tag (new/change/delete) required if tag 35 = X
-> 269	MDEntryType	1	Offer
-> 55	Symbol	CA	
-> 461	CFICode	FCEPS	
-> 10010	NoOfInstrumentLegs	2	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	C	
-> 541	MaturityDate	20061124	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	3M	
-> 541	MaturityDate	20070221	
-> 270	MDEntryPx	-20	Existing Tag allowed values
-> 272	MDEntryDate	20061122	Existing Tag
-> 273	MDEntryTime	12:04:03.334	Existing Tag
-> 10037	MDEntrySession	R1	New Tag allowed values all six MOIC periods
-> 10035	MDSource	RK	New Tag

10	CheckSum	53	Existing Tag

2.3 Averages

Description: Aluminium 1st half 2008 (2nd Ring), Bid

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	X	MarketDataIncrementalRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
268	NoMDEntries	1	
-> 279	MDUpdateAction	0	Existing Tag (new/change/delete) required if tag 35 = X
-> 269	MDEntryType	0	Bid
-> 55	Symbol	AH	
-> 461	CFICode	FCEPS	
-> 10010	NoOfInstrumentLegs	1	
-> 10004	PromptType	A	
-> 10001	MaturityAveragePrompt	1H08	
-> 270	MDEntryPx	2300	Existing Tag
-> 272	MDEntryDate	20060802	Existing Tag
-> 273	MDEntryTime	12:58:20.334	Existing Tag
-> 10037	MDEntrySession	R2	New Tag allowed values all six MOIC periods
-> 10035	MDSource	RK	New Tag
10	CheckSum	53	Existing Tag

2.4 High Bid, Low Ask

Description: Copper 3M High Bid price (2nd Ring)

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	X	MarketDataIncrementalRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
268	NoMDEntries	1	
-> 279	MDUpdateAction	0	Existing Tag (new/change/delete) required if tag 35 = X
-> 269	MDEntryType	7	Existing Tag (Trading High for that MOIC period)
-> 55	Symbol	CA	
-> 461	CFICode	FCEPS	
-> 10010	NoOfInstrumentLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	3M	
-> 541	MaturityDate	20070221	
-> 270	MDEntryPx	6880	Existing Tag
-> 272	MDEntryDate	20070219	Existing Tag
-> 273	MDEntryTime	12:34:00.334	Existing Tag
-> 10037	MDEntrySession	R2	New Tag allowed values all six MOIC periods
-> 10035	MDSource	RK	New Tag
10	CheckSum	53	Existing Tag

2.5 Trade

Description: Trade Copper Cash, value of $6,770 (2nd Ring)

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	X	MarketDataIncrementalRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
268	NoMDEntries	1	
-> 279	MDUpdateAction	0	Existing Tag (new/change/delete), required if tag 35 = X
-> 269	MDEntryType	2	Trade
-> 55	Symbol	CA	
-> 461	CFICode	FCEPS	
-> 10010	NoOfInstrumentLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	C	
-> 541	MaturityDate	20060802	
-> 270	MDEntryPx	6770	Existing Tag
-> 272	MDEntryDate	20060731	Existing Tag
-> 273	MDEntryTime	12:01:59:334	Existing Tag
-> 277	TradeCondition	U	Exchange last
-> 7555	TradeSeqNoSeries	20	
-> 7554	TradeSeqNo	33226	
-> 10037	MDEntrySession	R2	New Tag allowed values all six MOIC periods
-> 10035	MDSource	RK	New Tag

10	CheckSum	53	Existing Tag

2.6 Withdraw Order

Description: Withdraw Bid Copper 3M (Morning Kerb)

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	X	MarketDataIncrementalRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
268	NoMDEntries	1	
-> 279	MDUpdateAction	2	Existing Tag (new/change/delete), required if tag 35 = X
-> 269	MDEntryType	0	Bid
-> 55	Symbol	CA	
-> 461	CFICode	FCEPS	
-> 10010	NoOfInstrumentLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	3M	
-> 541	MaturityDate	20061102	
-> 270	MDEntryPx	0	Existing Tag
-> 10044	Withdraw	Y	Existing Tag
-> 272	MDEntryDate	20060801	Existing Tag
-> 273	MDEntryTime	14:47:33.334	Existing Tag
-> 10037	MDEntrySession	K1	Existing Tag allowed values all six MOIC periods
-> 10035	MDSource	RK	New Tag

10	CheckSum	53	Existing Tag

2.7 Delete Order

Description: Delete Bid Copper 3M (Morning Kerb)

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	X	MarketDataIncrementalRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
268	NoMDEntries	1	
-> 279	MDUpdateAction	2	Existing Tag (new/change/delete), required if tag 35 = X
-> 269	MDEntryType	0	Bid
-> 55	Symbol	CA	
-> 461	CFICode	FCEPS	
-> 10010	NoOfInstrumentLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	3M	
-> 541	MaturityDate	20061102	
-> 270	MDEntryPx	6770	Existing Tag
-> 272	MDEntryDate	20060801	Existing Tag
-> 273	MDEntryTime	14:47:33.334	Existing Tag
-> 10037	MDEntrySession	K1	Existing Tag allowed values all six MOIC periods
-> 10035	MDSource	RK	New Tag

10	CheckSum	53	Existing Tag

3 Matched Trade Messages

These messages are sent after they have been matched by the clearing house. The matched trades from Select are excluded as these already have been disseminated in real time. The trades included are the Ring/Kerb, telephone and Inter-office trades.

3.1 Outright Future Trade

Description: Copper 3M trade at $6,770, 250 lots traded inter-office at 10.51

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	12345	Is always returned in response
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	3M	
-> 541	MaturityDate	20061102	
268	NoMDEntries	1	
-> 269	MDEntryType	2	Trade
-> 15	Currency	USD	Existing Tag
-> 270	MDEntryPx	6770	Existing Tag
-> 271	MDEntrySize	250	
-> 272	MDEntryDate	20060803	Existing Tag
-> 273	MDEntryTime	10:51:10.334	Existing Tag
-> 10038	MDEntryTradeType	IO	New Tag allowed values all 6 MOIC periods, inter-office and 6 basis periods

-> 75	TradeDate	20060802	Existing Tag (Matched Trade Date)
-> 10040	TradeTime	10:51:10.334	New Tag (Matched Trade Time)
-> 10035	MDSource	MT	New Tag
-> 277	TradeCondition	U	Exchange last
-> 7555	TradeSeqNoSeries	20	
-> 7554	TradeSeqNo	36432	
10	CheckSum	53	Existing Tag

3.2 Carry Trade

Description: Lead Cash-3M Carry Trade at $50c, 100 lots traded (3rd Ring session).

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	PB	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	2	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	C	
-> 541	MaturityDate	20070110	
268	NoMDEntries	1	
-> 269	MDEntryType	2	Trade
-> 15	Currency	USD	Existing Tag
-> 270	MDEntryPx	50	Existing Tag

-> 271	MDEntrySize	100	
-> 272	MDEntryDate	20061010	Existing Tag
-> 273	MDEntryTime	14:32:23.123	Existing Tag
-> 10038	MDEntryTradeType	R3	New Tag allowed values all 6 MOIC periods, inter-office and 6 basis periods
-> 75	TradeDate	20061010	Existing Tag (Matched Trade Date)
-> 10040	TradeTime	14:32:23.123	New Tag (Matched Trade Time)
-> 10035	MDSource	MT	New Tag
-> 277	TradeCondition	U	Exchange last
-> 7555	TradeSeqNoSeries	21	
-> 7554	TradeSeqNo	24567	
10	CheckSum	53	Existing Tag

Description: Copper Cash-3M Trade at $50c, 100 lots traded (3rd Ring session)

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	2	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	C	
-> 541	MaturityDate	20061012	

