MDP 3.0 - Fixing Price

The Fixing Price data block contains the Fixing Price, a volume-weighted average price for the nearby futures contract, and the time the Fixing Price was calculated (tag 60-TransactTime). Tag 279-MDUpdateAction will be set to 0 = New and tag 269-MDEntryType will be set to W = Fixing Price.

FIX Syntax for Fixing Price

Tag	FIX Name	Format	Value	Description
279	MDUpdateAction	Char	0	Type of Market Data update action. 0 = New
269	MDEntryType	Char	W	Type of Market Data Entry. W = Fixing Price
48	SecurityID	Int		Unique instrument ID as qualified by the exchange.
83	RptSeq	Int		Sequence number per Instrument update.
270	MDEntryPx	Char		Price of Market Data Entry.
5796	TradingReferenceDate	LocalMktDate		Date of trade session corresponding to a statistic entry. Sent in number of days since Unix epoch.