

Ovation Platform – DDS RBH/CPM Output Guide

OCC

**THE FOUNDATION
FOR SECURE
MARKETS®**

Ovation Platform – DDS Risk Based Haircuts/Customer Portfolio Margining (RBH/CPM) Output Guide

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Overview

About This Document

This *OCC Ovation Platform – DDS Risk Based Haircuts/Customer Portfolio Margining (RBH/CPM) Output Guide* includes information about RBH/CPM messages that OCC publishes. This document includes the file elements and message layout tables for the system output.

DDS Output

The OCC Data Distribution Services (DDS) system transmits RBH/CPM messages using the FIXML (Financial Information eXchange Markup Language) data formatting standard. Refer to the *Ovation Platform – DDS Overview Guide* for more information about the DDS system. The guide is available on the Theocc.com website.

If you have questions or comments, please contact your Member Services representative or the OCC Help Desk at one of the following:

- 800-621-6072 or 800-544-6091 (U.S.)
- 800-424-7320 (Canada)
- memberservices@theocc.com

What's New With the Ovation Platform?

The following table lists changes for Ovation platform DDS RBH/CPM output compared to the ENCORE system RBH/CPM DDS output.

| DDS Output Changes | | |
|--------------------|---|---|
| Message | Change | Description |
| Output messages | Order of tags within a message | The ordering of tags within a message may be different in the Ovation platform. Firms should use a standard XML parser and not expect a file to be parsed with a specific order |
| All RBH/CPM files | Changes to List ID and Additional Product ID tags | <ul style="list-style-type: none"> ■ ListID – List ID (tag 1465) – With the launch of Ovation, some ListID values are a unique internal ID and may no longer be consistent day over day. ■ AltID – Additional product ID (tag 455) – With the launch of Ovation, some AltID values are a unique internal ID and may no longer be consistent day over day. |

DDS Subscriptions for RBH/CPM Files

Users can elect which of the below files they wish to receive. The files must be received independently.

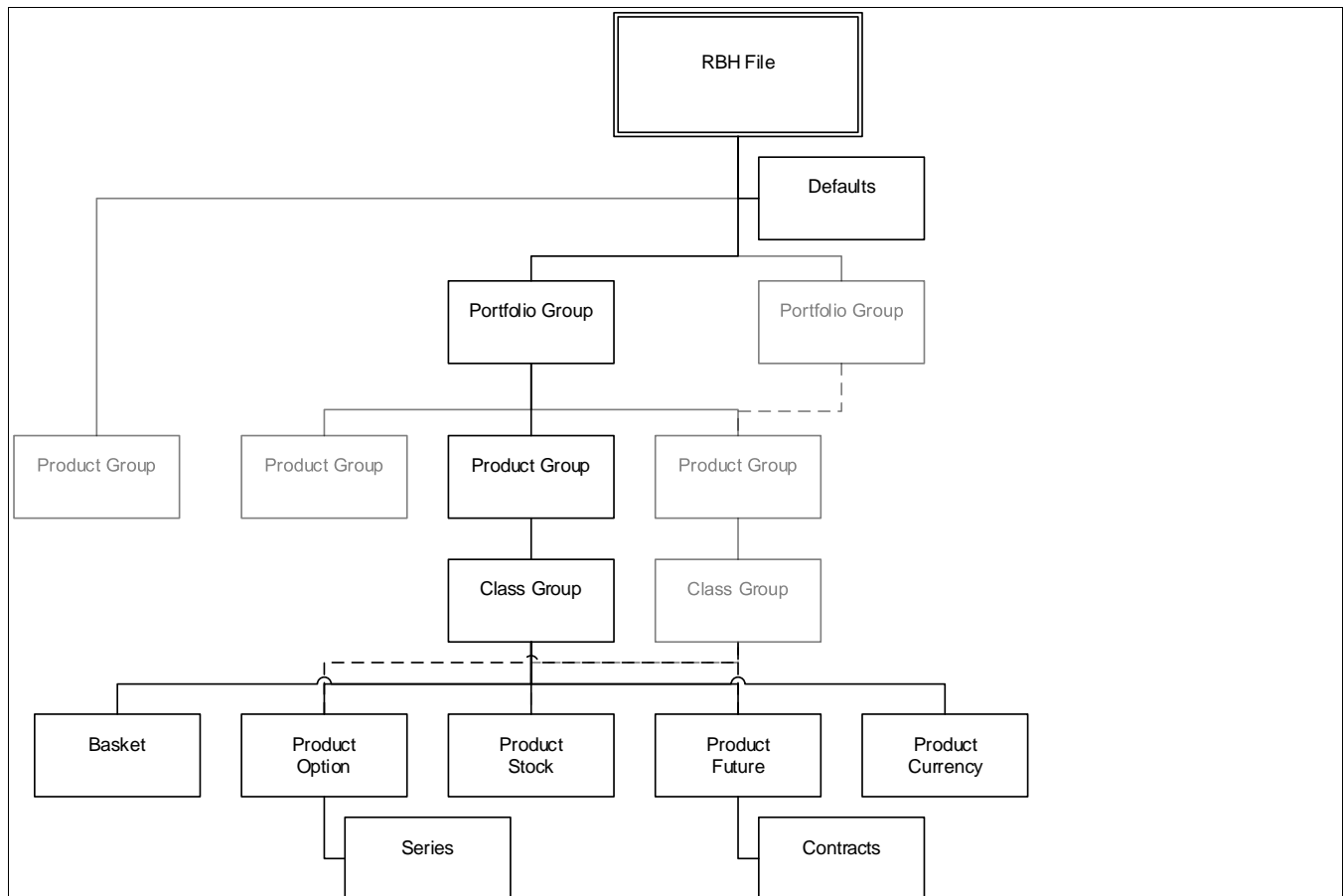
- RBH/CPM Parameters File (Non Proprietary) – Contains all defaults, all portfolio groups, all product groups, all class groups, and all basket IDs. All RBH/CPM subscribers must receive this message.
- RBH/CPM Theoreticals File (Non Proprietary) – Contains theoreticals for all RBH/CPM-included products and series/contracts.

