

MDP 3.0 - Statistics

There are a number of statistics related to market events that are not used to update the book. These are classified as session and daily statistics and provide the following data:

- MDP 3.0 - Session Statistics
 - MDP 3.0 - High Bid and Low Ask
 - MDP 3.0 - Indicative Opening
 - MDP 3.0 - Opening Price
 - MDP 3.0 - Session High and Low Trade Price
 - MDP 3.0 - Electronic Volume
 - MDP 3.0 - Session Statistics Reset
- MDP 3.0 - Daily Statistics
 - MDP 3.0 - Cleared Volume
 - MDP 3.0 - Fixing Price
 - MDP 3.0 - Open Interest
 - MDP 3.0 - Settlement Price
 - MDP 3.0 - Volume Weighted Average Price

These events describe the behavior of the market, allow a user to know when the market is moving in a given direction, and provide historical information on how the market has performed.



Multiple data blocks may be sent in the same message. To determine the number of data blocks you will receive in the message, refer to tag 268-NoMDEntries. With the event-based message structure, statistics will be grouped together within the event.