-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	3M	
-> 541	MaturityDate	20070110	
268	NoMDEntries	1	
-> 269	MDEntryType	2	Trade
-> 15	Currency	USD	Existing Tag
-> 270	MDEntryPx	50	Existing Tag
-> 271	MDEntrySize	100	
-> 272	MDEntryDate	20060610	Existing Tag
-> 273	MDEntryTime	14:32:23.123	Existing Tag
-> 10038	MDEntryTradeType	R3	New Tag allowed values all 6 MOIC periods, inter-office and 6 basis periods
-> 75	TradeDate	20060610	Existing Tag (Matched Trade Date)
-> 10040	TradeTime	14:32:23.123	New Tag (Matched Trade Time)
-> 10035	MDSource	MT	(New Tag)
-> 277	TradeCondition	U	Exchange last
-> 7555	TradeSeqNoSeries	22	
-> 7554	TradeSeqNo	8654	
10	CheckSum	53	Existing Tag

3.3 Option Trade

Description: Call Option Aluminium Alloy with strike price $1,400, bid at $1,479 for 250 lots

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	AA	
461	CFICode	OCAFPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	S	
-> 541	MaturityDate	20110601	
202	StrikePrice	1400	
268	NoMDEntries	1	
-> 269	MDEntryType	0	Bid
-> 270	MDEntryPx	1479	Existing Tag
-> 271	MDEntrySize	250	Existing Tag
-> 272	MDEntryDate	20110601	Existing Tag
-> 273	MDEntryTime	12:35:02.334	Existing Tag
➔ 10038	MDEntryTradeType	IO	New Tag
-> 10035	MDSource	MT	New Tag
10	CheckSum	53	Existing Tag

3.4 TAPO Trade

Description: Call TAPO Aluminium Alloy with strike price $1,400, bid at $1,479 for 250 lots for FEB 2017.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	AA	
461	CFICode	OCXTCS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	S	
-> 541	MaturityDate	20170228	
202	StrikePrice	1400	
268	NoMDEntries	1	
-> 269	MDEntryType	0	Bid
-> 270	MDEntryPx	1479	Existing Tag
-> 271	MDEntrySize	250	Existing Tag
-> 272	MDEntryDate	20170111	Existing Tag
-> 273	MDEntryTime	12:35:02.334	Existing Tag
-> 10035	MDSource	MT	New Tag
-> 10038	MDEntryTradeType	IO	New Tag
10	CheckSum	53	Existing Tag

4 Electronic Trading Messages

There are essentially four categories of information published from LMESelect:

* Pre-Trade best bid and offer quoted prices for all contracts traded with aggregated volumes.

* Market depth for traded prompt dates.

* Traded prices.

* Open, high, low and last traded prices.

4.1 Best Bid/Ask

To receive the best bid/ask price, a market data request must be sent with the tag 264 MarketDepth set to 1 (Top of Book) and the tag 269 MDEntryType set to 0 (Bid) and 1 (Offer) respectively. See (REF2).

Description: Copper Cash Bid at $6,700 for 100 lots

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	C	
-> 541	MaturityDate	20060802	
268	NoMDEntries	1	
-> 269	MDEntryType	0	
-> 270	MDEntryPx	6700	Existing Tag
-> 271	MDENtrySize	100	Existing Tag

-> 272	MDEntryDate	20060731	Existing Tag
-> 10035	MDSource	EL	New Tag
10	CheckSum	53	Existing Tag

Description: Copper 3M Ask Price at $6,879 for 250 lots

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	MX	
461	CFICode	FFICS	
10010	NoOfInstrumentLegs	1	
-> 10004	PromptType	S	
-> 541	MaturityDate	20110608	
268	NoMDEntries	1	
-> 269	MDEntryType	1	Offer
-> 270	MDEntryPx	6879	Existing Tag
-> 271	MDEntrySize	250	Existing Tag
-> 272	MDEntryDate	20110608	Existing Tag
-> 273	MDEntryTime	12:35:02.334	Existing Tag
-> 10035	MDSource	EL	New Tag
10	CheckSum	53	Existing Tag

Description: Call Option Aluminium Alloy with strike price $1,400, bid at $1,479 for 250 lots

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	AA	
461	CFICode	OCAFPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	S	
-> 541	MaturityDate	20110601	
202	StrikePrice	1400	
268	NoMDEntries	1	
-> 269	MDEntryType	0	Bid
-> 270	MDEntryPx	1479	Existing Tag
-> 271	MDEntrySize	250	Existing Tag
-> 272	MDEntryDate	20110601	Existing Tag
-> 273	MDEntryTime	12:35:02.334	Existing Tag
-> 10035	MDSource	EL	New Tag
10	CheckSum	53	Existing Tag

4.2 Depth of Market

In the following two examples assume an order book (Copper Cash) with the following order book depth:

Bid Qty	Bid Price	Ask Price	Ask Qty
100	6700	6704	142
250	6698		

To receive a full market depth on both bid and ask side, a market data request must be sent with tag 264 MarketDepth set to 0 (Full book) and the tag 269 MDEntryType set to 0 (Bid) and 1 (Offer).

Description: Copper Cash Depth Level 1 & 2 (Full Book)

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	C	
-> 541	MaturityDate	20060802	
268	NoMDEntries	3	
-> 269	MDEntryType	0	Bid
-> 270	MDEntryPx	6700	Existing Tag
-> 271	MDEntrySize	100	Existing Tag
-> 272	MDEntryDate	20060731	Existing Tag
-> 273	MDEntryTime	10:35:08.334	Existing Tag
-> 10035	MDSource	EL	New Tag

-> 269	MDEntryType	0	Bid
-> 270	MDEntryPx	6698	Existing Tag
-> 271	MDEntrySize	250	Existing Tag
-> 272	MDEntryDate	20060731	Existing Tag
-> 273	MDEntryTime	12:35:08.334	Existing Tag
-> 10035	MDSource	EL	New Tag
-> 269	MDEntryType	1	Offer
-> 270	MDEntryPx	6704	Existing Tag
-> 271	MDEntrySize	142	Existing Tag
-> 272	MDEntryDate	20060731	Existing Tag
-> 273	MDEntryTime	12:35:08.334	Existing Tag
-> 10035	MDSource	EL	New Tag
-> 269	MDEntryType	1	Offer
-> 270	MDEntryPx	6704	Existing Tag
-> 271	MDEntrySize	142	Existing Tag
-> 272	MDEntryDate	20060731	Existing Tag
-> 273	MDEntryTime	13:49:37.334	Existing Tag
-> 10035	MDSource	EL	New Tag
10	CheckSum	53	Existing Tag

To receive top of the book depth on both bid and ask side, a market data request must be sent with tag 264 MarketDepth set to 1 (Top of book) and the tag 269 MDEntryType set to 0 (Bid and 1 (Offer).

Description: Copper Cash Depth Level 1 (Top of Book)

Tag	Name	Value	Enum Description
Header Block			

35	MsgType	W	
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	C	
-> 541	MaturityDate	20060802	
268	NoMDEntries	2	
-> 269	MDEntryType	0	Bid
-> 270	MDEntryPx	6700	Existing Tag
-> 271	MDEntrySize	100	Existing Tag
-> 272	MDEntryDate	20060731	Existing Tag
-> 273	MDEntryTime	13:08:57.334	Existing Tag
-> 10035	MDSource	EL	New Tag
-> 269	MDEntryType	1	Offer
-> 270	MDEntryPx	6704	Existing Tag
-> 271	MDEntrySize	142	Existing Tag
-> 272	MDEntryDate	20060731	Existing Tag
-> 273	MDEntryTime	12:35:02.334	Existing Tag
-> 10035	MDSource	EL	New Tag
10	CheckSum	53	Existing Tag

4.3 Open, High, Low & Last Trade

When Select enters the trading state Post-Trade, end of day information such as time, price and quantity is sent out for trades.