Implementation Considerations

Record Relationships

Within RBH/CPM FIXML messages, each individual record is uniquely identified via the ListTyp and ListID tags. ListID values are unique per record per ListTyp.

The relationship of one record to another is always stated upwards, meaning that records describe what higher level they roll up to. Product records indicate their parent Class Group, Class Groups indicate their parent Product Groups, Product Groups may roll-up to Portfolio Groups, and so on. The following diagram illustrates RBH/CPM record relationships within FIXML messages.



For a given record the direct parent record is identified by the presence of an AID block containing an AltIDSrc value of “RBHP”, indicating “RBH/CPM Parent”. The value within the AltID tag maps to the ListID for the parent record.

The following example illustrates a record that has a parent record with ListID = “USIDX”:

```
<AID AltID="USIDX" AltIDSrc="RBHP"/>
```

When mapping child records to their parent records, it is recommended to search within the applicable parent record list type. For example, a Class Group record's parent is within the Product Group record set (ListTyp = "106").

Percent Values

Percentages are displayed as their decimal value multiplied by 100. For example, a percentage of 80% is displayed as "80". It is not displayed as "0.80".

The following fields contain percent values:

- Valu field (tag # 1921) within the PxmvmntValu block when Typ=1 (Price Movement Value = Percent)
- Val field (tag #234) within the Stip block when:
 - Typ = OFFSETPCT (RBH/CPM Parameter Type = Offset Percentage)
 - Typ = BSKTMINPCT (RBH/CPM Parameter Type = Basket Minimum Percentage)
 - Typ = BSKTMINCAPPCT (RBH/CPM Parameter Type = Basket Min Cap Percentage)
- Val field (tag #872) within the Attrb block when Typ=103 (Additional Calculation Parameters = Volatility Percent)

Outbound File Naming (For Pull Recipients)

For Pull recipients, each new request generates an outbound file with the standard naming convention "RBH-CPMfile_YYYY-MM-DD.xml", where "RBH-CPMfile" is the file name identified by the external party and "YYYY-MM-DD" is the business date.

Users may choose to receive either full or compressed versions of the RBH/CPM Parameters files and RBH/CPM Theoreticals files. The letter Z is added to the names of compressed files.

There is an additional option to exclude the date from outbound file names for standing requests. Please note that users who elect to receive files without dates in the file names are able to pull only the current day's files. These users should ensure that they pull files and save a copy internally to avoid losing data when OCC creates a new version, as it will overwrite the prior day's files.

Examples of file names for the different file options appear below. For these examples, the batch file name is "rbh-param" and the business date is November 16, 2022.

| File Option | Example File Name |
|------------------------------------|----------------------------|
| Full size file with date stamp | rbh-param_2022-11-16.xml |
| Compressed file with date stamp | rbh-param_2022-11-16.xml.Z |
| Full size file with no date stamp | rbh-param.xml |
| Compressed file with no date stamp | rbh-param.xml.Z |

Market Move Adjustment Factor

Market Move Adjustment Factor (MMAF) is a multiplier that is applied to the stress test market move percentages that are used to generate the range of underlying values in theoretical profit and loss calculations. The MMAF is used for ETF and ETN products that employ a leverage ratio to generate returns that are a multiple of their benchmark index. For example, the equity product group market move is +/-15%, so an ETF in that product group with an MMAF of 2 would actually be stressed by +/-30%. Likewise, a negative MMAF will invert the upside and downside market moves.

