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<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<sbe:messageSchema xmlns:sbe="http://fixprotocol.io/2016/sbe"
                    xmlns:xsi="http://www.w3.org/2001/XMLSchema-
instance"
                    xsi:schemaLocation="http://fixprotocol.io/2016/sbe
http://fixprotocol.io/2016/sbe/sbe.xsd"
                    package="com.thsmallexchange.feed.sbe"
                    id="1" version="5">
  <types>
    <type name="InstrumentId" description="Instrument ID"
primitiveType="int32" minValue="1"
      semanticType="int"/>
    <type name="InstrumentMessageNo" description="Instrument
message number" primitiveType="int64" minValue="1"
      semanticType="SeqNum"/>
    <type name="LastIncrementalMessageSeq" description="Last
incremental message sequence for the instrument"
      primitiveType="int64" minValue="1"
semanticType="SeqNum"/>

    <type name="Timestamp" description="Timestamp as number of
nanoseconds since Unix epoch"
      primitiveType="int64" minValue="0"
semanticType="UTCTimestamp"/>

    <type name="TimestampOptional" description="Timestamp as
number of nanoseconds since Unix epoch"
      primitiveType="int64" minValue="0"
nullValue="-9223372036854775808" semanticType="UTCTimestamp"/>

    <type name="OrderPriority" description="Time priority of order
chain defines match priority within price level"
      primitiveType="int64" minValue="0" semanticType="int"/>

    <type name="Date" description="Date as number of days since
Unix epoch" primitiveType="uint16"
      semanticType="LocalMktDate"/>
    <type name="OrderId" description="Order identifier"
primitiveType="int64" minValue="0" semanticType="int"/>
    <type name="TradeId" description="Trade identifier"
primitiveType="int64" minValue="0"
      nullValue="-9223372036854775808" semanticType="int"/>
    <type name="InstrumentSymbol" description="Single instrument
symbol" length="20" primitiveType="char"
      semanticType="String"/>
    <type name="SpreadSymbol" description="Spread instrument
symbol" length="46" primitiveType="char"
      semanticType="String"/>

    <type name="Product" description="Instrument product symbol"

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length="8" primitiveType="char"
    semanticType="String"/>
    <type name="InstrumentDescription" description="Instrument
text description" length="120" primitiveType="char"
    semanticType="String"/>
    <type name="CfiCode" description="Instrument 6-chars CFI code"
length="6" primitiveType="char"
    semanticType="String"/>
    <type name="Currency" description="Instrument currency"
length="3" primitiveType="char"
    semanticType="Currency"/>
    <type name="SnapshotInstrumentsCount" description="Total
number of instruments" primitiveType="int32" minValue="1"
    semanticType="int"/>

    <composite name="messageHeader" description="Standard SBE
message header">
        <type name="blockLength" primitiveType="uint16"/>
        <type name="templateId" primitiveType="uint16"/>
        <type name="schemaId" primitiveType="uint16"/>
        <type name="version" primitiveType="uint16"/>
    </composite>

    <composite name="Price" description="Price"
semanticType="Price">
        <type name="mantissa" description="mantissa"
primitiveType="int64"/>
        <type name="exponent" description="exponent"
presence="constant" primitiveType="int8">-7</type>
    </composite>

    <composite name="NumInGroup" description="Repeating group
length and size" semanticType="NumInGroup">
        <type name="blockLength" primitiveType="uint16"/>
        <type name="numInGroup" primitiveType="uint8"/>
    </composite>

    <composite name="PriceOptional" description="Optional Price"
semanticType="Price">
        <type name="mantissa" description="mantissa"
presence="optional" nullValue="-9223372036854775808"
primitiveType="int64"/>
        <type name="exponent" description="exponent"
presence="constant" primitiveType="int8">-7</type>
    </composite>

    <composite name="Quantity" description="A number representing
contracts quantity" semanticType="Qty">
        <type name="mantissa" description="mantissa"
primitiveType="int64"/>

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        <type name="exponent" description="exponent"
presence="constant" primitiveType="int8">0</type>
    </composite>

    <composite name="QuantityOptional" description="A number
representing quantity" semanticType="Qty" >
        <type name="mantissa" description="mantissa "
presence="optional" nullValue="-9223372036854775808"
primitiveType="int64"/>
        <type name="exponent" description="exponent"
presence="constant" primitiveType="int8">0</type>
    </composite>

