Ovation Platform – DDS Market Data Output Guide

THE FOUNDATION FOR SECURE MARKETS®

Ovation Platform – DDS Market Data Output Guide

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Operating under the jurisdiction of the U.S. Securities and Exchange Commission (SEC), the U.S. Commodity Futures Trading Commission (CFTC), and the Board of Governors of the Federal Reserve System, OCC issues, clears, and settles U.S. listed options and futures.

Contents

Overview

About This Document

This *OCC Ovation Platform – DDS Market Data Output Guide* includes information about non-proprietary market data that OCC sends to clearing members. This document includes the file elements and message layout tables for the system output.

DDS Market Data Output

The OCC Data Distribution Services (DDS) system transmits non-proprietary market data messages using the FIXML (Financial Information eXchange Markup Language) data formatting standard. Refer to the *Ovation Platform – DDS Output Overview Guide* for more information about the DDS system including product multipliers, CFI codes, and trade source Market Identifier Codes (MICs). 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 Market Data output compared to the ENCORE system DDS output.

DDS Market Data Output Changes		
Message	**Change**	**Description**
Outbound 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.
	Report IDs	All reference data is published with new report IDs (RptIDs), and these IDs are not consistent day over day or between message types.
	Truncation	Although many attributes will be truncated to 100, OCC cannot guarantee a maximum length on FIXML attributes. Receiving systems must perform their own truncation if OCC publishes tags with a greater length than desired.
Eligible Securities	Updates are made on the effective date rather than the date prior to the effective date	The Eligible Securities file provides a list of all securities eligible for stock loan and/or collateral. Currently the file is produced at approximately 6:30 p.m. CT each day and contains the current business date within the file. With Ovation, OCC will be changing the timing of the system date roll. As a result of this change, the next business date will be listed within the file. Note there will be no change to the expected transmission time of 6:30 p.m. CT.
Escrow Program Eligible Security Report	Decommissioned	The Ovation platform does not include the Escrow Program Eligible Security Report.
Full Derivative Full Tradable Instrument Derivative and Tradable Instrument Updates	New terminology: ▪ Derivative ▪ Tradable Instrument	Product is referred to as a derivative. Series is referred to as a tradable instrument.
Full Derivative Derivative and Tradable Instrument Updates	Removed tags	The below tags have been removed since product is no longer supported by OCC: ▪ RngLen – Range length (Tag CUST) ▪ RngIntvl – Range interval (Tag CUST) ▪ CapValu – Capped value (Tag CUST) The below tag has been removed since it was not utilized in ENCORE or Ovation: ▪ NTPosLmt – Near term position limit (Tag 971)
	Removed enumerations since products are no longer supported	Desc (Tag 107) – Removed subclassification enumerations: ▪ BINY – Binary ▪ RNGE - Range SetMeth (Tag 1039) – Removed settlement method enumerations: ▪ CFR – Cash fixed return ▪ PHYS – Physical

DDS Market Data Output Changes		
Message	**Change**	**Description**
	New tag	A new tag (Tag 317) has been added to the Full Derivative and Updates to identify an unknown deliverable. If the deliverable on a derivative is not known, OptA = U (Unknown) will be included in the message. If there are multiple unknown deliverables, the Underlying block has only one tag.
Tradable Instrument Updates	CorpActn can reflect multiple corporate action types	On the SecListUpt modify message, the CorpActn tag can contain multiple corporate action types. In ENCORE, the tag is limited to one corporate action.

What Messages Are Not Changing in the Ovation Platform?

The following record layouts are not changing:

- Full Tradable Instrument
- Open Interest
- Prices
- Prices – Early Composite Underlying
- Prices – Final Composite Underlying

Messages

This guide provides FIXML message layouts for the following DDS messages:

- Full Derivative
- Full Tradable Instrument
- Derivative and Tradable Instrument Updates
- Eligible Securities
- Open Interest
- Prices
- Prices – Early Composite Underlying
- Prices – Final Composite Underlying

Layout Formatting

Layouts 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.

Full Derivative

FIX Message	Security Definition
Subscription Options	Futures Options Options on Futures
Delivery Options	Batch File

Overview

The Full Derivative message contains derivative level information and is a snapshot of the OCC derivatives at the end of the business day. One message is created for each active or pending active derivative.

