



# Market Schedule File Overview

Version: 0.1

Last Update: 11/18/2014

# 1. Market Schedule File

The Market Schedule file is available on the FTP site and provides users with easy automated access to Security Group's schedules for all products listed on CME Globex in the New Release and Production Environments. This document contains an overview of the data found in the Market Schedule file and procedural information for accessing the file.

## 1.1 Accessing the Market Schedule File

The Market Schedule file is created on Sundays and will be available all week. It will not be refreshed throughout the week.

The Production version of the Market Schedule file is located at:  
<ftp.cmegroup.com/SBEFix/Production/TradingSessionList.dat>

The New Release version of the Market Schedule file is located at:  
<ftp.cmegroup.com/SBEFix/NRCert/TradingSessionList.dat>

## 1.2 Market Schedule File Overview

The Market Schedule file lists all Security Groups with state changes scheduled for each Trading Date of the current week.

Mid-week changes to the schedule are not updated in the ftp file.

The following data is available:

FIX Tag	FIX Name	Data Type	Enumeration	Description	Sample Data
35	TradingSessionList		BJ = TradingSessionList	FIX Message Type	BJ
1227	ProductComplex	String (50)		Product Complex (Informal description of the group)	LIVE CATTLE FUTURES
1300	MarketSegmentID	Int (3)		Identifies the market segment for which Trading Session applies.	19
1151	SecurityGroup	String (6)		Security Group Code. An exchange specific code assigned to a group of related securities, which are concurrently affected by market events.	LE
580	NoDates	Int (3)		Number of Trading Dates scheduled for the week	5
→75	→TradeDate	LocalMktDate(8)		Local Market Date or Trading Date in YYYYMMDD format	20140907
→386	→NoTradingSessions	Int (2)		Number of scheduled changes to the group status for the Trading Date	3

FIX Tag	FIX Name	Data Type	Enumeration	Description	Sample Data
→→336	→→TradingSessionID	Int (3)	21= Pre-Open 17= Ready to trade (start of session) 2 = Trading halt (Pause) 18 = Not available for trading 4 = Close 26 = Post Close	Identifies the trading status applicable to the instrument or instrument group as scheduled.	21
→→625	→→TradingSessionSubID	Int (4)		No Cancel Period (in seconds) scheduled at the end of Pre- Open market state for the group. This parameter is applicable to Pre-Open state only.	30
→→341	→→TradSesStartTime	UTCTimestamp		UTC Start time of market state scheduled, milliseconds precision.	20140907140500000

The following text is an example from the file:

Security Group = ES

TradingSessionList message for the trading week: November 17 to November 21, 2014

35=BJ 1300=64 1227=MINI S&P FUTURES 1151=ES 580=5

75=20141117 386=5

[Monday \(11/17/2014\) trade date schedule – 5 repeating groups](#)

336=21 341=20141116220000000000 625=30

Pre-Open 11/16/2014 16:00 CST

336=17 341=20141116230000000000

Open 11/16/2014 17:00CST

336=21 341=20141117211500000000 625=30

Pre-Open 11/17/2014 15:15 CST

336=17 341=20141117213000000000

Open 11/17/2014 15:30 CST

336=4 41=20141117221500000000

Close 11/17/2014 16:15 CST

75=20141118 386=5

[Tuesday \(11/18/2014\) trade date schedule – 5 repeating groups](#)

336=21 341=20141117224500000000 625=30

Pre-Open 11/17/2014 16:45 CST

336=17 341=20141117230000000000

Open 11/17/2014 17:00 CST

336=21 341=20141118211500000000 625=30

Pre-Open 11/18/2014 15:15 CST

336=17 341=20141118213000000000

Open 11/18/2014 15:30 CST

336=4 341=20141118221500000000

Close 11/18/2014 16:15 CST

75=20141119 386=5

[Wednesday \(11/19/2014\) trade date schedule – 5 repeating groups](#)

336=21 341=20141118224500000000 625=30

Pre-Open 11/18/2014 16:45 CST

336=17 341=20141118230000000000

Open 11/18/2014 17:00 CST

336=21 341=20141119211500000000 625=30

Pre-Open 11/19/2014 15:15 CST

336=17 341=20141119213000000000

Open 11/19/2014 15:30 CST

336=4 341=20141119221500000000

Close 11/19/2014 16:15 CST

75=20141120 386=5

[Thursday \(11/20/2014\) trade date schedule – 5 repeating groups](#)

336=21 341=20141119224500000000 625=30

Pre-Open 11/19/2014 16:45 CST

336=17 341=20141119230000000000

Open 11/19/2014 17:00 CST

336=21 341=20141120211500000000 625=30

Pre-Open 11/20/2014 15:15 CST

336=17 341=20141120213000000000

Open 11/20/2014 15:30 CST

336=4 341=20141120221500000000

Close 11/20/2014 16:15 CST

75=20141121 386=5

[Friday \(11/21/2014\) trade date schedule – 5 repeating groups](#)

336=21 341=20141120224500000000 625=30

Pre-Open 11/20/2014 16:45 CST

336=17 341=20141120230000000000

Open 11/20/2014 17:00 CST

336=21 341=20141121211500000000 625=30

Pre-Open 11/21/2014 15:15 CST

336=17 341=20141121213000000000

Open 11/21/2014 15:30 CST

336=4 341=20141121221500000000

Close 11/21/2014 16:15 CST

## Revision History

Version	Last Update	Author	Description
0.1		VN	Initial Release