    <composite name="InstrumentPriceMultiplier"
semanticType="float">
        <type name="mantissa" primitiveType="int64"/>
        <type name="exponent" primitiveType="int8"
presence="constant">-7</type>
    </composite>

    <set name="IncrementalMessageInstructions" description="Flags
of the business event transaction" encodingType="uint16"
semanticType="MultipleCharValue">
        <choice name="TransactionBegin">0</choice>
        <choice name="TransactionEnd">1</choice>
        <choice name="InstrumentBegin">2</choice>
        <choice name="InstrumentEnd">3</choice>
        <choice name="BookBegin">4</choice>
        <choice name="BookEnd">5</choice>
        <choice name="BookReset">6</choice>
    </set>

    <set name="TradeConditions" description="Trade condition
flags" encodingType="uint16" semanticType="MultipleCharValue">
        <choice name="Synthetic" description="Synthetic trade,
spread leg fill">0</choice>
        <choice name="Auction" description="Opening auction
trade">1</choice>
    </set>

    <set name="OrderAttributes" description="Order attributes"
encodingType="uint16" semanticType="MultipleCharValue">
        <choice name="Implied" description="Implied order">0</
choice>
    </set>

    <set name="SnapshotMessageInstructions"
description="Flags of the business event transaction"
encodingType="uint16"
semanticType="MultipleCharValue">

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        <choice name="InstrumentBegin">2</choice>
        <choice name="InstrumentEnd">3</choice>
        <choice name="BookBegin">4</choice>
        <choice name="BookEnd">5</choice>
        <choice name="SnapshotBegin">7</choice>
        <choice name="SnapshotEnd">8</choice>
    </set>

    <enum name="OrderUpdateAction" encodingType="char"
semanticType="char">
        <validValue name="NEW">N</validValue>
        <validValue name="UPDATE">U</validValue>
        <validValue name="DELETE">D</validValue>
    </enum>

    <enum name="TradeUpdateAction" encodingType="char"
semanticType="char">
        <validValue name="NEW">N</validValue>
        <validValue name="DELETE">D</validValue>
    </enum>

    <enum name="Side" encodingType="char" semanticType="char">
        <validValue name="BUY">B</validValue>
        <validValue name="SELL">S</validValue>
    </enum>

    <enum name="AggressorSide" encodingType="char"
semanticType="char">
        <validValue name="NO_AGGRESSOR">N</validValue>
        <validValue name="BUY">B</validValue>
        <validValue name="SELL">S</validValue>
    </enum>

    <enum name="OpenPriceType" encodingType="char"
semanticType="char">
        <validValue name="INDICATIVE">I</validValue>
        <validValue name="TRADED">T</validValue>
        <validValue name="NO_PRICE" sinceVersion="5">N</
validValue>
    </enum>

    <enum name="SettlementPriceType" encodingType="char"
semanticType="char">
        <validValue name="FINAL">F</validValue>
        <validValue name="PRELIMINARY">P</validValue>
        <validValue name="NO_PRICE" sinceVersion="5">N</
validValue>
    </enum>

    <enum name="InstrumentTradingStatus" encodingType="char"

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semanticType="char">
    <validValue name="CLOSED">C</validValue>
    <validValue name="PRE_OPEN">P</validValue>
    <validValue name="PRE_OPEN_NC">N</validValue>
    <validValue name="OPEN">O</validValue>
    <validValue name="PAUSED">U</validValue>
    <validValue name="HALTED">H</validValue>
</enum>

    <enum name="InstrumentUpdateAction" encodingType="char"
semanticType="char">
    <validValue name="ADD">A</validValue>
    <validValue name="DELETE">D</validValue>
    <validValue name="MODIFY">M</validValue>
</enum>

    <enum name="PutOrCall" encodingType="char"
semanticType="char">
    <validValue name="PUT">P</validValue>
    <validValue name="CALL">C</validValue>
    <validValue name="NOT_OPTION" sinceVersion="5">N</
validValue>
</enum>

    <enum name="InstrumentType" encodingType="char"
semanticType="char">
    <validValue name="FUTURES">F</validValue>
    <validValue name="OPTION">O</validValue>
    <validValue name="MLEG">M</validValue>
</enum>