Full Derivative – Options

Full Derivative – Options					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
SecDef					
	RptID	Unique identifier of the Security Definition Report	964	String	6017563
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
	Ccy	Currency used for price	15	Currency	USD
➔ Instrmt					
	Sym	Symbol	55	String	IBZ
	Desc	Subclassification: ▪ STAN – Standard ▪ FLEX – Flex	107	String	STAN
	CFI	CFI code	461	String	OXASPS
	StrkCcy	Strike currency	947	Currency	USD
	StrkMult	Strike multiplier	967	Float	1
	Mult	Market trade value	231	Float	100
	StrkValu	Strike value	968	Float	100
	SettlOn OpenFlag	Settle on open flag: ▪ Y – Settle on open ▪ N – Settle on close	966	String	N
	AsgnMeth	Assignment method: ▪ R – Random ▪ P – Pro rata	744	Character	R
	PosLmt	Position limit	970	Integer	7500000
	PPInd	Penny program indicator: ▪ Y – Yes ▪ N – No	CUST	String	Y
➔ ➔ Evnt	The number of Evnt blocks present in the message depends on the derivative data. If a derivative has both an Activation Date and Inactivation Date, then two Evnt blocks are present. If an Activation Date exists without a corresponding Inactivation Date, then only one Evnt block is present.				
	EventTyp	Event type: ▪ 5 – Activation date	865	Integer	5
	Dt	Activation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18
➔ ➔ Evnt					

Full Derivative – Options					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
	EventTyp	Event type: ▪ 6 – Inactivation date	865	Integer	6
	Dt	Inactivation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18
➔ ➔ Pty	The number of Exchange Pty blocks present in the message depends on the number of exchanges that list the derivative. One Pty block is included for each listing exchange.				
	ID	Listing exchange	1019	String	XASE
	R	Party role: ▪ 22 – Exchange	1051	Integer	22
➔ ➔ ➔ Sub					
	ID	Listing date (*YYYY-MM-DD*)	1053	String	2022-05-18
	Typ	Party type: ▪ 27 – Listing Date	1054	Integer	27
➔ ➔ Pty					
	ID	Clearing corp.	1019	String	OCC
	R	Party role: ▪ 21 – Clearing organization	1051	Integer	21
➔ Undly	If a derivative has more than one delivery component, then an Undly block is included for each delivery component.				
	Sym	Underlying symbol	311	String	IBM
	ID	Underlying CUSIP	309	String	459200101
	Src	Source: ▪ 1 – CUSIP	305	String	1
	CFI	CFI code	463	String	EXXXXX
	AllocPct	Allocation percentage	972	Percentage	100
	Qty	Underlying quantity	879	Quantity	100
	SettlTyp	Settlement type: ▪ 1 indicates T+0 ▪ 2 indicates T+1 ▪ 3 indicates T+2	975	Integer	3

Full Derivative – Options					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
	SetMeth	Settlement method: ▪ BTOB – Broker to broker ▪ CADF – Cash difference ▪ CAFX – Cash fixed ▪ CCC – Correspondent clearing corp. ▪ POST – Positional	1039	String	CAFX
	SettlStat	Settlement status: ▪ 1 – Regular settlement ▪ 2 – Delayed settlement	988	String	1
Cash Amount and Cash Type are only included for Settlement Methods Cash difference and Cash fixed.					
	CashAmt	Underlying amount per contract	973	Amt	1.25
	CashTyp	Underlying cash type: ▪ DIFF – Cash differential ▪ FIXED – Fixed cash amount	974	String	DIFF
If a delivery component has all unknown values, the Undly block has only one tag.					
	OptA	Underlying optional attribute: ▪ U – Unknown	317	Character	U
In the event of a symbol change and/or CUSIP change, an Underlying Security Alternate Identifier Group (UndSecAltIDGrp) subcomponent is included prior to the effective date of the change(s). Once the change(s) is effective, the subcomponent(s) no longer appears in the message.					
➔ ➔ UndAID					
	AltID	Pending underlying symbol	458	String	IBX
	AltIDSrc	Source: ▪ 8 – Symbol	459	String	8
➔ ➔ UndAID					
	AltID	Pending underlying CUSIP	458	String	459200105
	AltIDSrc	Source: ▪ 1 – CUSIP	459	String	1