Description: Highest and lowest trade price of the day in Copper Cash

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	C	
-> 541	MaturityDate	20060802	
268	NoMDEntries	2	
-> 269	MDEntryType	7	Trading High
-> 270	MDEntryPx	6704	Existing Tag
-> 271	MDEntrySize	100	Existing Tag
-> 272	MDEntryDate	20060731	Existing Tag
-> 273	MDEntryTime	18:30:456	Existing Tag
-> 10035	MDSource	EL	New Tag
-> 269	MDEntryType	8	Trading Low
-> 270	MDEntryPx	6700	Existing Tag
-> 271	MDEntrySize	100	Existing Tag

-> 272	MDEntryDate	20060731	Existing Tag
-> 273	MDEntryTime	18:30:456	Existing Tag
-> 10035	MDSource	EL	New Tag
10	CheckSum	53	Existing Tag

Description: First and Last Trade of The Day in Copper Cash

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	C	
-> 541	MaturityDate	20060802	
268	NoMDEntries	2	
-> 269	MDEntryType	4	Opening Price
-> 270	MDENtryPx	6704	Existing Tag
-> 271	MDEntrySize	100	Existing Tag
-> 272	MDEntryDate	20060731	Existing Tag
-> 273	MDEntryTime	18:30:456	Existing Tag
-> 10035	MDSource	EL	New Tag
-> 269	MDEntryType	5	Closing Price

-> 270	MDEntryPx	6700	Existing Tag
-> 271	MDEntrySize	142	Existing Tag
-> 272	MDEntryDate	20060731	Existing Tag
-> 273	MDEntryTime	18:30:456	Existing Tag
-> 10035	MDSource	EL	New Tag
10	CheckSum	53	Existing Tag

4.4 Trades

Description: Trade Copper Cash

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	C	
-> 541	MaturityDate	20060802	
268	NoMDEntries	1	
-> 269	MDEntryType	2	Trade
-> 270	MDEntryPx	6704	Existing Tag
-> 271	MDEntrySize	100	Existing Tag
-> 272	MDEntryDate	20060731	Existing Tag

-> 273	MDEntryTime	13:15:00.356	
-> 277	TradeCondition	U	Exchange last
-> 7555	TradeSeqNoSeries	20	
-> 7554	TradeSeqNo	33226	
-> 10035	MDSource	EL	New Tag
10	CheckSum	53	Existing Tag

Description: Copper Option Trade for March 2003, Volatility of 18.5

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	CA	
461	CFICode	OCAFPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	S	
-> 541	MaturityDate	20030305	
202	StrikePrice	2300	
268	NoMDEntries	1	
-> 269	MDEntryType	0	
-> 270	MDEntryPx	18.5	Existing Tag
-> 271	MDEntrySize	100	Existing Tag
-> 272	MDEntryDate	20021213	Existing Tag
-> 273	MDEntryTime	11:00:00.334	Existing Tag

-> 277	TradeCondition	U	Exchange last
-> 7555	TradeSeqNoSeries	20	
-> 7554	TradeSeqNo	33226	
-> 10035	MDSource	EL	New Tag
10	CheckSum	53	Existing Tag

4.5 Volume Weighted Average Price (VWAP)

VWAP calculations are used for determining BCP Official Prices and Asian Benchmark Reference Prices (ABR).

Provisional prices are only sent out to FIX Market Data members and not to Market Data Vendors.

Confirmed and Reconfirmed prices are sent out to both FIX Market Data members and Market Data Vendors.

4.5.1 Asian Benchmark Reference

Description: Final ABR Price for Copper 3M

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	3M	
-> 541	MaturityDate	20061122	
268	NoMDEntries	1	

-> 269	MDEntryType	S	Asian Benchmark Reference Price
-> 270	MDEntryPx	6704	Existing Tag
-> 10013	MDEntryPxType	2	Confirmed
-> 271	MDEntrySize	100	Existing Tag
-> 272	MDEntryDate	20060822	
-> 273	MDEntryTime	08:25:54.561	
-> 10035	MDSource	EL	New Tag
10	CheckSum	53	Existing Tag

5 FX Rates

There are daily, monthly and daily moving average FX rates published at around 13:10. All rates are against the US Dollar.

5.1 FX Rates – Spot

Spot rates are sent out for Cash.

Description: Daily FX Spot Rate, GBP

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
Instrument Block			N/A
268	NoMDEntries	1	
-> 269	MDEntryType	R	Existing Tag (R = ExchangeRate)
-> 270	MDEntryPx	1.7720	Existing Tag
-> 10013	MDEntryPxType	5	5 denotes Daily
-> 15	Currency	GBP	
-> 272	MDEntryDate	20070528	Existing Tag
-> 273	MDEntryTime	13:15:00.345	Existing Tag
-> 10035	MDSource	EX	New Tag
10043	MaturityExchangeRateDate	20070630	Existing Tag
10	CheckSum	53	Existing Tag

5.2 FX Rates – Daily Monthly Moving Average

These are published every trading day for all three currencies – GBP, JPY and EUR.

Description: Daily Monthly Moving Average Rate, GBP

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
Instrument Block			Is not applicable here
268	NoMDEntries	1	
-> 269	MDEntryType	R	Existing Tag (R = ExchangeRate)
-> 270	MDEntryPx	1.9052	Existing Tag
-> 10013	MDEntryPxType	7	7 denotes Monthly Moving Average
-> 15	Currency	GBP	
-> 272	MDEntryDate	20070625	Existing Tag
-> 273	MDEntryTime	13:31:01.345	Existing Tag
-> 10035	MDSource	EX	New Tag
10043	MaturityExchangeRateDate	20070625	Existing Tag
10	CheckSum	53	Existing Tag

5.3 FX Rates – Monthly Average

These are published for the last trading day of the month only, for all three currencies – GBP, JPY and EUR.

Description: Monthly Average FX Rate, GBP

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
Instrument Block			Is not applicable here
268	NoMDEntries	1	
-> 269	MDEntryType	R	Existing Tag (R = ExchangeRate)
-> 270	MDEntryPx	1.8751	Existing Tag
-> 10013	MDEntryPxType	6	6 denotes Monthly Average
-> 15	Currency	GBP	
-> 272	MDEntryDate	20070630	Existing Tag
-> 273	MDEntryTime	14:32:55.345	Existing Tag
-> 10035	MDSource	EX	New Tag
10043	MaturityExchangeRateDate	20070630	Existing Tag
10	CheckSum	53	Existing Tag

5.4 Provisional Evening Evaluation FX Rate

The major currency of all contracts is USD. Provisional evening evaluation FX rates are used for margining purposes for contracts in their minor currencies, however. Provisional exchange rates will be available from 17:30 in GBP, JPY and EUR. Rates are available from Cash to 123 months.

Description: Provisional Evening Evaluation FX Rate, GBP

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh

Header Block			
262	MDReqID	1234	Is always returned in response
Instrument Block			Is not applicable here
268	NoMDEntries	1	
-> 269	MDEntryType	E	Existing Tag (E = Evening Evaluation)
-> 270	MDEntryPx	1.9352	Existing Tag
-> 10013	MDEntryPxType	1	Existing Tag (Provisional)
-> 15	Currency	GBP	Existing Tag
-> 272	MDEntryDate	20061124	Existing Tag
-> 273	MDEntryTime	18:45:04.345	Existing Tag
-> 10035	MDSource	CH	New Tag
10043	MaturityExchangeRateDate	20061124	
10	CheckSum	53	ExistingTag

5.5 Final Evening Evaluation FX Rate

Final exchange rates are available from 19:10 in GBP, JPY and EUR. Rates are from Cash to 123 months.

Description: Final Evening Evaluation FX Rate, GBP

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
Instrument Block			Is not applicable here

268	NoMDEntries	1	
-> 269	MDEntryType	E	ExistingTag (E = Evening Evaluation)
-> 270	MDEntryPx	1.9352	Existing Tag
-> 10013	MDEntryPxType	2	Existing Tag
-> 15	Currency	GBP	Existing Tag
-> 272	MDEntryDate	20061124	Existing Tag
-> 273	MDEntryTime	19:15:04.345	Existing Tag
-> 10035	MDSource	CH	New Tag
10043	MaturityExchangeRateDate	20061124	
10	CheckSum	53	Existing Tag

6 Evening Evaluations

Two sets of evening evaluations are published for different contract types – futures, carries and TAPO's.

Evaluations will be supplied for all metal and steel prompt dates going forward 15, 27, 63 or 123 months depending on the contract and 12 months for the index.

For carry contracts, evening evaluations are published for 3M carries and forward curve carries. 3M carries are between the 3M price and all valid prompts out to the end of the metal contract. Forward curve carries are between a specific sub-set of prompt dates out to the end of the metal contract, including Cash to 3M and Cash to the next third Wednesday.

Indicative evaluations are published on a per metal basis from 16:15 each trading day.