    <enum name="StrategyType" encodingType="uint8"
sinceVersion="3">
    <validValue name="CUSTOM">0</validValue>
    <validValue name="FUTURES_CALENDAR">1</validValue>
    <validValue name="FUTURES_INTER_COMMODITY">2</validValue>
    <validValue name="COVERED">3</validValue>
    <validValue name="OPTION_BUTTERFLY">4</validValue>
    <validValue name="OPTION_VERTICAL">5</validValue>
    <validValue name="OPTION_STRANGLE">6</validValue>
    <validValue name="OPTION_STRADDLE">7</validValue>
    <validValue name="OPTION_DIAGONAL">8</validValue>
    <validValue name="OPTION_CALENDAR">9</validValue>
</enum>
</types>

    <sbe:message name="SingleInstrumentDefinitionIncremental" id="1"
description="Single instrument definition incremental"
sinceVersion="1">
    <field name="InstrumentId" id="48" type="InstrumentId"

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description="Instrument ID"/>
  <field name="InstrumentMessageNo" id="83"
type="InstrumentMessageNo" description="Instrument message number"/>
  <field name="TransactTime" id="60" type="Timestamp"
description="Last business event transaction timestamp
as nanoseconds since Unix epoch"
  />
  <field name="TradingSessionDate" id="75" type="Date"
description="Trading session day as number of days since Unix epoch." /
>
  <field name="InstrumentTradingStatus" id="340"
type="InstrumentTradingStatus" description="Instrument trading
status" />
  <field name="IncrementalMessageInstructions" id="10002"
type="IncrementalMessageInstructions" description="Business event
transaction flags" />
  <field name="InstrumentUpdateAction" id="980"
type="InstrumentUpdateAction"
description="Flag defining if the Instrument is Added/
Deleted/Modified" />
  <field name="Symbol" id="55" type="InstrumentSymbol"
description="Instrument symbol"/>
  <field name="Product" id="1151" type="Product"
description="Product" />
  <field name="Description" id="10016"
type="InstrumentDescription" description="Description" />
  <field name="InstrumentType" id="167" type="InstrumentType"
description="Instrument Type" />
  <field name="MaturityDate" id="200" type="Date" />
  <field name="FirstTradingSessionDate" id="10017" type="Date" /
>
  <field name="LastTradingSessionDate" id="10018" type="Date" />
  <field name="ExpirationDate" id="10019" type="Date" />
  <field name="CfiCode" id="461" type="CfiCode" />
  <field name="Currency" id="15" type="Currency"/>
  <field name="PriceIncrement" id="969" type="Price"/>
  <field name="PriceMultiplier" id="10021"
type="InstrumentPriceMultiplier"/>
  <field name="PutOrCall" id="201" type="PutOrCall"/>
  <field name="StrikePrice" id="202" type="PriceOptional"/>
  <field name="SharesPerContract" id="231"
type="QuantityOptional"/>
  </sbe:message>

  <sbe:message name="MultilegDefinitionIncremental" id="2"
description="Instrument definition incremental" sinceVersion="1">
  <field name="InstrumentId" id="48" type="InstrumentId"
description="Instrument ID"/>
  <field name="InstrumentMessageNo" id="83"
type="InstrumentMessageNo" description="Instrument message number"/>

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        <field name="TransactTime" id="60" type="Timestamp"
            description="Last business event transaction timestamp
as nanoseconds since Unix epoch"/>
        <field name="TradingSessionDate" id="75" type="Date"
description="Trading session day as number of days since Unix epoch."/
>
        <field name="InstrumentTradingStatus" id="340"
type="InstrumentTradingStatus" description="Instrument trading
status" />
        <field name="IncrementalMessageInstructions" id="10002"
type="IncrementalMessageInstructions" description="Business event
transaction flags"/>
        <field name="InstrumentUpdateAction" id="980"
type="InstrumentUpdateAction" description="Flag defining if the
Instrument is Added or Deleted" />
        <field name="Symbol" id="55" type="SpreadSymbol"
description="Instrument symbol"/>
        <field name="Description" id="10016"
type="InstrumentDescription" description="Description" />
        <field name="InstrumentType" id="167" type="InstrumentType"
description="Instrument Type" />
        <field name="MaturityDate" id="200" type="Date" />
        <field name="FirstTradingSessionDate" id="10017" type="Date" /
>
        <field name="LastTradingSessionDate" id="10018" type="Date" />
        <field name="ExpirationDate" id="10019" type="Date" />
        <field name="CfiCode" id="461" type="CfiCode" />
        <field name="Currency" id="15" type="Currency"/>
        <field name="PriceIncrement" id="969" type="Price" />
        <field name="PriceMultiplier" id="10021"
type="InstrumentPriceMultiplier" />
        <field name="StrategyType" id="762" type="StrategyType"
sinceVersion="3"/>
        <group name="NoLegs" id="555" description="Number of
Instrument legs" dimensionType="NumInGroup">
            <field name="LegInstrumentId" id="602" type="InstrumentId"
description="Leg Instrument id"/>
            <field name="LegSymbol" id="600" type="InstrumentSymbol"
description="Leg symbol"/>
            <field name="LegProduct" id="1594" type="Product"
description="Leg product"/>
            <field name="LegRatioQuantity" id="623" type="Quantity"
description="Leg ratio"/>
            <field name="LegSide" id="624" type="Side"
description="Leg side"/>
            <field name="LegCfiCode" id="608" type="CfiCode"
description="Leg CFI side"/>
            <field name="LegMaturityDate" id="610" type="Date" />
            <field name="LegStrikePrice" id="612"
type="PriceOptional" />