Messages

This guide provides FIXML layouts for the following DDS messages:

- RBH/CPM Default
- RBH/CPM Portfolio Group
- RBH/CPM Product Group
- RBH/CPM Class Group
- RBH/CPM Basket ID
- RBH/CPM Product
- RBH/CPM Series/Contract

Layout Formatting

Layout tables in this document use arrows to indicate component block levels.

| Message Layout Legend – Component Block Level Examples | |
|--|---|
| → Pty | One arrow precedes a component block that is one level down. |
| → → Sub | Two arrows precede a component block that is two levels down. |

RBH/CPM Default

| | |
|-----------------------------|---------------------------------|
| FIX Message | Security List – RBH/CPM Default |
| Subscription Options | RBH/CPM Parameters |
| Delivery Options | Batch File |

Overview

RBH/CPM Default messages provide the default market move percentages that apply to different product types (equities, indexes, and currencies).

RBH/CPM Default

| RBH/CPM Default | | | | | |
|-------------------------|--|---|---------|--------------|------------|
| Report/ Component Block | Field Name | Data/Enumerations | FIX Tag | Data Type | Sample |
| SecList | | | | | |
| | ListTyp | Record type: <ul style="list-style-type: none"> 104 – Defaults | 1470 | Integer | 104 |
| | ListID | Unique ID for record within ListTyp | 1465 | String | 12345 |
| | BizDt | Clearing business date (YYYY-MM-DD) | 715 | LocalMktDate | 2022-05-18 |
| → SecL | | | | | |
| → → Instrmt | | | | | |
| | SecTyp | Security type: <ul style="list-style-type: none"> CS – Stock FXSPOT – Currency INDEX – Index | 167 | String | CS |
| → → PxMvmnt | The number of Price Movement blocks is determined by the number of distinct sets of Price Movement Values. A Price Movement block is present for each group of price movements and contains the associated Clearing Account Types. All Price Movement Value blocks repeat 10 times, identifying five price points up and down (e.g., -5, -4, -3, -2, -1, 1, 2, 3, 4, 5). | | | | |
| → → → PxMvmntValu | | | | | |
| | Pnt | Price movement point | 1922 | Integer | -1 |
| | Valu | Price movement value | 1921 | Float | 85 |
| | Typ | Price movement type: <ul style="list-style-type: none"> 1 – Percent | 1923 | Integer | 1 |
| → → → ClrAcctTyp | | | | | |
| | ClrAcctTyp | Clearing account type for the Price Movement group: <ul style="list-style-type: none"> 1 – Customer 2 – Firm 3 – Market maker | 1816 | Integer | 1 |

RBH/CPM Portfolio Group

| | |
|-----------------------------|---|
| FIX Message | Security List – RBH/CPM Portfolio Group |
| Subscription Options | RBH/CPM Parameters |
| Delivery Options | Batch File |

Overview

RBH/CPM Portfolio Group messages provide the offset percentages that are applied between child Product Groups. Most Product Groups (including equity options) do not belong to a Portfolio Group, but some Product Groups (such as Broad Based Indices) may belong to more than one Portfolio Group. There are currently two Portfolio Groups that OCC supports:

- USIDX which contains Broad Based Indices (9), and Small Cap Indices (45)
- BBIDX which contains Broad Based Indices (9)

RBH/CPM Portfolio Group

| RBH/CPM Portfolio Group | | | | | |
|-------------------------------|---------------|--|---------|--------------|------------|
| Report/ Component Block | Field Name | Data/Enumerations | FIX Tag | Data Type | Sample |
| SecList | | | | | |
| | ListTyp | Record type: <ul style="list-style-type: none"> ■ 105 – Portfolio group | 1470 | Integer | 105 |
| | ListID | Unique ID for record within ListTyp: <ul style="list-style-type: none"> ■ USIDX ■ BBIDX | 1465 | String | BBIDX |
| | BizDt | Clearing business date (YYYY-MM-DD) | 715 | LocalMktDate | 2022-05-18 |
| → SecL | | | | | |
| → → Stip | | | | | |
| | Typ | RBH/CPM parameter type: <ul style="list-style-type: none"> ■ OFFSETPCT – Offset percentage ■ PFGPRIORITY – Portfolio Group priority | 233 | String | OFFSETPCT |
| | Val | RBH/CPM parameter value | 234 | String | 37 |

RBH/CPM Product Group

| | |
|-----------------------------|---------------------------------------|
| FIX Message | Security List – RBH/CPM Product Group |
| Subscription Options | RBH/CPM Parameters |
| Delivery Options | Batch File |

Overview

RBH/CPM Product Group messages provide the market move percentages that are applied to child Class Groups. Product Groups may be a child of a Portfolio Group and have one or more child Class Groups. If a Product Group rolls up to one or more Portfolio Groups (as in the case of S&P 500), then the parent Portfolio Group(s) will be indicated in the AltID tag.