The provisional evaluations contain values that the LCH, in consultation with the LME, propose to use for margin calculation purposes. These are published around 17:35 on a daily basis. Members of the Exchange are allowed to challenge these valuations.

The final evaluations are published around 18:30 and are similar to the provisional except that the values are now final and cannot be challenged. The final evaluations are published in all four clearing currencies, except for Steel which is published in USD only.

6.1 Indicative Futures Evening Evaluations

6.1.1 Outright Message

Description: Indicative Futures Evening Evaluation – CA, 3M value of $8,020

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	R	

-> 10000	MaturityRollingPrompt	3M	
-> 541	MaturityDate	20120112	
268	NoMDEntries	1	
-> 269	MDEntryType	E	Existing Tag (E = Evening Evaluation)
-> 15	Currency	USD	Existing Tag
-> 270	MDEntryPx	8087	Existing Tag
-> 10013	MDEntryPxType	8	Existing Tag (Indicative)
-> 10029	MDEntryPxDifferential	0	New Tag
-> 272	MDENtryDate	20111012	Existing Tag
-> 273	MDEntryTime	16:46:11.334	Existing Tag
-> 10036	MDSource	EX	New Tag
10	CheckSum	53	Existing Tag

6.1.2 Carry Message

Description: Indicative Futures Evening Evaluation – Synthesised CA Nov – Dec Carry from Forward Curve, Value of 54c

For carries, MDEntryPx (tag 270) is not present. Instead the differential is presented in MDEntryPxDifferential (tag 10029).

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	CA	
461	CFICode	FCEPS	

10010	NoOfInstrumentsLegs	2	
-> 10004	PromptType	S	
-> 541	MaturityDate	20011221	
268	NoMDEntries	1	
-> 269	MDEntryType	E	Existing Tag (E = Evening Evaluation)
-> 15	Currency	USD	Existing Tag
-> 10029	MDEntryPxDifferential	-54	
-> 10013	MDEntryPxType	8	Existing Tag (Indicative)
-> 272	MDEntryDate	20111012	Existing Tag
-> 273	MDEntryTime	16:46:11.334	Existing Tag
-> 10035	MDSource	EX	New Tag
10	CheckSum	53	Existing Tag

6.2 Provisional Futures Evening Evaluations

6.2.1 Outright Message

Description: Provisional Futures Evening Evaluation – Cash CA outright at $8,087 (3M value of $8,020)

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	

-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	C	
-> 541	MaturityDate	20120112	
268	NoMDEntries	1	
-> 269	MDEntryType	E	Existing Tag (E = Evening Evaluation)
-> 15	Currency	USD	Existing Tag
-> 270	MDEntryPx	8087	Existing Tag
-> 10013	MDEntryPxType	1	Existing Tag (Provisional)
-> 10029	MDEntryPx	67	New Tag
-> 272	MDEntryDate	20070926	Existing Tag
-> 273	MDEntryTime	12:35:08.334	Existing Tag
-> 10035	MDSource	EX	New Tag
10	CheckSum	53	Existing Tag

6.2.2 Carry Message

Description: Provisional Futures Evening Evaluation – Synthesised CA Cash-3M carry at 67b

For carries, MDEntryPx (tag 270) is not present. Instead the differential is presented in MDEntryPxDifferential (tag 10029).

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	CA	
461	CFICode	FCEPS	

10010	NoOfInstrumentsLegs	2	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	C	
-> 541	MaturityDate	20111014	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	3M	
-> 541	MaturityDate	20120112	
268	NoMDEntries	1	
-> 269	MDEntryType	E	Existing Tag (E = Evening Evaluation)
-> 15	Currency	USD	Existing Tag
-> 10029	MDEntryPxDifferential	67	Existing Tag
-> 10013	MDEntryPxType	1	Existing Tag (Provisional)
-> 272	MDEntryDate	20111012	Existing Tag
-> 273	MDEntryTime	16:46:08.334	Existing Tag
-> 10035	MDSource	EX	New Tag
10	CheckSum	53	Existing Tag

6.3 Final Futures Evening Evaluations

6.3.1 Outright Message

Description: Final Futures Evening Evaluation – Dec 2012 CAD value of $9,010

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response

55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentLegs	1	
-> 10004	PromptType	S	
-> 541	MaturityDate	20121219	
268	NoMDEntries	1	
-> 269	MDEntryType	E	Existing Tag (E = Evening Evaluation)
-> 15	Currency	USD	Existing Tag
-> 270	MDEntryPx	9010	Existing Tag
-> 10013	MDEntryPxType	2	Existing Tag
-> 10029	MDEntryPxDifferential	90	New Tag
-> 272	MDEntryDate	20060606	Existing Tag
-> 273	MDEntryTime	19:05:08.334	Existing Tag
-> 10035	MDSource	EX	New Tag
10	CheckSum	53	Existing Tag

6.3.2 Carry Message

Description: Final Futures Evening Evaluation – Synthesised CA Dec 2012 to Dec 2013 Carry at 75c

For carries, MDEntryPx (tag 270) is not present. Instead a differential is presented in MDEntryPxDifferential (tag 10029).

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response

55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	2	
-> 10004	PromptType	S	
-> 541	MaturityDate	20121219	
-> 10004	PromptType	S	
-> 541	MaturityDate	20131218	
268	NoMDEntries	1	
-> 269	MDEntryType	E	Existing Tag (E = Evening Evaluation)
-> 15	Currency	USD	Existing Tag
-> 10029	MDEntryPxDifferential	-75	
-> 10013	MDEntryPxType	2	Existing Tag (Confirmed)
-> 272	MDEntryDate	20111012	Existing Tag
-> 273	MDEntryTime	17:35:11.334	Existing Tag
-> 10035	MDSource	EX	New Tag
10	CheckSum	53	Existing Tag

7 Settlement Prices

The settlement price is equivalent to the cash offer (ask) price from the Officials. These are delivered each trading day from around 12:30.

Description: Copper settlement of $6,965

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
10028	PublishTime	13:31:05.345	
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	C	
-> 541	MaturityDate	20061130	
268	NoMDEntries	1	
-> 269	MDEntryType	6	Existing Tag (6 = Settlement Price)
-> 270	MDEntryPx	6965	Existing Tag
-> 272	MDEntryDate	20061128	Existing Tag
-> 273	MDEntryTime	12:46:04.334	Existing Tag
-> 10035	MDSource	RK	New Tag
10	CheckSum	53	Existing Tag

8 Monthly Average Prices

Monthly average prices are delivered for futures and TAPO's.

For futures, monthly average prices are provided for all metals and steel contracts but not for the index or LMEmini's. For CA, AH, ZN, NI and PB there are averages for Cash, 3M, Dec1, Dec2 and Dec3 prompt dates. For AA and NA there are averages for Cash, 3M and Dec1 prompt dates. For SN, FM, CO and MO there are averages for Cash, 3M and 15M prompt dates.

For TAPO's, there are messages for Monthly Average Settlement Price and Moving Monthly Average Price. The previous price is delivered on the declaration day only around 15:00 while the latter is delivered around 13:30 on all other trading days except the declaration day. The monthly average prices are delivered for metal TAPO's for the current month only.