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        <field name="LegPutOrCall" id="1358" type="PutOrCall"/>
    </group>
</sbe:message>
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<sbe:message name="InstrumentTradingStatusIncremental" id="3"
description="Instrument trading status, incremental" sinceVersion="1">
    <field name="InstrumentId" id="48" type="InstrumentId"
description="Instrument ID"/>
    <field name="InstrumentMessageNo" id="83"
type="InstrumentMessageNo" description="Instrument message number"/>
    <field name="TransactTime" id="60" type="Timestamp"
description="Last business event transaction timestamp as nanoseconds
since Unix epoch"/>
    <field name="TradingSessionDate" id="75" type="Date"
description="Trading session day as number of days since Unix epoch."/
>
    <field name="InstrumentTradingStatus" id="340"
type="InstrumentTradingStatus" description="Instrument trading
status" />
    <field name="IncrementalMessageInstructions" id="10002"
type="IncrementalMessageInstructions" description="Business event
transaction flags" />
</sbe:message>
```

```
<sbe:message name="TradesIncremental" id="4" description="Trades
incremental message" sinceVersion="1">
    <field name="InstrumentId" id="48" type="InstrumentId"
description="Instrument ID"/>
    <field name="InstrumentMessageNo" id="83"
type="InstrumentMessageNo" description="Instrument message number"/>
    <field name="TransactTime" id="60" type="Timestamp"
description="Last business event transaction timestamp as nanoseconds
since Unix epoch"/>
    <field name="TradingSessionDate" id="75" type="Date"
description="Trading session day as number of days since Unix
epoch." />
    <field name="InstrumentTradingStatus" id="340"
type="InstrumentTradingStatus" description="Instrument trading
status" />
    <field name="IncrementalMessageInstructions" id="10002"
type="IncrementalMessageInstructions" description="Business event
transaction flags" />
    <field name="LastTradePrice" id="31" type="PriceOptional"
description="Last trade price"/>
    <field name="LastTradeSize" id="32" type="QuantityOptional"
description="Last trade size"/>
    <field name="LastTradeTime" id="10008"
type="TimestampOptional" description="Last trade time"/>
    <field name="TotalVolume" id="10006" type="Quantity"
description="Total daily trade volume"/>
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    <group name="NoTrades" id="268" description="Number of trades
in the message" dimensionType="NumInGroup">
        <field name="TradeId" id="1003" type="TradeId"/>
        <field name="Price" id="270" type="Price"
description="Traded price"/>
        <field name="Size" id="271" type="Quantity"
description="Traded quantity"/>
        <field name="AggressorSide" id="2446" type="AggressorSide"
description="Trade aggressor side"/>
        <field name="BuyOrderId" id="288" type="OrderId"
description="Buy order id"/>
        <field name="SellOrderId" id="289" type="OrderId"
description="Sell order id"/>
        <field name="TradeConditions" id="10007"
type="TradeConditions" description="Trade condition flags"/>
    </group>
</sbe:message>