Full Derivative – Futures

Full Derivative – Futures					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
SecDef					
	RptID	Unique identifier of the Security Definition report	964	String	11017563
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
	Ccy	Currency used for price	15	Currency	USD
➔ Instrmt					
	Sym	Symbol	55	String	VX
	ID	Futures symbol	48	String	VX
	Src	Source: ▪ 8 – Exchange symbol	22	String	8
	CFI	CFI code	461	String	FFICSX
	Mult	Market trade value	231	Float	1000
	SettlOn OpenFlag	Settle on open flag: ▪ Y – Settle on open ▪ N – Settle on close	966	String	Y
	PosLmt	Position Limit	970	Numeric	7500000
The number of Evnt blocks present in the message depends on the derivative data. If a derivative has both an Activation Date and Inactivation Date, then two Evnt blocks are present. If an Activation Date exists without a corresponding Inactivation Date, then only one Evnt block is present.					
➔ ➔ Evnt					
	EventTyp	Event Type: ▪ 5 – Activation date	865	Integer	5
	Dt	Activation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18
➔ ➔ Evnt					
	EventTyp	Event type: ▪ 6 – Inactivation date	865	Integer	6
	Dt	Inactivation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18
➔➔Pty					
	ID	Listing exchange	1019	String	XCBF
	R	Party role: ▪ 22 – Exchange	1051	Integer	22

Full Derivative – Futures					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
➔ ➔ ➔ Sub					
	ID	Listing date (*YYYY-MM-DD*)	1053	String	2022-05-18
	Typ	Party type: ▪ 27 – Listing Date	1054	Integer	27
➔ ➔ Pty					
	ID	Clearing corp.	1019	String	OCC
	R	Party role: ▪ 21 – Clearing organization	1051	Integer	21
➔ Undly	If a derivative has more than one delivery component, then an Undly block is included for each delivery component.				
	Sym	Underlying symbol	311	String	VIX
	ID	Underlying CUSIP	309	String	124971111
	Src	Source: ▪ 1 – CUSIP	305	String	1
	CFI	CFI code	463	String	MRIXXX
	AllocPct	Allocation percentage	972	Percentage	100
	Qty	Underlying quantity	879	Quantity	1000
	SettlTyp	Settlement type: ▪ 1 indicates T+0 ▪ 2 indicates T+1 ▪ 3 indicates T+2	975	Integer	2
	SetMeth	Settlement method: ▪ BTOB – Broker to broker ▪ CADF – Cash difference ▪ CAFX – Cash fixed ▪ CCC – Correspondent clearing corporation	1039	String	CADF
	SettlStat	Settlement status: ▪ 1 – Regular settlement ▪ 2 – Delayed settlement	988	String	1
Cash Amount and Cash Type are only included for Settlement Methods Cash difference and Cash fixed.					
	CashAmt	Underlying amount per contract	973	Amt	1.25

Full Derivative – Futures					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
	CashTyp	Underlying cash type: ▪ DIFF – Cash differential ▪ FIXED – Fixed cash amount	974	String	DIFF
If a delivery component has all unknown values, the Undly block has only one tag.					
	OptA	Underlying optional attribute: ▪ U – Unknown	317	Character	U
In the event of a symbol change and/or CUSIP change, an Underlying Security Alternate Identifier Group (UndSecAltIDGrp) subcomponent is included prior to the effective date of the change(s). Once the change(s) is effective, the subcomponent(s) no longer appears in the message.					
➔ ➔ UndAID					
	AltID	Pending underlying symbol	458	String	VIX1C
	AltIDSrc	Source: ▪ 8 – Symbol	459	String	8
➔ ➔ UndAID					
	AltID	Pending underlying CUSIP	458	String	459200105
	AltIDSrc	Source: ▪ 1 – CUSIP	459	String	1

Full Tradable Instrument

FIX Message	Security List
Subscription Options	Futures Options Options on Futures
Delivery Options	Batch File

Overview

The Full Tradable Instrument contains tradable instrument (series and contract) level information and is a snapshot of the OCC tradable instruments at the end of the business day. One message is created for each active or pending active tradable instrument.

