Data File Layouts – Product/Strategy

Product Master

Description:	Captures product attributes that are relatively static in nature (i.e. the standardized terms that will appear in your rulebook for each swap product).
Notes:	▪ Typically, only commodity swaps will settle in cash or delivery. ▪ All other asset classes will typically settle in cash.
Frequency:	Daily received along with the nightly batch

Filename:	Asset classes in single file:
	`ProdMstr_YYYYMMDD.xml (e.g. ProdMstr_20110521.xml)`
	Asset classes broken out into separate files:
	`ProdMstr_AssetClass_YYYYMMDD.xml (e.g. ProdMstr_cd_20110521.xml)`

Mapping				Req	Data Type	Description	Sample Data
Report Block	**Component Block**	**Sub Component Block**	**Attribute Name**				
ProdMstr							
			BatchDate *	✓	DATE	Batch date (YYYY-MM-DD)	
			SefId *	✓	STRING(30)	Swap execution facility ID	
			UniqueProdId *	✓	STRING(50)	SEF's internal unique product ID.	
			Sym	✓	STRING(100)	Standard contract ticker.	
			ProdDesc	C	STRING(1000)	Text description of standardized terms of the product.	
			ContractType	C	STRING(200)	Standard contract type description. Required for all asset classes except CU.	See Product Matrix
			CFICode	C	STRING(6)	Classification of financial instrument code. Required for futures transactions only (ISO 10962)	FFIXXX
			AssetClass	✓	STRING(10)	Asset class	See Product Matrix
			BaseProd	✓	STRING(10)	Base product	See Product Matrix
			SubProd	C	STRING(10)	Sub product. Required for all asset classes except CU.	See Product Matrix
			TransType	✓	STRING(100)	ID of the reference Trans Type	See Product Matrix
			CurrCode	✓	STRING(30)	Currency code that product is settled in or currency of premium for option.	See Product Matrix
			SetlMeth	✓	STRING(4)	Method of settlement	See Product Matrix

			~~RptLevAgg~~	~~C~~	~~NUMBER(20)~~	~~Aggregate quantity which triggers reporting requirements. Required if exchange has reporting level for product.~~	Deprecated
			~~PosLmtAgg~~	~~C~~	~~NUMBER(20)~~	~~Aggegate position limit. Required if exchange has position limit for product.~~	Deprecated
			~~AcctLevAgg~~	~~C~~	~~NUMBER(20)~~	~~Aggegate accountability level. Required if exchange has accountability level for product.~~	Deprecated
			UniqueProdIdCFTC	C	STRING(50)	CFTC's unique ID (UPI) for every product. Required for Swaps transactions (Usage of this field is pending CFTC clarification).	
			UPITicker	C	STRING(50)	Standard CFTC UPI contract ticker. Required for Swaps transactions (Usage of this field is pending CFTC clarification).	
/ProdMstr							

Tradable Instruments

Description:	Captures product attributes that are relatively dynamic in nature. Only include tradable instruments that had message or trade activity for the day.
Frequency:	Daily received along with the nightly batch

Filename:	Asset classes in single file:
	`TradeInstr_YYYYMMDD.xml (e.g. TradeInstr_20110521.xml)`
	Asset classes broken out into separate files:
	`TradeInstr_AssetClass_YYYYMMDD.xml (e.g. TradeInstr_cd_20110521.xml)`