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<sbe:message name="TradeCorrect" id="5" description="Trade
correct" sinceVersion="1">
    <field name="InstrumentId" id="48" type="InstrumentId"
description="Instrument ID"/>
    <field name="InstrumentMessageNo" id="83"
type="InstrumentMessageNo" description="Instrument message number"/>
    <field name="TransactTime" id="60" type="Timestamp"
description="Last business event transaction timestamp as nanoseconds
since Unix epoch"/>
    <field name="TradingSessionDate" id="75" type="Date"
description="Trading session day as number of days since Unix
epoch." />
    <field name="InstrumentTradingStatus" id="340"
type="InstrumentTradingStatus" description="Instrument trading
status" />
    <field name="IncrementalMessageInstructions" id="10002"
type="IncrementalMessageInstructions" description="Business event
transaction flags" />
    <field name="LastTradePrice" id="31" type="PriceOptional"
description="Last trade price" sinceVersion="3"/>
    <field name="LastTradeSize" id="32" type="QuantityOptional"
description="Last trade size" sinceVersion="3"/>
    <field name="LastTradeTime" id="10008"
type="TimestampOptional" description="Last trade time"
sinceVersion="3"/>
    <field name="TotalVolume" id="10006" type="Quantity"
description="Total daily trade volume" sinceVersion="3"/>
    <group name="NoTrades" id="268" description="Number of trades
in the message" dimensionType="NumInGroup">
        <field name="TradeUpdateAction" id="279"
type="TradeUpdateAction" description="Trade update action"/>
        <field name="TradeId" id="1003" type="TradeId"/>

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        <field name="Time" id="273" type="Timestamp"
description="Trade timestamp"/>
        <field name="Price" id="270" type="Price"
description="Trade price"/>
        <field name="Size" id="271" type="Quantity"
description="Trade quantity"/>
        <field name="AggressorSide" id="2446" type="AggressorSide"
description="Aggressor side"/>
        <field name="BuyOrderId" id="288" type="OrderId"
description="Buy order id"/>
        <field name="SellOrderId" id="289" type="OrderId"
description="Sell order id"/>
        <field name="TradeConditions" id="10007"
type="TradeConditions" description="Trade condition flags"/>
    </group>
</sbe:message>
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```
<sbe:message name="TradeBust" id="6" description="Trade bust"
sinceVersion="1">
    <field name="InstrumentId" id="48" type="InstrumentId"
description="Instrument ID"/>
    <field name="InstrumentMessageNo" id="83"
type="InstrumentMessageNo" description="Instrument message number"/>
    <field name="TransactTime" id="60" type="Timestamp"
description="Last business event transaction timestamp as nanoseconds
since Unix epoch"/>
    <field name="TradingSessionDate" id="75" type="Date"
description="Trading session day as number of days since Unix
epoch." />
    <field name="InstrumentTradingStatus" id="340"
type="InstrumentTradingStatus" description="Instrument trading
status" />
    <field name="IncrementalMessageInstructions" id="10002"
type="IncrementalMessageInstructions" description="Business event
transaction flags" />
    <field name="LastTradePrice" id="31" type="PriceOptional"
description="Last trade price" sinceVersion="3"/>
    <field name="LastTradeSize" id="32" type="QuantityOptional"
description="Last trade size" sinceVersion="3"/>
    <field name="LastTradeTime" id="10008"
type="TimestampOptional" description="Last trade time"
sinceVersion="3"/>
    <field name="TotalVolume" id="10006" type="Quantity"
description="Total daily trade volume" sinceVersion="3"/>
    <group name="NoTrades" id="268" description="Number of trades
in the message" dimensionType="NumInGroup">
        <field name="TradeId" id="1003" type="TradeId"/>
        <field name="Time" id="273" type="Timestamp"
description="Trade timestamp"/>
        <field name="Price" id="270" type="Price"
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description="Trade price"/>
    <field name="Size" id="271" type="Quantity"
description="Trade quantity" />
    <field name="AggressorSide" id="2446" type="AggressorSide"
description="Aggressor side"/>
    <field name="BuyOrderId" id="288" type="OrderId"
description="Buy order id"/>
    <field name="SellOrderId" id="289" type="OrderId"
description="Sell order id"/>
    <field name="TradeConditions" id="10007"
type="TradeConditions" description="Trade condition flags"/>
</group>
</sbe:message>
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<sbe:message name="OrderBookIncremental" id="7" description="Order
book, market by order incremental message" sinceVersion="1">
    <field name="InstrumentId" id="48" type="InstrumentId"
description="Instrument ID"/>
    <field name="InstrumentMessageNo" id="83"
type="InstrumentMessageNo" description="Instrument message number"/>
    <field name="TransactTime" id="60" type="Timestamp"
description="Business event transaction timestamp as nanoseconds since
Unix epoch" />
    <field name="TradingSessionDate" id="75" type="Date"
description="Trading session date as number of days since Unix
epoch" />
    <field name="InstrumentTradingStatus" id="340"
type="InstrumentTradingStatus" description="Instrument trading
status" />
    <field name="IncrementalMessageInstructions" id="10002"
type="IncrementalMessageInstructions" description="Business event
transaction flags" />
    <group name="NoOrders" id="268" description="Number of orders
in the" dimensionType="NumInGroup">
        <field name="OrderUpdateAction" id="279"
type="OrderUpdateAction" description="Order update action"/>
        <field name="OrderId" id="37" type="OrderId"/>
        <field name="TradeId" id="1003" type="TradeId"
presence="optional"/>
        <field name="Side" id="54" type="Side" description="Order
side"/>
        <field name="Price" id="270" type="PriceOptional"
description="Order price"/>
        <field name="Size" id="271" type="Quantity"
description="Order quantity"/>
        <field name="OrderPriority" id="10025"
type="OrderPriority" description="Time priority"/>
        <field name="OrderAttributes" id="10003"
type="OrderAttributes" description="Order attributes"/>
    </group>
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</sbe:message>