8.1 Monthly Average Official Mean

Description: Official Monthly Average Mean for Copper 3M

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
10028	PublishTime	13:31:05.345	
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	3M	
-> 541	MaturityDate	20070131	
268	NoMDEntries	1	
-> 269	MDEntryType	M	Existing Tag (M = Mean)

-> 270	MDEntryPx	7666.31	Existing Tag
-> 10013	MDEntryPxType	6	6 denotes Monthly Average
-> 272	MDEntryDate	20061030	Existing Tag
-> 273	MDEntryTime	12:58:15.334	Existing Tag
-> 10035	MDSource	RK	New Tag
10	CheckSum	53	Existing Tag

8.2 Monthly Average Official Bid

Description: Official Monthly Average Bid for Copper 3M

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	3M	
-> 541	MaturityDate	20070131	
268	NoMDEntries	1	
-> 269	MDEntryType	0	Bid
-> 270	MDEntryPx	7482.09	Existing Tag
-> 10013	MDEntryPxType	6	6 denotes Monthly Average
-> 272	MDEntryDate	20061030	Existing Tag

-> 273	MDEntryTime	12:58:15.334	Existing Tag
-> 10035	MDSource	RK	New Tag
10	CheckSum	53	Existing Tag

8.3 Monthly Average Official Ask

Description: Official Monthly Average Ask for Copper 3M

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	3M	
-> 541	MaturityDate	20070131	
268	NoMDEntries	1	
-> 269	MDEntryType	1	Offer
-> 270	MDEntryPx	7484.61	Existing Tag
-> 10013	MDEntryPxType	6	6 denotes Monthly Average
-> 272	MDEntryDate	20061030	Existing Tag
-> 273	MDEntryTime	14:06:32.334	Existing Tag
-> 10035	MDSource	RK	New Tag
10	CheckSum	53	Existing Tag

8.4 Monthly Moving Average Prices

Description: Monthly Moving Average Price for Copper, Nov 2006 at $2,246.69

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	S	
-> 541	MaturityDate	20061130	
268	NoMDEntries	1	
-> 269	MDEntryType	M	Existing Tag (M = Mean)
-> 270	MDEntryPx	7484.61	Existing Tag
-> 10013	MDEntryPxType	7	7 denotes Monthly Moving Average
-> 272	MDEntryDate	20060803	Existing Tag
-> 273	MDEntryTime	13:45:09.334	Existing Tag
-> 10035	MDSource	EX	New Tag
10	CheckSum	53	Existing Tag

8.5 Monthly Average Settlement Price

Description: Monthly Average Settlement Price for Aluminium Alloy, Oct 2006 at $2,246.69

Tag	Name	Value	Enum Description
Header Block			

35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	AA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	S	
-> 541	MaturityDate	20061030	
268	NoMDEntries	1	
-> 269	MDEntryType	M	Existing Tag (M = Mean)
-> 270	MDEntryPx	2205.82	Existing Tag
-> 10013	MDEntryPxType	6	6 denotes Monthly Average
-> 272	MDEntryDate	20060803	Existing Tag
-> 273	MDEntryTime	15:00:32.334	Existing Tag
-> 10035	MDSource	EX	New Tag
10	CheckSum	53	Existing Tag

9 Official & Unofficial Prices

The following applies to official/unofficial prices.

* Official and Unofficial prices are only valid for futures.

* Official prices for metals and steel are published daily around 12:40-13:10 for Cash, 3M, Dec1, Dec2 and Dec3.

1) The Official/Unofficial prices for CO, MO, SN and FM include prices for 15M prompt as well.

2) For AA and NA, the prices for Dec2 and Dec3 prompts are not present.

* Unofficial prices for metals and steel are published daily around 16:35 for the same prompts.

* For minor metals (CO and MO), only official prices are published at around 12:35. No unofficial prices are published.

9.1 December Prompts

The December prompts are defined as follows:

* Dec 1 – the third Wednesday December prompt date in the first year following the current year.

* Dec 2 – the third Wednesday December prompt date in the second year following the current year.

* Dec 3 – the third Wednesday December prompt date in the third year following the current year.

In the examples below, the contract definitions for Dec1, Dec2 and Dec3 are valid between the dates 20110101 and 20111231.

Instrument Block Definition for Dec1

Tag	Name	Value
55	Symbol	CA
461	CFICode	FCEPS
10010	NoOfInstrumentsLegs	1
-> 10004	PromptType	R
-> 10000	MaturityRollingPrompt	DEC1
-> 541	MaturityDate	20121219

Instrument Block Definition for Dec2

Tag	Name	Value
55	Symbol	CA
461	CFICode	FCEPS
10010	NoOfInstrumentsLegs	1
-> 10004	PromptType	R
-> 10000	MaturityRollingPrompt	DEC2
-> 541	MaturityDate	20131218

Instrument Block Definition for Dec3

Tag	Name	Value
55	Symbol	CA
461	CFICode	FCEPS
10010	NoOfInstrumentsLegs	1
-> 10004	PromptType	R
-> 10000	MaturityRollingPrompt	DEC3
-> 541	MaturityDate	20141217

9.2 Official Bid

Description: Copper Official Cash Price, Bid

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response

55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	C	
-> 541	MaturityDate	20061124	
268	NoMDEntries	1	
-> 269	MDEntryType	0	Bid
-> 270	MDEntryPx	6857	Existing Tag
-> 10013	MDEntryPxType	3	3 denotes Official price
-> 272	MDEntryDate	20061122	Existing Tag
-> 273	MDEntryTime	15:00:32.334	Existing Tag
-> 10035	MDSource	RK	New Tag
10	CheckSum	53	Existing Tag

9.3 Official Ask

Description: Copper Official 3M Price, Ask

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	

-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	3M	
-> 541	MaturityDate	20070221	
268	NoMDEntries	1	
-> 269	MDEntryType	1	Offer
-> 270	MDEntryPx	6880	Existing Tag
-> 10013	MDEntryPxType	3	3 denotes Official price
-> 272	MDEntryDate	20061122	Existing Tag
-> 273	MDEntryTime	12:45:44.334	Existing Tag
-> 10035	MDSource	RK	New Tag
10	CheckSum	13	Existing Tag

9.4 Unofficial Bid

Description: Copper Unofficial Cash Price, Bid

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	C	
-> 541	MaturityDate	20061124	

268	NoMDEntries	1	
-> 269	MDEntryType	0	Bid
-> 270	MDEntryPx	6948	Existing Tag
-> 10013	MDEntryPxType	4	4 denotes Unofficial price
-> 272	MDEntryDate	20061122	Existing Tag
-> 273	MDEntryTime	16:03:17.334	Existing Tag
-> 10035	MDSource	RK	New Tag
10	CheckSum	53	Existing Tag

9.5 Unofficial Ask

Description: Lead Unofficial 3M Price, Ask

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	PB	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	3M	
-> 541	MaturityDate	20070221	
268	NoMDEntries	1	
-> 269	MDEntryType	1	Offer
-> 270	MDEntryPx	1398	Existing Tag

-> 10013	MDEntryPxType	4	4 denotes Unofficial price
-> 272	MDEntryDate	20061122	Existing Tag
-> 273	MDEntryTime	16:21:56.334	Existing Tag
-> 10035	MDSource	RK	New Tag
10	CheckSum	53	Existing Tag

9.6 Official Index Value

Description: Daily Official Index Value

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
Instrument Block			Is not applicable here
268	NoMDEntries	1	
-> 269	MDEntryType	3	Index Value
-> 270	MDEntryPx	3763.1	Existing Tag
-> 272	MDEntryDate	20060802	Existing Tag
-> 273	MDEntryTime	18:12:42.334	Existing Tag
-> 10035	MDSource	RK	New Tag
10	CheckSum	53	Existing Tag

9.7 Sterling Equivalent Prices

There are Sterling equivalent Cash and 3M prices for Copper and Lead which are published at the same time as the official prices.

Description: Copper Sterling Equivalent Price, Cash

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	C	
-> 541	MaturityDate	20061123	
268	NoMDEntries	1	
->269	MDEntry	Q	Existing Tag (Q = Sterling Equivalent)
-> 270	MDEntryPx	3621.49	Existing Tag
-> 15	Currency	GBP	
-> 272	MDEntryDate	20060824	Existing Tag
-> 273	MDEntryTime	13:16:42.334	Existing Tag
-> 10035	MDSource	RK	New Tag
10	CheckSum	53	Existing Tag

10 Report Messages

There are two types of report messages disseminated by MDD:

* Notification messages

* Full report messages

A client that has requested delivery of full report messages receives it unsolicited, in real time.

A client that has requested only the notification messages receives the notification message unsolicited, in real time. Then at any point later, it can fetch the full report content.

The actual report data is sent in a single field, in XML format.