Mapping				**Req**	**Data Type**	**Description**	**Sample Data**
Report Block	**Component Block**	**Sub Component Block**	**Attribute Name**				
TradeInstr							
			BatchDate *	✓	DATE	Batch date (YYYY-MM-DD)	
			SefId *	✓	STRING(30)	Swap execution facility ID	
			UniqueProdId	✓	STRING(50)	Internal unique product ID.	
			TradeInstrId *	✓	STRING(50)	SEF unique ID for each tradable instrument.	
			TradeInstDesc	C	STRING(1000)	Text description of tradable instrument	
			AssetClass *	✓	STRING(10)	Asset class	See Product Matrix
			EffDateOffset	✓	NUMBER(10)	Number of business days from the trade date that the swap becomes effective.	See Product Matrix for further detail.
			MatDateOffset		NUMBER(10)	Number of business days from the trade date that the swap matures.	**IRS** 1802 (for 5 year with EffDate T+2) **CDS** 1801 (for 5 year with EffDate T+1)
			OffsetType	✓	STRING(1)		**F** = For fixed effective dates (e.g. CDS indexes) **R** = For rolling effective dates (e.g. IRS, NDF)
			TenorTerm	✓	STRING(50)	Duration of swap in days according to the conventions outlined in the next column.	See Product Matrix for further detail
			PriceType	✓	STRING(10)	Price quotation method	See Product Matrix for further detail
			PremType	C	STRING(10)	Premium type	**S** = Spot **F** = Forward

			AcctType	C	STRING(10)	Account type	**ON** = Onshore **OFF** = Offshore
			Coupon	C	NUMBER(20,8)	Standard coupon amount for CDS contracts. Conditional on asset class being CDS.	e.g. 100, 500
			RecoveryRate	C	NUMBER(20,8)	Recovery rate. Conditional on asset class being CDS.	
			LmtMvSize	C	NUMBER(20,8)	Allowable price movement which defines allowable trading range for the day.	
			LotSize	✓	NUMBER(20)	Lot size of contract defined at the tradable instrument level. Enter 1 if notional sizes are used.	
			MinTickSize	✓	NUMBER(20,8)	Incremental price move. Minimum size quote can change.	
			Mult	C	NUMBER(10,4)	Multiplier used to convert abbreviated price information into real dollars (leave null if not applicable). Multiplier is meant for a constant conversion of minimum tick size to dollars. Only applicable if there is a linear relationship between tick price changes and resulting dollar values.	
			MinNotSize	✓	NUMBER(20)	Minimum notional size	1000000
			MinIncSize	✓	NUMBER(20,8)	Minimum increment size	
			OptionType	C	STRING(5)	Option type. Required for options.	**C** = Call, Fixed-rate payer; If long first currency in pair **P** = Put, Fixed-rate receiver; If short first currency in pair
			OptionUnitType	C	STRING(100)	The unit of measure applicable for the option type . This is conditionally required for currency options.	See Product Matrix
			ExoticType	C	STRING(10)	Required for exotic products (This includes instruments that do not explicitly include optionality)	**A** = Amortizing **CAP** = Cap **FLR** = Floor **CF** = Cap/Floor **DC** = Compounding **KI** = Knock-in **KO** = Knock-out **KIKO** = Knock-in Knock-out **NT** = No Touch **DN** = Double No-Touch **OT** = One Touch

							DO = Double One-Touch **AS** = Asian **NC** = Cancelable **S** = Straddle **CMS** = Constant Maturity Swaps **CMSSO** = Constant Maturity Swap Spread Option **XX** = Other Exotic Option Type
			TriggerDirectionA	C	STRING(10)	Identifies the direction of a trigger to a barrier level or predetermined trigger rate for an option to be exercisable or payable. This further defines TriggerRateA. Conditionally required for ExoticTypes with 1 or more triggers. For Knock-In Knock-Out type options, this is the Knock-In Trigger Direction.	**AtOrAbove** = Greater than or equal to the trigger rate. **AtOrBelow** = Less than or equal to the trigger rate.
			TriggerRateA	C	NUMBER(20,8)	Rate at which an ExoticType event is triggered. Trigger is further defined by TriggerDirection A. Conditionally required for ExoticTypes with 1 or more triggers. For Knock-In Knock-Out type options, this is the Knock-In Trigger Rate	
			TriggerDirectionB	C	STRING(10)	Identifies the direction of a trigger to a barrier level or predetermined trigger rate for an option to be exercisable or payable. Further defines TriggerRateB. Conditionally required for ExoticTypes with 2 or more triggers. For Knock-In Knock-Out type options, this is the Knock-Out Trigger Direction.	**AtOrAbove** = Greater than or equal to the trigger rate. **AtOrBelow** = Less than or equal to the trigger rate.
			TriggerRateB	C	NUMBER(20,8)	Rate at which an ExoticType event is triggered. Trigger is further defined by TriggerDirection B. Conditionally required for ExoticTypes with 2 triggers. For Knock-In Knock-Out type options, this is the Knock-Out Trigger Rate	
			OptionStyle	C	STRING(20)	Options Style. Required for options.	**A** = American **E** = European **B** = Burmudian
			Strike	C	NUMBER(20,8)	Strike price for an option. If Delta is populated, Strike should be null. For CU, must be reported in base currency.	
			Delta	C	NUMBER(20,8)	Delta for an option. If Strike is populated, Delta should be null.	
			OptionExpiry	C	TIMESTAMP	Expiration date for an option. Required for	