  <sbe:message name="MarketSummaryIncremental" id="8"
description="Market summary, incremental" sinceVersion="1">
  <field name="InstrumentId" id="48" type="InstrumentId"
description="Instrument ID"/>
  <field name="InstrumentMessageNo" id="83"
type="InstrumentMessageNo" description="Instrument message number"/>
  <field name="TransactTime" id="60" type="Timestamp"
description="Last business event transaction timestamp as nanoseconds
since Unix epoch" />
  <field name="TradingSessionDate" id="75" type="Date"
description="Trading session day as number of days since Unix epoch of
transaction." />
  <field name="InstrumentTradingStatus" id="340"
type="InstrumentTradingStatus" description="Instrument trading
status" />
  <field name="IncrementalMessageInstructions" id="10002"
type="IncrementalMessageInstructions" description="Business event
transaction flags" />
  <field name="OpenPrice" id="1025" type="PriceOptional"
description="Opening price for the day"/>
  <field name="OpenPriceType" id="10028" type="OpenPriceType"
description="Opening price type"/>
  <field name="HighPrice" id="332" type="PriceOptional"
description="High price for the day"/>
  <field name="LowPrice" id="333" type="PriceOptional"
description="Low price for the day"/>
  <field name="ClosePrice" id="10012" type="PriceOptional"
description="Closing price for the day"/>
  <field name="OpenInterest" id="10013" type="QuantityOptional"
description="Open Interest"/>
  <field name="SettlementPrice" id="730" type="PriceOptional"
description="Settlement price for the day"/>
  <field name="SettlementPriceType" id="731"
type="SettlementPriceType" description="Settlement price type"/>
  </sbe:message>

  <sbe:message name="SingleInstrumentDefinitionSnapshot" id="9"
description="Single instrument definition snapshot" sinceVersion="1">
  <field name="InstrumentId" id="48" type="InstrumentId"
description="Instrument ID"/>
  <field name="InstrumentMessageNo" id="83"
type="InstrumentMessageNo" description="Instrument message number"/>
  <field name="TransactTime" id="60" type="Timestamp"
description="Last business event transaction timestamp
as nanoseconds since Unix epoch"/>
  <field name="TradingSessionDate" id="75" type="Date"
description="Trading session day as number of days since Unix epoch."/
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        <field name="InstrumentTradingStatus" id="340"
type="InstrumentTradingStatus" description="Instrument trading
status" />
        <field name="SnapshotMessageInstructions" id="10002"
type="SnapshotMessageInstructions" description="Business event
transaction flags" />
        <field name="SnapshotInstrumentsCount" id="10023"
type="SnapshotInstrumentsCount" description="Total number of
instruments in snapshot"/>
        <field name="LastIncrementalMessageSeq" id="10024"
type="LastIncrementalMessageSeq" description="Last incremental message
sequence"/>
        <field name="Symbol" id="55" type="InstrumentSymbol"
description="Instrument symbol"/>
        <field name="Product" id="1151" type="Product"
description="Product" />
        <field name="Description" id="10016"
type="InstrumentDescription" description="Description" />
        <field name="InstrumentType" id="167" type="InstrumentType"
description="Instrument Type" />
        <field name="MaturityDate" id="200" type="Date" />
        <field name="FirstTradingSessionDate" id="10017" type="Date" /
>
        <field name="LastTradingSessionDate" id="10018" type="Date" />
        <field name="ExpirationDate" id="10019" type="Date" />
        <field name="CfiCode" id="461" type="CfiCode" />
        <field name="Currency" id="15" type="Currency"/>
        <field name="PriceIncrement" id="969" type="Price" />
        <field name="PriceMultiplier" id="10021"
type="InstrumentPriceMultiplier"/>
        <field name="PutOrCall" id="201" type="PutOrCall"/>
        <field name="StrikePrice" id="202" type="PriceOptional"/>
        <field name="SharesPerContract" id="231"
type="QuantityOptional"/>
    </sbe:message>