A version of the Full Tradable Instruments file containing listing trade sources at the tradable instrument level is also available. The layouts are the same, except for a repeating party block at the end of the message listing the trade sources

Full Tradable Instrument – Options

Full Tradable Instrument – Options					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
SecList					
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
	RptID	Unique identifier of the Security List Report	964	String	6009549
➔ SecL					
➔ ➔ Instrmt					
	Sym	Symbol	55	String	IBM
	CFI	CFI code	461	String	OCASPS
	MMY	Series/contract year, month, date (*YYYYMMDD*)	200	MonthYear	20230122
	MatDt	Maturity date (*YYYY-MM-DD*)	541	LocalMktDate	2023-01-22
	StrkPx	Strike price	202	Price	22.5
➔ ➔ ➔ Evnt	Evnt block will be repeated for each listing trade source that has designated the tradable instrument as Closing Only.				
	EventTyp	Event type: ▪ 100 – Closing only	865	Integer	100
	Txt	Listing trade source	868	String	XCBO
The number of Evnt blocks present in the message depends on the tradable instrument data. If a tradable instrument has both an Activation Date and Inactivation Date, then two Evnt blocks are present. If an Activation Date exists without a corresponding Inactivation Date, then only one Evnt block is present.					
➔ ➔ ➔ Evnt					
	EventTyp	Event type: ▪ 5 – Activation date	865	Integer	5
	Dt	Activation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18
➔ ➔ ➔ Evnt					
	EventTyp	Event type: ▪ 6 – Inactivation date	865	Integer	6
	Dt	Inactivation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18

Full Tradable Instrument – Futures

Full Tradable Instrument – Futures					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
SecList					
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
	RptID	Unique identifier of the Security List Report	964	String	6064632
➔ SecL					
➔ ➔ Instrmt					
	Sym	Symbol	55	String	VX
	ID	Futures symbol	48	String	VX
	Src	Source: ▪ 8 – Exchange symbol	22	String	8
	CFI	CFI code	461	String	FFICSX
	MMY	Series/contract year, month, date (*YYYYMMDD*)	200	MonthYear	20230122
	MatDt	Maturity date (*YYYY-MM-DD*)	541	LocalMktDate	2023-01-22
The number of Evnt blocks present in the message depends on the tradable instrument data. If a tradable instrument has both an Activation Date and Inactivation Date, then two Evnt blocks are present. If an Activation Date exists without a corresponding Inactivation Date, then only one Evnt block is present.					
➔ ➔ ➔ Evnt					
	EventTyp	Event type: ▪ 5 – Activation date	865	Integer	5
	Dt	Activation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18
➔ ➔ ➔ Evnt					
	EventTyp	Event type: ▪ 6 – Inactivation date	865	Integer	6
	Dt	Inactivation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18

Full Tradable Instrument with Listing Trade Source

A version of the Full Tradable Instruments file containing the listing trade source at the tradable instrument level is also available. The layouts are the same, except for a repeating party block at the end of the message. For brevity, only a description and the repeating block are shown below.

Tradable Instruments with Listing Trade Source					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
SecList					
The number of Pty blocks present in the message depends on the number of listing exchanges. One Pty block is present for each Listing Exchange.					
➔ ➔ ➔ Pty					
	ID	Listing exchange	1019	String	XISX
	R	Party role: ▪ 22 – Exchange	1051	Integer	22
➔ ➔ ➔ ➔ Sub					
	ID	Listing date (*YYYY-MM-DD*)	1053	String	2022-05-18
	Typ	Party type: ▪ 27 – Listing date	1054	Integer	27

Derivative and Tradable Instrument Updates

FIX Message	Security Definition Update Security List Update
Subscription Options	Futures Options Options on Futures
Delivery Options	Batch Real time

Overview

The Derivative and Tradable Instrument Updates message contains updates made to OCC's derivatives and tradable instruments (option series and futures contracts) during the business day. One message is created for each derivative or tradable instrument update. The Security Definition Update message layout is used to communicate derivative updates while the Security List Update message layout is used for tradable instrument updates. In both messages, the Update Action field instructs the user how to treat the messages and determines the number of instrument blocks. Updates are available in real time or batch.

- If UpdActn equals A (add), message has one Instrument block listing the new derivative or tradable instrument
- If UpdActn equals M (modify), message has two Instrument blocks: one for the derivative or tradable instrument prior to the update, and one for the updated derivative or tradable instrument
- If UpdActn equals D (delete), message has one Instrument block listing the deleted derivative or tradable instrument.

With Ovation, OCC will now process all corporate actions through a process that will generate new tradable instruments and derivatives, even in instances where the option symbol does not change. These changes and related changes to the option deliverable will be reflected through the corporate action process described in the Corporate Action Processing section.