						options.	
			QuantityFrequency	C	STRING(50)	Specifies the frequency at which the quantity is deemed to apply for the purposes of calculating the total quantity/notional. This is mandatory for applicable commodity swaps.	**PerBusinessDay** = Once per commodity business day **PerCalculationPeriod** = Once per calculation period **PerCalendarDay** = Once per Calendar Day **PerHour** = Once per Hour **PerMonth** = Once per Month **PerSettlementPeriod** = Once per Settlement Period **Term** = Once per term of the trade
			InfLagPeriodMult	C	NUMBER(10)	The offsetting period multiplier from the payment date for which the inflation index is observed. This is conditionally required for applicable inflation derivatives with a determinable inflation lag.	
			InfLagPeriod	C	STRING(10)	The offsetting period type from the payment date for which the inflation index is observed. This is conditionally required for applicable inflation derivatives with a determinable inflation lag.	**D** = Day **W** = Week **M** = Month **Y** = Year
			FTrdDate	✓	DATE	First trade date	For rolling contracts, this value will be trade date. For contracts with a futures-like defined window (i.e. indexed CDS), this should be first trade date available.
			FIntentDate	C	DATE	First date to submit intention of delivery (commodity)	
			FNoticeDate	C	DATE	First date to submit notice of delivery (commodity)	
			FDelvDate	C	DATE	First date of delivery (commodity)	
			LTrdDate	✓	DATE	Last trade date	For rolling contracts, this value will be trade date. For contracts with a futures-like defined window (i.e. indexed CDS), this should be last trade date available.

			LIntentDate	C	DATE	Last date to submit intention of delivery (commodity)	
			LNoticeDate	C	DATE	Last date to submit notice of delivery (commodity)	
			LDelvDate	C	DATE	Last date of delivery (commodity)	
			OpenDate	C	TIMESTAMP	Market open date/time for cleared tradable instruments with defined trading schedules.	
			CloseDate	C	TIMESTAMP	Market close date/time for cleared tradable instruments with defined trading schedules.	
			SuspStartDate	C	TIMESTAMP	Date/time when a product is temporarily delisted.	2011-08-12 10:18:00
			SuspEndDate	C	TIMESTAMP	Date/time when product is relisted.	
			Clearable	✓	STRING(1)	Indicates whether the tradable instrument will be cleared or not. . Swaps not cleared may also need to be reported depending on the services agreement.	**Y** = Clearable **N** = Not clearable
			ExecType	C	STRING(4)	Identifies instruments as required or permitted transactions on a SEF. Required for Swaps transactions.	**REQ** = Required **PERM** = Permitted
			SFixedRate	C	NUMBER(20,8)	Identifies the fixed rate of instrument if this is a static element of the instrument. Required for IRS where fixed rate is not negotiated	
	ClearingSym						
			ClearSymId	C	STRING(100)	Where clearing symbols exist and are readily available, use a concatenation of the Clearing house on which the product is cleared and the clearing house's clearing code/symbol when the product is specific to the clearinghouse. The concatenation between these two values should be separated by an underscore. For example, Henry Hub Natural Gas swaps cleared by ICE = ICE_H. This field is repeatable if the product can clear at more than one clearing house.	See Product Matrix
	/ClearingSym						
			~~RptLev~~	~~C~~	~~NUMBER(20)~~	~~Quantity which triggers reporting requirements. Required if exchange has reporting level for tradable instrument.~~	Deprecated
			~~PosLmt~~	~~C~~	~~NUMBER(20)~~	~~Positions limit. Required if exchange has position limit for tradable instrument.~~	Deprecated