10.1 Report Notification

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
268	NoMDEntries	1	
-> 269	MDEntryType	Z	Existing Tag (Z = Report Notification)
-> 272	MDEntryDate	20060721	Existing Tag
-> 273	MDEntryTime	13:12:42.334	Existing Tag
-> 10035	MDSource	EX	New Tag
-> 10030	MDReportCode	FTS	New Tag
-> 10031	MDReportName	Futures Trading Volume Summary	New Tag
-> 10032	MDReportVersion	100	New Tag
10	CheckSum	53	Existing Tag

10.2 Report Data

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	W	MarketDataSnapshotFullRefresh
Header Block			
262	MDReqID	1234	Is always returned in response
268	NoMDEntries	1	
-> 269	MDEntryType	V	Existing Tag (V = Report)
-> 272	MDEntryDate	20060721	Existing Tag
-> 273	MDEntryTime	13:12:42.334	Existing Tag
-> 10035	MDSource	EX	Existing Tag
-> 10030	MDReportCode	FTS	New Tag
10031	MDReportName	Futures Trading Volume Summary	New Tag
10032	MDReportVersion	100	New Tag
10033	MDReportFragmentNo	1	New Tag
10034	MDReportLastFragment	Y	New Tag
212	XmlDataLen	981	Existing Tag
213	XmlData	<?xml version=”1.0” ?> - <REPORT> <IDENTIFICATION REPORT_CODE=”FTS” REPORT_NAME=”Futures Trading Volume Summary” REPORT_DATE=”20080229” REPORT_TIME=”1000” REPORT_VERSION=”100” /> <ISSUE_CODE>C</ISSUE_CODE> <CNTS COLUMN_COUNT=”4” ROW_COUNT=”31” /> <DATA> …	Existing Tag

10	CheckSum	53	Existing Tag

11 News Message

11.1 Asian Benchmark Rate (ABR) News Message

The following news message is sent out when all ABR underlying's are confirmed. The <NewLine> item in the Value of Tag 58 is a placeholder for a newline (ASCII decimal 10) in the text message.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	B	News
Header Block			
148	Headline	News	
33	NoLinesOfText	1	
58	Text	Please be advised that the confirmed LME ABR prices are as follows:<NewLine> CA: $7555.00<NewLine> AH: $1895.00<NewLine> ZS: $1896.00	
10	CheckSum	53	

12 Summary of Tag Values

12.1 Market Data – Snapshot Full/Incremental Refresh

In Fix 5.0 SP2, the following values do already exist: 0-9, A-Z and a.

→	269	MDEntryType	Y	Valid values are: 0 = Bid 1 = Offer 2 = Trade 4 = Opening Price 5 = Closing Price 6 = Settlement Price 7 = Trading High 8 = Trading Low f = Floor Closing Price p = Official Price New values: 3 = Index Value (MOIC) e = Evening Evaluation m = Mean q = Sterling Equivalent r = Exchange Rate s = Asian Reference Benchmark Price v = Report x = Report – delayed prompt calendar y = Report – bullion z = Report notification

→	10013	MDEntryPxType	N	Valid values are: 0 = Real-Time 1 = Provisional 2 = Confirmed New values: 3 = Official 4 = Unofficial 5 = Daily 6 = Monthly Average 7 = Monthly Moving Average 8 = Indicative 9 = Reconfirmed When requesting MDEntryType=p and MDEntryType=t this will denote the type of price being distributed. This attribute has no meaning in any other context.

12.1.1 Summary of Allowed Values

Below is a summary of which values of tag 10013 MDEntryPxType in combination with the values of tag 269 MDEntryType can be expected in the Market Data message:

Tag269 / Tag10013	0	1	2	3	4	5	6	7	8	9
Bid (0)				X	X		X		X	
Offer (1)				X	X		X		X	
Trade* (2)										
Index Value* (3)										
Opening Price* (4)										
Closing Price* (5)										
Settlement Price* (6)										
Trading High* (7)										
Trading Low* (8)										
Floor Closing Price* (f)										
Official Price (p)		X	X							
Temporary Closing Price (t)		X	X							
Evening Evaluation (e)		X	X						X	
Mean (m)							X	X		
Sterling Equivalent* (q)										
Exchange Rate (r)						X	X	X		
Asian Benchmark Rate (s)	X	X	X							X
Report* (v)										
Report – PRC Delayed* (x)										
Report – LBM* (y)										
Report Notification* (z)										

* These values do not have any corresponding 10013 MDEntryPxType values.

12.2 New LME Specific Tags

Tag	Field Name	Type	Comment
10029	MDEntryPxDifferential	Float	
10030	MDReportCode	String	The 3 character short code for the report. Example: WSM, WHL, MOI, PRC, WHC, WHT.
10031	MDReportName	String	The primary identifier for the report.
10032	MDReportVersion		The report version. This allows for republishing of the same report (for example, to correct errors).
10033	MDReportFragmentNo	Int	For large reports that are fragmented into multiple messages, this is the fragment number (1..n).
10034	MDReportLastFragment	Boolean	This indicates that this is the last fragment of the report.
10035	MDSource	String	Source
10037	MDEntrySession	String	This identifies trade ring session. Valid values: R1 = First morning ring R2 = Second morning ring R3 = First afternoon ring R4 = Second afternoon ring K1 = Morning kerb session K2 = Afternoon kerb session N = No session
10038	MDEntryTradeType	String	This identifies the trade type. Valid values: IO = Inter-office R1 = First morning ring R2 = Second morning ring R3 = First afternoon ring R4 = Second afternoon ring K1 = Morning kerb session K2 = Afternoon kerb session

			C1 = Basis first morning ring C2 = Basis second morning ring C3 = Basis first afternoon ring C4 = Basis second afternoon ring D1 = Basis morning kerb D2 = Basis afternoon ring
10039	MDEntryMarketMakerID	String	This identifies the market maker.
10040	TradeTime	String	
10041	NoMDReportCodes	Int	Number of reports.

12.3 New Tags from the Standard FIX Protocol

Tag	Field Name	Type	Comment
15	Currency	Currency	Identifies currency used for price. Absence of this field is interpreted as the default for the security.
212	XmlDataLen	Length	
213	XmlData	Data	
279	MDUpdateAction	Char	
75	TradeDate	String	Format is YYYYMMDD

12.4 Security Status

Trading State	SecurityTradingStatus (326)	Text (58)	MDSource (10035)
Init	NotAvail (18)	Init	EL
Pre-Open	Ready (17)	Pre-Open	EL
Open	Ready (17)	Open	EL
Post-Trade	NotAvail (18)	Post-Trade	EL
Closed	NotAvail (18)	Closed	EL

End-of-Day	NotAvail (18)	End-of-Day	EL
Trade Halt	TrdHalt (2)	Trade Halt	EL
Lift Trade Halt	Resume (3) Ready (17)	Trade Halt Pre-Open TH	EL
First Morning Ring	Ready (17)	R1	RK
Second Morning Ring	Ready (17)	R2	RK
First Afternoon Ring	Ready (17)	R3	RK
Second Afternoon Ring	Ready (17)	R4	RK
Morning Kerb Session	Ready (17)	K1	RK
Afternoon Kerb Session	Ready (17)	K2	RK
Closed	NotAvail (18)	Closed	RK

Below are the open and close for Ring sessions 1 and 2 exemplified:

SecurityTradingStatus (326)	Text (58)	MDEntrySession (10037)
Ready (17)	Morning Ring 1	R1
NotAvail (18)	Closed	R1
Ready (17)	Morning Ring 2	R2
NotAvail (18)	Closed	R2

12.4.1 Security Status Example from LMESelect

Example of a CA Security Status message from LMESelect.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	F	Security Status
Header Block			

324	SecurityStatusReqID	1234	
55	Symbol	CA	
461	CFICode	FCEPS	
10010	NoOfInstrumentsLegs	1	
-> 10004	PromptType	R	
-> 10000	MaturityRollingPrompt	3M	
-> 541	MaturityDate	20130102	
326	SecurityTradingStatus	17	Ready to Trade (Start of Session)
58	Text	Open	
10035	MDSource	EL	New Tag
10	CheckSum	185	Existing Tag

12.4.2 Security Status Example from MOIC

The structure of the Security Status message from MOIC is different from LMESelect Security Status message. Security Status messages from MOIC only include symbol and not the instrument legs.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	F	Security Status
Header Block			
324	SecurityStatusReqID	1234	
55	Symbol	CA	
326	SecurityTradingStatus	17	Ready To Trade (Start of Session)
58	Text	Afternoon Ring 1	
10035	MDSource	RK	Ring & Kerb
10037	MDEntrySession	R3	New Tag

10	CheckSum	010	Existing Tag

13 Market Data Request Examples

This section includes some examples of the market data request the user should send to receive the correct market data messages described earlier in this document.