RBH/CPM Product Group

| RBH/CPM Product Group | | | | | |
|-------------------------|--|--|---------|--------------|---------------------|
| Report/ Component Block | Field Name | Data/Enumerations | FIX Tag | Data Type | Sample |
| SecList | | | | | |
| | ListTyp | Record type: ■ 106 – Product group | 1470 | Integer | 106 |
| | ListID | Unique ID for record within ListTyp | 1465 | String | 2 |
| | BizDt | Clearing business date (YYYY-MM-DD) | 715 | LocalMktDate | 2022-05-18 |
| → SecL | | | | | |
| → → Instrmt | | | | | |
| | Desc | Description | 107 | String | Broad Based Indexes |
| → → → AID | | | | | |
| | AltID | Additional product ID | 455 | String | 53 |
| | AltIDSrc | Source: ■ RBHP – RBH/CPM parent | 456 | String | RBHP |
| → → Stip | | | | | |
| | Typ | RBH/CPM parameter type: ■ OFFSETPCT – Offset percentage | 233 | String | OFFSETPCT |
| | Val | RBH/CPM parameter value | 234 | String | 37 |
| → → PxMvmnt | The number of Price Movement blocks is determined by the number of distinct sets of Price Movement Values. A Price Movement block is present for each group of price movements and contains the associated Clearing Account Types. All Price Movement Value blocks repeat 10 times, identifying five price points up and down (e.g., -5, -4, -3, -2, -1, 1, 2, 3, 4, 5). | | | | |
| → → → PxMvmntValu | | | | | |
| | Pnt | Price movement point | 1922 | Integer | -1 |
| | Valu | Price movement value | 1921 | Float | 85 |
| | Typ | Price movement type: ■ 1 – Percent | 1923 | Integer | 1 |
| → → → ClrAcctTyp | | | | | |

| RBH/CPM Product Group | | | | | |
|-------------------------|------------|--|---------|-----------|--------|
| Report/ Component Block | Field Name | Data/Enumerations | FIX Tag | Data Type | Sample |
| | ClrAcctTyp | Clearing account type for the Price Movement group: <ul style="list-style-type: none">■ 1 – Customer■ 2 – Firm■ 3 – Market maker | 1816 | Integer | 1 |

RBH/CPM Class Group

| | |
|-----------------------------|-------------------------------------|
| FIX Message | Security List – RBH/CPM Class Group |
| Subscription Options | RBH/CPM Parameters |
| Delivery Options | Batch File |

Overview

RBH/CPM Class Group messages group together products that are based on the same underlying, as well as that underlying product.

Class Groups are children of Product Groups and are parents of one or more Products. The parent Product Group is indicated in the AltID tag.

RBH/CPM Class Group

| RBH/CPM Class Group | | | | | |
|-------------------------|------------|-------------------------------------|---------|--------------|---------------------|
| Report/ Component Block | Field Name | Data/Enumerations | FIX Tag | Data Type | Sample |
| SecList | | | | | |
| | ListTyp | Record type: ■ 107 – Class group | 1470 | Integer | 107 |
| | ListID | Unique ID for record within ListTyp | 1465 | String | 1245 |
| | BizDt | Clearing business date (YYYY-MM-DD) | 715 | LocalMktDate | 2022-05-18 |
| → SecL | | | | | |
| → → Instrmt | | | | | |
| | Desc | Description | 107 | String | Broad Based Indexes |
| → → → AID | | | | | |
| | AltID | Additional product ID | 455 | String | 53 |
| | AltIDSrc | Source: ■ RBHP – RBH/CPM parent | 456 | String | RBHP |

RBH/CPM Basket ID

| | |
|-----------------------------|-----------------------------------|
| FIX Message | Security List – RBH/CPM Basket ID |
| Subscription Options | RBH/CPM Parameters |
| Delivery Options | Batch File |

Overview

Basket ID messages aggregate stocks that represent an ETF/ETN or index. Basket IDs are children of Class Groups, which is indicated in the AltID tag.

RBH/CPM Basket ID

| RBH/CPM Basket ID | | | | | |
|-------------------------|------------|---|---------|--------------|---------------------|
| Report/ Component Block | Field Name | Data/Enumerations | FIX Tag | Data Type | Sample |
| SecList | | | | | |
| | ListTyp | Record type: <ul style="list-style-type: none"> 108 – Basket ID group | 1470 | Integer | 108 |
| | ListID | Unique ID for record within ListTyp | 1465 | String | 12345 |
| | BizDt | Clearing business date (YYYY-MM-DD) | 715 | LocalMktDate | 2022-05-18 |
| → SecL | | | | | |
| → → Instrmt | | | | | |
| | Desc | Description | 107 | String | Broad Based Indexes |
| → → → AID | | | | | |
| | AltID | Additional product ID | 455 | String | 53 |
| | AltIDSrc | Source: <ul style="list-style-type: none"> RBHP – RBH/CPM parent | 456 | String | RBHP |
| → → Stip | | | | | |
| | Typ | RBH/CPM parameter type: <ul style="list-style-type: none"> OFFSETPCT – Offset percentage BSKTMINPCT – Basket minimum percentage BSKTMINCAPPCT – Basket min cap percentage | 233 | String | BSKTMINPCT |
| | Val | RBH/CPM parameter value | 234 | String | 37 |