    <sbe:message name="MultilegDefinitionSnapshot" id="10"
description="Instrument definition snapshot" sinceVersion="1">
        <field name="InstrumentId" id="48" type="InstrumentId"
description="Instrument ID"/>
        <field name="InstrumentMessageNo" id="83"
type="InstrumentMessageNo" description="Instrument message number"/>
        <field name="TransactTime" id="60" type="Timestamp"
description="Last business event transaction timestamp as nanoseconds
since Unix epoch"/>
        <field name="TradingSessionDate" id="75" type="Date"
description="Trading session day as number of days since Unix epoch."/
>
        <field name="InstrumentTradingStatus" id="340"
type="InstrumentTradingStatus" description="Instrument trading

```

```

status"/>
  <field name="SnapshotMessageInstructions" id="10002"
type="SnapshotMessageInstructions" description="Business event
transaction flags" />
  <field name="SnapshotInstrumentsCount" id="10023"
type="SnapshotInstrumentsCount" description="Total number of
instruments in snapshot"/>
  <field name="LastIncrementalMessageSeq" id="10024"
type="LastIncrementalMessageSeq"
  description="Last incremental message sequence at the
moment of sending this particular message"/>
  <field name="Symbol" id="55" type="SpreadSymbol"
description="Instrument symbol"/>
  <field name="Description" id="10016"
type="InstrumentDescription" description="Description" />
  <field name="InstrumentType" id="167" type="InstrumentType"
description="Instrument Type"/>
  <field name="MaturityDate" id="200" type="Date" />
  <field name="FirstTradingSessionDate" id="10017" type="Date" /
>
  <field name="LastTradingSessionDate" id="10018" type="Date" />
  <field name="ExpirationDate" id="10019" type="Date" />
  <field name="CfiCode" id="461" type="CfiCode" />
  <field name="Currency" id="15" type="Currency"/>
  <field name="PriceIncrement" id="969" type="Price"/>
  <field name="PriceMultiplier" id="10021"
type="InstrumentPriceMultiplier" />
  <field name="StrategyType" id="762" type="StrategyType"
sinceVersion="3"/>
  <group name="NoLegs" id="555" description="Number of
Instrument legs" dimensionType="NumInGroup">
    <field name="LegInstrumentId" id="602" type="InstrumentId"
description="Leg Instrument id"/>
    <field name="LegSymbol" id="600" type="InstrumentSymbol"
description="Leg symbol"/>
    <field name="LegProduct" id="1594" type="Product"
description="Leg product"/>
    <field name="LegRatioQuantity" id="623" type="Quantity"
description="Leg ratio"/>
    <field name="LegSide" id="624" type="Side"
description="Leg side"/>
    <field name="LegCfiCode" id="608" type="CfiCode"
description="Leg CFI side"/>
    <field name="LegMaturityDate" id="610" type="Date" />
    <field name="LegStrikePrice" id="612"
type="PriceOptional" />
    <field name="LegPutOrCall" id="1358" type="PutOrCall"/>
  </group>
</sbe:message>

```

```

    <sbe:message name="OrderBookSnapshot" id="11" description="Market
by order snapshot" sinceVersion="1">
    <field name="InstrumentId" id="48" type="InstrumentId"
description="Instrument ID"/>
    <field name="InstrumentMessageNo" id="83"
type="InstrumentMessageNo" description="Instrument message number"/>
    <field name="TransactTime" id="60" type="Timestamp"
description="Last business event transaction timestamp as nanoseconds
since Unix epoch" />
    <field name="TradingSessionDate" id="75" type="Date"
description="Trading session day as number of days since Unix epoch."/
>
    <field name="InstrumentTradingStatus" id="340"
type="InstrumentTradingStatus" description="Instrument trading
status" />
    <field name="SnapshotMessageInstructions" id="10002"
type="SnapshotMessageInstructions" description="Business event
transaction flags" />
    <field name="SnapshotInstrumentsCount" id="10023"
type="SnapshotInstrumentsCount" description="Total number of
instruments in snapshot"/>
    <field name="LastIncrementalMessageSeq" id="10024"
type="LastIncrementalMessageSeq" description="Last incremental message
sequence"/>
    <group name="NoOrders" id="268" description="Number of orders
in the message" dimensionType="NumInGroup">
    <field name="OrderId" id="37" type="OrderId"/>
    <field name="Side" id="54" type="Side" description="Order
side"/>
    <field name="Price" id="270" type="Price"
description="Order price"/>
    <field name="Size" id="271" type="Quantity"
description="Order quantity"/>
    <field name="OrderPriority" id="10025"
type="OrderPriority" description="Time priority"/>
    <field name="OrderAttributes" id="10003"
type="OrderAttributes" description="Order attributes"/>
    <field name="Time" id="273" type="Timestamp"
description="Order timestamp" sinceVersion="3"/>
    </group>
    </sbe:message>

```