For a detailed description of the different market data message types and the market data request see Select 7 FIX Specification.

When a FIX Market Data user sets up a subscription for market data in the system, it will receive all market data sent from Select. No further restrictions are imposed on the user.

When a Market Data Vendor sets up a subscription for market data in the system, it will receive market data from Select, MOIC and Informatica. Restrictions are imposed on the Market Data Vendors so that they are only allowed to receive market data based on market (Metal, Steel, LMEmini, Index and Precious Metals). Subscribing on a market not allowed will result in a Market Data Request Reject.

13.1 Bid/Offer

A user sets up a snapshot subscription for all bid and offers in the CA contracts.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	V	MarketDataRequest
Header Block			
262	MDReqID	1234	Identifier that will be returned in the response
263	SubscriptionRequestType	1	Snapshot + Update
264	MarketDepth	0	Full book
265	MDUpdateType	1	Incremental Refresh
267	NoMDEntryTypes	2	
-> 269	MDEntryType	0	Bid
-> 269	MDEntryType	1	Offer
146	NoRelatedSym	1	
-> 55	Symbol	CA	

10	CheckSum	53	

The following bid/ask price messages are sent out based on the tag 269 MDEntryType = 0 (Bid) and MDEntryType = 1 (Offer):

Price Message Description	MDEntryType (269)	MDSource (10035)	MDEntryPxType (10013)
Bid/Ask Orders (MOIC)	0 = Bid 1 = Offer	RK	
Bid/Ask Orders (Select)	0 = Bid 1 = Offer	EL	
Monthly Average Official Bid/Ask	0 = Bid 1 = Offer	RK	6 = Monthly Average
Official Bid/Ask	0 = Bid 1 = Offer	RK	3 = Official Price
Unofficial Bid/Ask	0 = Bid 1 = Offer	RK	4 = Unofficial Price
Member Indicative Bid/Ask Pairs	0 = Bid 1 = Offer	MI	

The user needs to set up a subscription on both sides (Bid and Offer) to receive the Member Indicative Bid/Ask Pair.

13.1.1 Best Bid/Ask

A user sets up a snapshot subscription to receive the best bid/ask for all Zinc contracts in Select.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	V	MarketDataRequest
Header Block			

262	MDReqID	1234	Identifier that will be returned in the response
263	SubscriptionRequestType	1	Snapshot + Update
264	MarketDepth	1	Top of book
265	MDUpdateType	0	Full refresh
267	NoMDEntryTypes	2	
-> 269	MDEntryType	0	Bid
-> 269	MDEntryType	1	Offer
146	NoRelatedSym	1	
-> 55	Symbol	ZS	
10	CheckSum	53	

13.1.2 Market Depth

A user sets up a subscription to receive the best three price levels on both the bid and ask sides for all Copper contracts in Select. (To receive Top of Book only set Market Depth as 1 as in the previous section. To receive Full Order Book set Market Depth to 0).

In order to receive empty order book messages when all orders are filled, do not specify the MDSource tag. If MDSource = 'EL' is used then empty order book messages will not be returned. (This is because an empty order book would not contain an MDSource = EL tag as it has no orders so it will not be picked up if MDSource = EL is specified).

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	V	MarketDataRequest
Header Block			
262	MDReqID	1234	Identifier that will be returned in response
263	SubscriptionRequestType	0	Snapshot
264	MarketDepth	3	Best three price tiers of data

265	MDUpdateType	0	Full refresh
267	NoMDEntryTypes	2	
-> 269	MDEntryType	0	Bid
-> 269	MDEntryType	1	Offer
146	NoRelatedSym	1	
-> 55	Symbol	ZS	
10	CheckSum	53	

13.2 Mean

A user sets up a subscription for average (mean) price messages in CA contracts.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	V	MarketDataRequest
Header Block			
262	MDReqID	1234	Identifier that will be returned in the response
263	SubscriptionRequestType	1	Snapshot + Update
264	MarketDepth	0	Full book
265	MDUpdateType	1	Incremental refresh
267	NoMDEntryTypes	1	
-> 269	MDEntryType	M	Mean
146	NoRelatedSym	1	
-> 55	Symbol	CA	
10	CheckSum	53	

Based on the market data request above, a number of different average price messages will be available for the user depending on the user's access rights.

The following mean price messages are sent out based on the tag 269 MDEntryType = M (Mean):

Price Message Description	MDEntryType (269)	MDSource (10035)	MDEntryPxType (10013)
Monthly Average Official Mean	M = Mean	RK	6 = Monthly Average
Monthly Moving Average Prices	M = Mean	EX	7 = Monthly Moving Average
Monthly Average Settlement Price	M = Mean	EX	6 = Monthly Average

13.3 Trades

A user sets up a snapshot subscription for all trades in the CA contracts.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	V	MarketDataRequest
Header Block			
262	MDReqID	1234	Identifier that will be returned in the response
263	SubscriptionRequestType	1	Snapshot + Update
264	MarketDepth	0	Full book
265	MDUpdateType	0	Full refresh
267	NoMDEntryTypes	1	
-> 269	MDEntryType	2	Trade
146	NoRelatedSym	1	
-> 55	Symbol	CA	
10	CheckSum	53	

More than one underlying can be specified in the request. One market data message represents one trade in one contract.

Based on the market data request above, a number of different trade messages will be available for the user depending on the user's access rights.

The following trade messages are sent out based on the tag 269 MDEntryType = 2 (Trade):

Price Message Description	MDEntryType (269)	MDSource (10035)	MDEntrySession (10037)	MDEntryTradeType (10038)
Trade (MOIC)	2 = Trade	RK	R1 = First morning ring R2 = Second morning ring R3 = First afternoon ring R4 = Second afternoon ring K1 = Morning kerb session K2 = Afternoon kerb session N = No session	
Trade (Select)	2 = Trade	EL		
Matched Trade	2 = Trade	MT		IO = Inter-office R1 = First morning ring R2 = Second morning ring R3 = First afternoon ring R4 = Second afternoon ring K1 = Morning kerb session K2 = Afternoon kerb session C1 = Basis first morning ring C2 = Basis second morning ring C3 = Basis first afternoon ring C4 = Basis second afternoon ring D1 = Basis morning kerb D2 = Basis afternoon kerb

13.4 High Bid, Low Ask

A user sets up a subscription for all the CA contracts to receive high bid, low ask price messages.

In MOIC these are sent out at the end of each MOIC trading period.

In Select these are sent out if a trade updates either trading high or trading low for the current day's trading statistics.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	V	MarketDataRequest
Header Block			
262	MDReqID	1234	Identifier that will be returned in the response
263	SubscriptionRequestType	1	Snapshot + Update
264	MarketDepth	0	Full book
265	MDUpdateType	1	Incremental refresh
267	NoMDEntryTypes	2	
-> 269	MDEntryType	7	Trading High
-> 269	MDEntryType	8	Trading Low
146	NoRelatedSym	1	
-> 55	Symbol	CA	
10	CheckSum	53	

More than one underlying can be specified in the request. One market data messages represents the high big, low ask in one contract.

The following high bid, low ask messages are sent out based on the tag 269 MDEntryType = 7 (Trading High) or MDEntryType = 8 (Trading Low):

Price Message Description	MDEntryType (269)	MDSource (10035)	MDEntryPxType (10037)
High Bid, Low Ask (MOIC)	7 = Trading High 8 = Trading Low	RK	R1 = First morning ring R2 = Second morning ring R3 = First afternoon ring R4 = Second afternoon ring K1 = Morning kerb session K2 = Afternoon kerb session N = No session
High/Low (Select)	7 = Trading High 8 = Trading Low	EL	

13.5 Opening, Closing Price

A user sets up a subscription for all the CA contracts to receive the opening and the closing prices. These price messages are only sent out from Select.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	V	MarketDataRequest
Header Block			
262	MDReqID	1234	Identifier that will be returned in the response
263	SubscriptionRequestType	1	Snapshot + Updates
264	MarketDepth	0	Full book
265	MDUpdateType	1	Incremental refresh
267	NoMDEntryTypes	2	
-> 269	MDEntryType	4	Opening Price
-> 269	MDEntryType	5	Closing Price
146	NoRelatedSym	1	

-> 55	Symbol	CA	
10	CheckSum	53	

More than one underlying can be specified in the request. One market data message represents the opening/closing price in one contract.