			~~AcctLev~~	~~C~~	~~NUMBER(20)~~	~~Accountability level. Required if exchange has accountability level for tradable instrument.~~	Deprecated
/TradeInstr							

Strategy

Description:	Strategy layout provides information about each of the legs of a multi-legged order. Strategy legs should be reported from the buy perspective. The strategy is reported as a single order in the orderbook and the individual legs of the strategy are defined in this strategy layout. The StratCode is used to link the order in the orderbook to the underlying legs in this strategy file.
Notes:	For example, a butterfly strategy would have 3 rows in this file to describe the 3 legs of the butterfly. A calendar spread would have 2 legs to describe each calendar leg.
Frequency:	Daily received along with the nightly batch.

Filename:	Asset classes in single file:
	`Strat_YYYYMMDD.xml (e.g. Strat_20110521.xml)`
	Asset classes broken out into separate files:
	`Strat_AssetClass_YYYYMMDD.xml (e.g. Strat_cd_20110521.xml)`

Mapping				Req	Data Type	Description	Sample Data
Report Block	**Component Block**	**Sub Component Block**	**Attribute Name**				
Strat							
			BatchDate *	✓	DATE	Batch date (YYYY-MM-DD)	
			SefId *	✓	STRING(30)	Swap execution facility ID	
			AssetClass *	✓	STRING(10)	Asset class	See Product Matrix. Enter "ALL" if applies to all asset classes.
			StratCode *	✓	STRING(100)	Unique identifier of the strategy	
			RefLegInd	✓	NUMBER(1)	Leg reported in the Messages report. Contains Side and Qty conventions reported in the single line item in the Message Report.	0=Unreported leg 1=Reported leg in Message
			TradeInstrId	C	STRING(50)	Tradable instrument identifier for the strategy leg. For cash/bond legs, leave this blank and fill in the CashLegId.	
			CashLegId	C	STRING(50)	For cash/bond strategy legs, enter the bond CUSIP number in this field and leave the TradeInstrId blank. For Non-Swap/Non-Bond legs, enter an identifiable ticker and leave the TradeInstrId blank.	
			StratDesc	C	STRING(1000)	Text description of the strategy	
			LeggingInd	✓	STRING(2)	Indicates whether the strategy trades as a strategy or leg into outrights.	**L** = Legs into outrights **S** = Trades as a strategy **LS** = works both outright and strategy

							order books
			NumLegs	✓	NUMBER(3)	Number of legs in the strategy	For a calendar spread, this would be 2.
			Leg	✓	NUMBER(3)	Number associated with this specific leg of this specific strategy	Arbitrarily assign leg numbers to the leg. A calendar spread, for example, could label the near month as 1 and the far leg as 2.
			Ratio	C	NUMBER(3)	Number of contracts of this leg per contract of the strategy. Only provide if the ratio is known ahead of the trade. Will not be required for dynamic products that are determined real-time (in these cases, NFA will determine leg pricing from the Deal)	
			Side	✓	STRING(1)	When buying the strategy, this is the verb for the leg. Example: A butterfly strategy has 3 legs; the first and last legs are offers and the middle leg is a bid. Legs 1 and 3 would be “O” and leg 2 would be “B”.	**B** = Bid **O** = Offer
			LotSize	✓	NUMBER(20)	Lot size of contract defined at the Strategies. Enter 1 if notional sizes are used.	
/Strat							