RBH/CPM Product

| | |
|-----------------------------|--|
| FIX Message | Security List – RBH/CPM Product |
| Subscription Options | RBH products: Options, futures, currency, securities |
| Delivery Options | Batch File |

Overview

The RPB/CPM Product message includes a product record for each of the following types of products:

- Options:
 - Equity/index
 - Option on future
- Futures (equity, index, currency, and commodity futures)
- Securities:
 - Stocks, ETFs, ETNs, and indices
- Currencies

Options and futures Product records contain RBH and CPM minimums, but profit and loss amounts are provided at the series/contract level. If the Product record is a security or a currency, then the record contains the profit and loss amounts along with the RBH and CPM minimums.

Products are children of Class Groups, which are indicated in the AltID tag. For options and futures, the product may be a parent to one or more series/contracts.

RBH/CPM Product – Options

| RBH/CPM Product – Options | | | | | |
|---------------------------|------------|---|---------|--------------|---------------------|
| Report/ Component Block | Field Name | Data/Enumerations | FIX Tag | Data Type | Sample |
| SecList | | | | | |
| | ListTyp | Record type: <ul style="list-style-type: none"> 109 – Product | 1470 | Integer | 109 |
| | ListID | Unique ID for record within ListTyp | 1465 | String | 12345 |
| | BizDt | Clearing business date (YYYY-MM-DD) | 715 | LocalMktDate | 2022-05-18 |
| → SecL | | | | | |
| | Ccy | Currency | 15 | Currency | USD |
| → → Instrmt | | | | | |
| | Sym | Symbol | 55 | String | LU |
| | Desc | Description | 107 | String | Broad Based Indexes |
| | Mult | Multiplier | 231 | Float | 100 |
| | SecTyp | Security type: <ul style="list-style-type: none"> OPT – Option OOF – Option on future WAR – Warrant | 167 | String | OPT |
| | SubTyp | Security sub type: <ul style="list-style-type: none"> ETO – Exchange traded option (RBH/CPM eligible option) | 762 | String | ETO |
| → → → AID | | | | | |
| | AltID | Additional product ID | 455 | String | 53 |
| | AltIDSrc | Source: <ul style="list-style-type: none"> RBHP – RBH/CPM parent | 456 | String | RBHP |
| → → → Pty | | | | | |
| | Src | ID Source: <ul style="list-style-type: none"> G – Exchange | 22 | String | G |
| → → InstrmtExt | | | | | |
| → → → Attrb | | | | | |

| RBH/CPM Product – Options | | | | | |
|---------------------------|------------|--|---------|-----------|--------------------|
| Report/ Component Block | Field Name | Data/Enumerations | FIX Tag | Data Type | Sample |
| | Typ | Additional calculation parameters: <ul style="list-style-type: none"> 101 – Spot currency divisor 108 – Leverage ratio/market move adjustment factor | 871 | Integer | 101 |
| | Val | Additional calculation value | 872 | String | 125125.99 |
| → → Undly | | | | | |
| | Sym | Symbol | 311 | String | LU |
| | Desc | Description | 307 | String | CBOE S&P 500 Index |
| | Px | Underlying price | 810 | Price | 1409.75 |
| | ID | Alternate underlying product reference | 309 | String | 912795FR6 |
| | Src | Type of alt. underlying product reference: <ul style="list-style-type: none"> 1 – CUSIP | 305 | String | 1 |
| | Ccy | Underlying currency | 318 | Currency | USD |
| → → → UndAID | | | | | |
| | AltID | Additional product ID | 458 | String | 53 |
| → → Stip | | | | | |
| | Typ | RBH/CPM parameter type: <ul style="list-style-type: none"> RBHMIN – RBH minimum CPMMIN – CPM minimum | 233 | String | CPMMIN |
| | Val | RBH/CPM parameter value | 234 | String | 37.5 |

