

# CME MDP Handler Release Notes for C++

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## CME MDP Handler 5.3.1

CME MDP Handler 5.3.1 released on August 17, 2018.

### New Features and Improvements

- Added gcc6.1/C++14 support
- Added Instrument::LockGuard helper class, it allows access instrument state from arbitrary threads
- Added missing MarketDataServiceSequenceOptions::delayedPacketGap\_ property
- Fixed segfault when disconnecting from snapshot feed
- Bug fixes and improvements.

## CME MDP Handler 5.2.0

CME MDP Handler 5.2.0 released on July 17, 2018.

### New Features and Improvements

- Implemented price precision extension changes (templates\_FixBinary\_v9.xml)
- Added generic Tag-Value message interface
- Added buffer overrun checks for SBE iterators

## CME MDP Handler 5.1.0

CME MDP Handler 5.1.0 released on May 07, 2018.

### New Features and Improvements

- Added new callback to InstrumentListener propagating OrderIDEntries(tag 37705) from MDIncrementalRefreshTradeSummary message.
- Added new compiler support - MS Visual Studio 2017.

## CME MDP Handler 5.0.0

CME MDP Handler 5.0.0 released on August 31, 2017.

### New Features and Improvements

- Added MBO support.
- Added support of TCP Historical Replay feeds.
- Added pre-generated SBE messages with 0(1) access time to message fields; using XML in runtime has discontinued.
- Added new compilers support - gcc48; support of gcc44 has discontinued.
- Bugfixes and improvements.

## CME MDP Handler 4.9.0

CME MDP Handler 4.9.0 released on January 24, 2017

### New Features and Improvements

- Added possibility to disable snapshot recovery (to reduce bandwidth consumption and computing overhead on mid-day subscription)
- Added functionality to skip empty UDP packets while replaying pcap dumps (to reduce bandwidth consumption and computing overhead).
- Added ChannelDataEventType::cdeFeedFail event to handle the case when the snapshot recovery fails.
- Added new compiler support (MS Visual Studio 2015).
- Bugfixes and improvements.

## CME MDP Handler 4.8.0

CME MDP Handler 4.8.0 released on November 03, 2015

#### **New Features and Improvements**

- Added market data dump / replay utilities allowing clients capturing market data UDP packets and saving them into binary files for subsequent decoding and replay
- Added Instrument::getLastTransactTime function

## CME MDP Handler 4.7.0

CME MDP Handler 4.7.0 released on October 12, 2015

#### **New Features and Improvements**

- Added support for [BVMF MDP 3.0 market data feeds](#)
- Bugfixes and improvements

## CME MDP Handler 4.6.0

CME MDP Handler 4.6.0 released on September 15, 2015

#### **New Features and Improvements**

- Added Connection API
- Bugfixes and improvements

## CME MDP Handler 4.5.1

CME MDP Handler 4.5.1 released on July 10, 2015

#### **New Features and Improvements**

- Performance improvements
- Added nanoseconds precision in timestamps
- Added extended instrument definition fields
- Added handling of no-snapshot instruments
- Bugfixes and improvements

## CME MDP Handler 4.4.2

CME MDP Handler 4.4.2 released on April 01, 2015

#### **New Features and Improvements**

- Added Raw Data API
- Added consolidated order book top
- Added BenchmarkClient sample
- Added automatic switching to/from backup data feeds
- Added MarketDataServiceSequenceOptions::ignorePacketGaps option
- Stand-alone packaging