13.6 Exchange Rates

A vendor sets up a subscription for exchange rates.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	V	MarketDataRequest
Header Block			
262	MDReqID	1234	Identifier that will be returned in the response
263	SubscriptionRequestType	1	Snapshot + Update
264	MarketDepth	0	Full book
267	NoMDEntryTypes	1	
-> 269	MDEntryType	R	Exchange Rate
10	CheckSum	53	

The following FX rate messages are sent out based on the tag 269 MDEntryType = R (Exchange Rate):

Price Message Description	MDEntryType (269)	MDSource (10035)	MDEntryPxType (10037)	Currency (15)
Spot	R = Exchange Rate	EX	5 = Daily	GBP
Daily Monthly Moving Average	R = Exchange Rate	EX	7 = Monthly Moving Average	GBP JPY EUR
Monthly Average	R = Exchange Rate	EX	6 = Monthly Average	GBP JPY

				EUR

13.7 Evening Evaluations

13.7.1 FX Rates

A vendor sets up a subscription for evening evaluations for the FX rates.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	V	MarketDataRequest
Header Block			
262	MDReqID	1234	Identifier that will be returned in the response
263	SubscriptionRequestType	1	Snapshot + Update
264	MarketDepth	0	Full book
265	MDUpdateType	1	Incremental refresh
267	NoMDEntryTypes	1	
-> 269	MDEntryType	E	Evening Evaluation
10	CheckSum	53	

The following evening evaluation messages are sent out based on the tag 269 MDEntryType = E (Evening Evaluation) for FX rates:

Price Message Description	MDEntryType (269)	MDSource (10035)	MDEntryPxType (10037)	Currency (15)
Evening Evaluation FX Rate	E = Evening Evaluation	CH	1 = Provisional 2 = Confirmed	GBP JPY EUR

The FX rates are sent out from Cash to 123 months. These are differentiated by the tag 541 PromptDate tag.

13.7.2 Futures and TAPO's

A user sets up a subscription for evening evaluations for the CA future contracts.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	V	MarketDataRequest
Header Block			
262	MDReqID	1234	Identifier that will be returned in the response
263	SubscriptionRequestType	1	Snapshot + Update
264	MarketDepth	0	Full book
265	MDUpdateType	1	Incremental Refresh
267	NoMDEntryTypes	1	
-> 269	MDEntryType	E	Evening Evaluation
146	NoRelatedSym	1	
-> 55	Symbol	CA	
10	CheckSum	53	

The following evening evaluation messages are sent out based on the tag 269 MDEntryType = E (Evening Evaluation) for futures:

Price Message Description	MDEntryType (269)	MDSource (10035)	MDEntryPxType (10037)
Evening Evaluation FX Rate	E = Evening Evaluation	CH	1 = Provisional 2 = Confirmed

13.8 Settlement Prices

A user sets up a subscription for settlement prices for the CA contracts.

Tag	Name	Value	Enum Description
Header Block			

35	MsgType	V	MarketDataRequest
Header Block			
262	MDReqID	1234	Identifier that will be returned in the response
263	SubscriptionRequestType	1	Snapshot + Update
264	MarketDepth	0	Full book
265	MDUpdateType	1	Incremental Refresh
267	NoMDEntryTypes	1	
-> 269	MDEntryType	6	Settlement Price
146	NoRelatedSym	1	
-> 55	Symbol	CA	
10	CheckSum	53	

Settlement price messages are sent out both from Select (Precious Metals) and MOIC (Metal and Steel). The following price messages can be expected based on the tag 269 MDEntryType = 6 (Settlement Price):

Price Message Description	MDEntryType (269)	MDSource (10035)
Settlement price (MOIC)	6 = Settlement Price	RK
Settlement price (Select)	6 = Settlement Price	EL

13.9 Official Index Value

A user sets up a subscription for the official index value.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	V	MarketDataRequest
Header Block			
262	MDReqID	1234	Identifier that will be returned in the response

263	SubscriptionRequestType	1	Snapshot + Update
264	MarketDepth	0	Full book
265	MDUpdateType	1	Incremental Refresh
267	NoMDEntryTypes	1	
-> 269	MDEntryType	3	Index Value
10	CheckSum	53	

Note that when setting up a subscription for official index value, tag 146 NoRelatedSym and tag 55 Symbol must be omitted in the request.

13.10 Sterling Equivalent Prices

A user sets up a subscription for sterling equivalent prices for the CA contracts.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	V	MarketDataRequest
Header Block			
262	MDReqID	1234	Identifier that will be returned in the response
263	SubscriptionRequestType	1	Snapshot + Update
264	MarketDepth	0	Full book
265	MDUpdateType	1	Incremental Refresh
267	NoMDEntryTypes	1	
-> 269	MDEntryType	Q	Sterling Equivalent
146	NoRelatedSym	1	
-> 55	Symbol	CA	
10	CheckSum	53	

13.11 Report Messages

13.11.1 Report Notification

A user sets up a subscription for some specific report notifications.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	V	MarketDataRequest
Header Block			
262	MDReqID	1234	Identifier that will be returned in the response
263	SubscriptionRequestType	1	Snapshot + Update
264	MarketDepth	0	Full book
265	MDUpdateType	1	Incremental Refresh
267	NoMDEntryTypes	1	
-> 269	MDEntryType	Z	Report Notification
10041	NoMDReportCodes	2	
-> 10030	MDReportCode	WSM	
-> 10030	MDReportCode	FTD	
10	CheckSum	53	

If the user wants to receive all report notifications that is sent out, the tags 10041 NoMDReportCodes and 10030 MDReportCode are omitted in the request.

13.11.2 Report Data, All Available Reports

A user sets up a subscription for all reports included in the type Report.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	V	MarketDataRequest

Header Block			
262	MDReqID	1234	Identifier that will be returned in the response
263	SubscriptionRequestType	1	Snapshot + Update
264	MarketDepth	0	Full book
265	MDUpdateType	1	Incremental Refresh
267	NoMDEntryTypes	1	
-> 269	MDEntryType	V	Report
10	CheckSum	53	

13.11.3 Report Data, All Available Reports

A user sets up a subscription for a subset of reports included in the type Report.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	V	MarketDataRequest
Header Block			
262	MDReqID	1234	Identifier that will be returned in the response
263	SubscriptionRequestType	1	Snapshot + Update
264	MarketDepth	0	Full book
265	MDUpdateType	1	Incremental Refresh
267	NoMDEntryTypes	1	
-> 269	MDEntryType	V	Report
10041	NoMDReportCodes	3	New Tag
-> 10030	MDReportCode	OTS	Report
-> 10030	MDReportCode	FTS	Report
-> 10030	MDReportCode	WHL	Report

10	CheckSum	53	

13.11.4 Bullion Report Data

A user sets up a subscription for bullion reports.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	V	MarketDataRequest
Header Block			
262	MDReqID	1234	Identifier that will be returned in the response
263	SubscriptionRequestType	1	Snapshot + Update
264	MarketDepth	0	Full book
265	MDUpdateType	1	Incremental Refresh
267	NoMDEntryTypes	1	
-> 269	MDEntryType	Y	Report – Bullion
10	CheckSum	53	

13.11.5 Prompt Date Calendar Delayed Report Data

A user sets up a subscription for reports.

Tag	Name	Value	Enum Description
Header Block			
35	MsgType	V	MarketDataRequest
Header Block			
262	MDReqID	1234	Identifier that will be returned in the response
263	SubscriptionRequestType	1	Snapshot + Update
264	MarketDepth	0	Full book

265	MDUpdateType	1	Incremental Refresh
267	NoMDEntryTypes	1	
-> 269	MDEntryType	X	Report – Prompt Calendar Delayed
10	CheckSum	53	