RBH/CPM Product – Futures

| RBH/CPM Product – Futures | | | | | |
|---------------------------|------------|---|---------|--------------|---------------------|
| Report/ Component Block | Field Name | Data/Enumerations | FIX Tag | Data Type | Sample |
| SecList | | | | | |
| | ListTyp | Record type: ■ 109 – Product | 1470 | Integer | 109 |
| | ListID | Unique ID for record within ListTyp | 1465 | String | 12345 |
| | BizDt | Clearing business date (YYYY-MM-DD) | 715 | LocalMktDate | 2022-05-18 |
| → SecL | | | | | |
| | Ccy | Currency | 15 | Currency | USD |
| → → Instrmt | | | | | |
| | Sym | Symbol | 55 | String | LU |
| | Desc | Description | 107 | String | Broad Based Indexes |
| | Mult | Multiplier | 231 | Float | 100 |
| | SecTyp | Security type: ■ FUT – Future | 167 | String | FUT |
| → → → AID | | | | | |
| | AltID | Additional product ID | 455 | String | 53 |
| | AltIDSrc | Source: ■ RBHP – RBH/CPM parent | 456 | String | RBHP |
| → → InstrmtExt | | | | | |
| → → → Attrb | | | | | |
| | Typ | Additional calculation parameters: ■ 101 – Spot currency divisor ■ 108 – Leverage ratio/market move adjustment factor | 871 | Integer | 101 |
| | Val | Additional calculation value | 872 | String | 125125.99 |
| → → Undly | | | | | |
| | Sym | Symbol | 311 | String | LU |
| | Desc | Description | 307 | String | CBOE S&P 500 Index |
| | Px | Underlying price | 810 | Price | 1409.75 |

| RBH/CPM Product – Futures | | | | | |
|---------------------------|------------|---|---------|-----------|-----------|
| Report/ Component Block | Field Name | Data/Enumerations | FIX Tag | Data Type | Sample |
| | ID | Alternate underlying product reference | 309 | String | 912795FR6 |
| | Src | Type of alt. underlying product reference: <ul style="list-style-type: none"> ■ 1 – CUSIP | 305 | String | 1 |
| | Ccy | Underlying currency | 318 | Currency | USD |
| → → Stip | | | | | |
| | Typ | RBH/CPM parameter type: <ul style="list-style-type: none"> ■ RBHMIN – RBH minimum ■ CPMMIN – CPM minimum | 233 | String | CPMMIN |
| | Val | RBH/CPM parameter value | 234 | String | 37.5 |

RBH/CPM Product – Securities

| RBH/CPM Product – Securities | | | | | |
|------------------------------|------------|--|---------|--------------|---------------------|
| Report/ Component Block | Field Name | Data/Enumerations | FIX Tag | Data Type | Sample |
| SecList | | | | | |
| | ListTyp | Record type: ■ 109 – Product | 1470 | Integer | 109 |
| | ListID | Unique ID for record within ListTyp | 1465 | String | 12345 |
| | BizDt | Clearing business date (YYYY-MM-DD) | 715 | LocalMktDate | 2022-05-18 |
| → SecL | | | | | |
| | Ccy | Currency | 15 | Currency | USD |
| → → Instrmt | | | | | |
| | Sym | Symbol | 55 | String | LU |
| | Desc | Description | 107 | String | Broad Based Indexes |
| | ID | Alternate product reference | 48 | String | 123456 |
| | Src | Type of alt. product reference: 1 – CUSIP | 22 | String | 1 |
| | SecTyp | Security type: ■ CS – Stock | 167 | String | CS |
| → → → AID | | | | | |
| | AltID | Additional product ID | 455 | String | 53 |
| | AltIDSrc | Source: ■ RBHP – RBH/CPM parent | 456 | String | RBHP |
| → → → Pty | | | | | |
| | Src | ID Source: ■ G – Exchange | 22 | String | G |
| → → InstrmtExt | | | | | |
| → → → Attrb | | | | | |
| | Typ | Additional calculation parameters: ■ 101 – Spot currency divisor ■ 105 – Stock price ■ 108 – Leverage ratio/market move adjustment factor | 871 | Integer | 101 |

| RBH/CPM Product – Securities | | | | | |
|------------------------------|--|---|---------|-----------|-----------|
| Report/ Component Block | Field Name | Data/Enumerations | FIX Tag | Data Type | Sample |
| | Val | Additional calculation value | 872 | String | 125125.99 |
| → → PxMvmnt | The number of Price Movement blocks is determined by the number of distinct sets of Price Movement Values. A Price Movement block is present for each group of price movements and contains the associated Clearing Account Types. All Price Movement Value blocks repeat 10 times, identifying five price points up and down (e.g., -5, -4, -3, -2, -1, 1, 2, 3, 4, 5). | | | | |
| → → → PxMvmntValu | | | | | |
| | Pnt | Price movement point | 1922 | Integer | -1 |
| | Valu | Price movement value | 1921 | Float | -2806.963 |
| | Typ | Price movement type: ■ 0 – Amount | 1923 | Integer | 0 |
| → → → ClrAcctTyp | | | | | |
| | ClrAcctTyp | Clearing account type for the Price Movement group: ■ 1 – Customer ■ 2 – Firm ■ 3 – Market maker | 1816 | Integer | 1 |