```

    <sbe:message name="MarketSummarySnapshot" id="12"
description="Market summary snapshot" sinceVersion="1">
    <field name="InstrumentId" id="48" type="InstrumentId"
description="Instrument ID"/>
    <field name="InstrumentMessageNo" id="83"
type="InstrumentMessageNo" description="Instrument message number" />
    <field name="TransactTime" id="60" type="Timestamp"
description="Last business event transaction timestamp as nanoseconds

```

```

since Unix epoch"/>
    <field name="TradingSessionDate" id="75" type="Date"
description="Trading session day as number of days since Unix epoch."/
>
    <field name="InstrumentTradingStatus" id="340"
type="InstrumentTradingStatus" description="Instrument trading
status" />
    <field name="SnapshotMessageInstructions" id="10002"
type="SnapshotMessageInstructions" description="Business event
transaction flags" />
    <field name="SnapshotInstrumentsCount" id="10023"
type="SnapshotInstrumentsCount" description="Total number of
instruments in snapshot"/>
    <field name="LastIncrementalMessageSeq" id="10024"
type="LastIncrementalMessageSeq" description="Last incremental message
sequence"/>
    <field name="LastTradePrice" id="31" type="PriceOptional"
description="Level Trade Price"/>
    <field name="LastTradeSize" id="32" type="QuantityOptional"
description="Last trade volume"/>
    <field name="LastTradeTime" id="10008" type="Timestamp"
description="Last trade time"/>
    <field name="TotalVolume" id="10006" type="QuantityOptional"
description="Trade volume for the day"/>
    <field name="OpenPrice" id="1025" type="PriceOptional"
description="Opening price for the day"/>
    <field name="OpenPriceType" id="10028" type="OpenPriceType"
description="Opening price type"/>
    <field name="HighPrice" id="332" type="PriceOptional"
description="High price for the day"/>
    <field name="LowPrice" id="333" type="PriceOptional"
description="Low price for the day"/>
    <field name="ClosePrice" id="10012" type="PriceOptional"
description="Closing price for the day"/>
    <field name="OpenInterest" id="10013" type="QuantityOptional"
description="Open Interest"/>
    <field name="SettlementPrice" id="730" type="PriceOptional"
description="Settlement price for the day"/>
    <field name="SettlementPriceType" id="731"
type="SettlementPriceType" description="Settlement price type"/>
</sbe:message>

<sbe:message name="IndexValueSnapshot" id="13"
description="Current index value snapshot message" sinceVersion="2">
    <field name="InstrumentId" id="48" type="int32" offset="0"/>
    <field name="TransactTime" id="60" type="int64" offset="4"/>
    <field name="SnapshotMessageInstructions" id="10002"
type="SnapshotMessageInstructions" offset="12"/>
    <field name="IndexCount" id="10026"
type="SnapshotInstrumentsCount" offset="14"/>

```



```
    <field name="Symbol" id="55" type="InstrumentSymbol"
offset="18"/>
    <field name="Value" id="10027" type="PriceOptional"
offset="38"/>
    <field name="SessionDate" id="10029" type="uint16" offset="46"
sinceVersion="4"/>
    <field name="OpenPrice" id="10025" type="PriceOptional"
offset="48" sinceVersion="4"/>
    <field name="HighPrice" id="332" type="PriceOptional"
offset="56" sinceVersion="4"/>
    <field name="LowPrice" id="333" type="PriceOptional"
offset="64" sinceVersion="4"/>
    <field name="ClosePrice" id="10012" type="PriceOptional"
offset="72" sinceVersion="4"/>
  </sbe:message>
</sbe:messageSchema>
```