RBH/CPM Product – Currencies

| RBH/CPM Product – Currencies | | | | | |
|------------------------------|--|--|---------|--------------|---------------------|
| Report/ Component Block | Field Name | Data/Enumerations | FIX Tag | Data Type | Sample |
| SecList | | | | | |
| | ListTyp | Record type: ■ 109 – Product | 1470 | Integer | 109 |
| | ListID | Unique ID for record within ListTyp | 1465 | String | 12345 |
| | BizDt | Clearing business date (YYYY-MM-DD) | 715 | LocalMktDate | 2022-05-18 |
| → SecL | | | | | |
| | Ccy | Currency | 15 | Currency | USD |
| → → Instrmt | | | | | |
| | Sym | Symbol | 55 | String | LU |
| | Desc | Description | 107 | String | Broad Based Indexes |
| | SecTyp | Security type: ■ FXSPOT – Currency | 167 | String | FXSPOT |
| → → → AID | | | | | |
| | AltID | Additional product ID | 455 | String | 53 |
| | AltIDSrc | Source: ■ RBHP – RBH/CPM parent | 456 | String | RBHP |
| → → InstrmtExt | | | | | |
| → → → Attrb | | | | | |
| | Typ | Additional calculation parameters: ■ 101 – Spot currency divisor ■ 106 – Exchange rate | 871 | Integer | 101 |
| | Val | Additional calculation value | 872 | String | 125125.99 |
| → → PxMvmnt | The number of Price Movement blocks is determined by the number of distinct sets of Price Movement Values. A Price Movement block is present for each group of price movements and contains the associated Clearing Account Types. All Price Movement Value blocks repeat 10 times, identifying five price points up and down (e.g., -5, -4, -3, -2, -1, 1, 2, 3, 4, 5). | | | | |
| → → → PxMvmntValu | | | | | |
| | Pnt | Price movement point | 1922 | Integer | -1 |
| | Valu | Price movement value | 1921 | Float | -2806.963 |

| RBH/CPM Product – Currencies | | | | | |
|------------------------------|------------|---|---------|-----------|--------|
| Report/ Component Block | Field Name | Data/Enumerations | FIX Tag | Data Type | Sample |
| | Typ | Price movement type: <ul style="list-style-type: none"> ■ 0 – Amount | 1923 | Integer | 0 |
| → → → ClrAcctTyp | | | | | |
| | ClrAcctTyp | Clearing account type for the Price Movement group: <ul style="list-style-type: none"> ■ 2 – Firm ■ 3 – Market maker | 1816 | Integer | 2 |

RBH/CPM Series/Contract

| | |
|-----------------------------|---|
| FIX Message | Security List – RBH/CPM Series/Contract |
| Subscription Options | RBH products: Option, future |
| Delivery Options | Batch File |

Overview

RBH/CPM Series/Contract records provide the Profit & Loss amounts for option series and futures contracts. Series/Contracts are children of one and only one Product, identified in the AltID tag.

RBH/CPM Series/Contract – Options Series

| RBH/CPM Series Contract – Option Series | | | | | |
|---|------------|--|---------|--------------|---------------------|
| Report/ Component Block | Field Name | Data/Enumerations | FIX Tag | Data Type | Sample |
| SecList | | | | | |
| | ListTyp | Record type: ■ 110 – Series/contract | 1470 | Integer | 110 |
| | ListID | Unique ID for record within ListTyp | 1465 | String | 12345 |
| | BizDt | Clearing business date (YYYY-MM-DD) | 715 | LocalMktDate | 2022-05-18 |
| → SecL | | | | | |
| | Ccy | Currency | 15 | Currency | USD |
| → → Instrmt | | | | | |
| | Sym | Symbol | 55 | String | LU |
| | Desc | Description | 107 | String | Broad Based Indexes |
| | MMY | Series/contract year, month, date (YYYYMMDD) | 200 | MonthYear | 20220518 |
| | MatDt | Expiration date (YYYY-MM-DD) | 541 | LocalMktDate | 2022-05-18 |
| | StrkPx | Strike price (decimal format) | 202 | Price | 4 |
| | StrkCcy | Strike currency | 947 | Currency | USD |
| | StrkMult | Strike multiplier | 967 | Float | 1 |
| | StrkValu | Strike value | 968 | Float | 100 |
| | SecTyp | Security type: ■ OPT – Option ■ OOF – Option on future | 167 | String | OPT |
| | SubTyp | Security sub type: ■ ETO – Exchange traded option (RBH/CPM eligible option) | 762 | String | ETO |
| | PutCall | Put or call: ■ 0 – Put ■ 1 – Call | 201 | Integer | 1 |
| | ExerStyle | Exercise style: ■ 0 – European ■ 1 – American | 1194 | Integer | 1 |

| RBH/CPM Series Contract – Option Series | | | | | |
|---|--|---|---------|-----------|-----------|
| Report/ Component Block | Field Name | Data/Enumerations | FIX Tag | Data Type | Sample |
| | SettleOnOpenFlag | Settle on open flag: <ul style="list-style-type: none"> ■ Y – Yes ■ N – No | 966 | String | Y |
| → → → AID | | | | | |
| | AltID | Additional product ID | 455 | String | 53 |
| | AltIDSrc | Source: <ul style="list-style-type: none"> ■ RBHP – RBH/CPM parent | 456 | String | RBHP |
| → → InstrmtExt | | | | | |
| → → → Attrb | | | | | |
| | Typ | Additional calculation parameters: <ul style="list-style-type: none"> ■ 102 – Extended market price ■ 103 – Volatility percent | 871 | Integer | 102 |
| | Val | Additional calculation value | 872 | String | 125125.99 |
| → → PxMvmnt | The number of Price Movement blocks is determined by the number of distinct sets of Price Movement Values. A Price Movement block is present for each group of price movements and contains the associated Clearing Account Types. All Price Movement Value blocks repeat 10 times, identifying five price points up and down (e.g., -5, -4, -3, -2, -1, 1, 2, 3, 4, 5). | | | | |
| → → → PxMvmntValu | | | | | |
| | Pnt | Price movement point | 1922 | Integer | -1 |
| | Valu | Price movement value | 1921 | Float | -2806.963 |
| | Typ | Price movement type: <ul style="list-style-type: none"> ■ 0 – Amount | 1923 | Integer | 0 |
| → → → ClrAcctTyp | | | | | |
| | ClrAcctTyp | Clearing account type for the Price Movement group: <ul style="list-style-type: none"> ■ 1 – Customer ■ 2 – Firm ■ 3 – Market maker | 1816 | Integer | 1 |

RBH/CPM Series/Contract – Futures Contract

| RBH/CPM Series Contract – Futures Contract | | | | | |
|--|------------|--|---------|--------------|---------------------------|
| Report/ Component Block | Field Name | Data/Enumerations | FIX Tag | Data Type | Sample |
| SecList | | | | | |
| | ListTyp | Record type: ■ 110 – Series/contract | 1470 | Integer | 110 |
| | ListID | Unique ID for record within ListTyp | 1465 | String | 12345 |
| | BizDt | Clearing business date (YYYY-MM-DD) | 715 | LocalMktDate | 2022-05-18 |
| → SecL | | | | | |
| | Ccy | Currency | 15 | Currency | USD |
| → → Instrmt | | | | | |
| | Sym | Symbol | 55 | String | A1C |
| | ID | Alternate product reference | 48 | String | A1CH13 |
| | Src | Type of alt. product reference: ■ 8 – Futures exchange symbol | 22 | String | 8 |
| | Desc | Description | 107 | String | Agilent Technologies Inc. |
| | MMY | Series/contract year, month, date (YYYYMMDD) | 200 | MonthYear | 20220518 |
| | MatDt | Expiration date (YYYY-MM-DD) | 541 | LocalMktDate | 2022-05-18 |
| | SecTyp | Security type: ■ FUT – Future | 167 | String | FUT |
| → → → AID | | | | | |
| | AltID | Additional product ID | 455 | String | 8006423 |
| | AltIDSrc | Source: ■ RBHP – RBH/CPM parent | 456 | String | RBHP |
| → → InstrmtExt | | | | | |
| → → → Attrb | | | | | |
| | Typ | Additional calculation parameters: ■ 104 – Futures contract price | 871 | Integer | 104 |
| | Val | Additional calculation value | 872 | String | 43.320 |

| RBH/CPM Series Contract – Futures Contract | | | | | |
|--|--|---|---------|-----------|---------|
| Report/ Component Block | Field Name | Data/Enumerations | FIX Tag | Data Type | Sample |
| → → PxMvmnt | The number of Price Movement blocks is determined by the number of distinct sets of Price Movement Values. A Price Movement block is present for each group of price movements and contains the associated Clearing Account Types. All Price Movement Value blocks repeat 10 times, identifying five price points up and down (e.g., -5, -4, -3, -2, -1, 1, 2, 3, 4, 5). | | | | |
| → → → PxMvmntValu | | | | | |
| | Pnt | Price movement point | 1922 | Integer | -1 |
| | Valu | Price movement value | 1921 | Float | 129.960 |
| | Typ | Price movement type: ■ 0 – Amount | 1923 | Integer | 0 |
| → → → ClrAcctTyp | | | | | |
| | ClrAcctTyp | Clearing account type for the Price Movement group: ■ 1 – Customer ■ 2 – Firm ■ 3 – Market maker | 1816 | Integer | 1 |

Revision History

| Edition | Date | Edition Updates |
|---------|------------|--|
| 1.0 | 11/15/2022 | Initial edition. |
| 1.1 | 12/15/2023 | Added information to the “What’s New With the Ovation Platform?” table regarding changes in the Ovation platform for some ListID and AltID values. |
| 1.2 | 2/16/2024 | Removed reference to treatment of insignificant white space characters from the “DDS Output Changes” table. |