Add – Option Derivative

Add – Option Derivative					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
SecDefUpd					
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
	RptID	Unique identifier of the Security Definition Update report	964	String	7012055
	Ccy	Currency used for price	15	Currency	USD
	UpdActn	Update action code: ▪ A – Add	980	Character	A
➔ Instrmt					
	Status	Instrument status: ▪ 1 – Active	965	Integer	1
	Sym	Symbol	55	String	CAO
	Desc	Subclassification: ▪ STAN – Standard ▪ FLEX – Flex	107	String	STAN
	CFI	CFI code	461	String	OXASPS
	StrkCcy	Strike currency	947	Currency	USD
	StrkMult	Strike multiplier	967	Float	1
	Mult	Market trade value	231	Float	100
	StrkValu	Strike value	968	Float	100
	SettlOn OpenFlag	Settle on open flag: ▪ Y – Settle on open ▪ N – Settle on close	966	String	Y
	AsgnMeth	Assignment method: ▪ R – Random ▪ P – Pro rata	744	Character	R
	PosLmt	Position limit	970	Integer	7500000
	PPInd	Penny program indicator: ▪ Y – Yes ▪ N – No	CUST	String	Y
➔ ➔ Evnt	The number of Evnt blocks present in the message depends on the derivative data. If a derivative has both an Activation Date and Inactivation Date, then two Evnt blocks are present. If an Activation Date exists without a corresponding Inactivation Date, then only one Evnt block is present.				

Add – Option Derivative					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
	EventTyp	Event type: ▪ 5 – Activation date	865	Integer	5
	Dt	Activation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18
➔➔Pty	The number of Exchange Pty blocks present in the message depends on the number of the exchanges that list the derivative. One Pty block is included for each listing exchange.				
	ID	Listing exchange	1019	String	XASE
	R	Party role: ▪ 22 – Exchange	1051	Integer	22
➔ ➔ ➔ Sub					
	ID	Listing date (*YYYY-MM-DD*)	1053	String	2022-05-18
	Typ	Party type: ▪ 27 – Listing Date	1054	Integer	27
➔ ➔ Pty					
	ID	Clearing corp.	1019	String	OCC
	R	Party role: ▪ 21 – Clearing organization	1051	Integer	21
➔ Undly	If a derivative has more than one delivery component, then an Undly block is included for each delivery component.				
	Sym	Underlying symbol	311	String	CAO
	ID	Underlying CUSIP	309	String	125965103
	Src	Source: ▪ 1 – CUSIP	305	String	1
	CFI	CFI code	463	String	EXXXXX
	AllocPct	Allocation percentage	972	Percentage	100
	Qty	Underlying quantity	879	Quantity	100
	SettlTyp	Settlement type: ▪ 1 indicates T+0 ▪ 2 indicates T+1 ▪ 3 indicates T+2	975	Integer	3

Add – Option Derivative					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
	SetMeth	Settlement method: - BTOB – Broker to broker - CADF – Cash difference - CAFX – Cash fixed - CCC – Correspondent clearing corp. - POST – Positional	1039	String	CCC
	SettlStat	Settlement status: - 1 – Regular settlement - 2 – Delayed settlement	988	String	1
Cash Amount and Cash Type are only included for Settlement Methods Cash difference and Cash fixed.					
	CashAmt	Underlying amount per contract	973	Amt	1.25
	CashTyp	Underlying cash type: - DIFF – Cash differential - FIXED – Fixed cash amount	974	String	DIFF
If a delivery component has all unknown values, the Undly block has only one tag.					
	OptA	Underlying optional attribute: - U – Unknown	317	Character	U

Add – Futures Derivative

Add – Futures Derivative					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
SecDefUpd					
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
	RptID	Unique identifier of the Security Definition Update report	964	String	22176
	Ccy	Currency used for price	15	Currency	USD
	UpdActn	Update action code: ▪ A – Add	980	Character	A
➔ Instrmt					
	Status	Instrument status: ▪ 1 – Active	965	Integer	1
	Sym	Symbol	55	String	VX
	ID	Futures symbol	48	String	VX
	Src	Source: ▪ 8 – Exchange symbol	22	String	8
	CFI	CFI code	461	String	FFICSX
	Mult	Market trade value	231	Float	1000
	SettlOn OpenFlag	Settle on open flag: ▪ Y – Settle on open ▪ N – Settle on close	966	String	Y
➔ ➔ Evnt	The number of Evnt blocks present in the message depends on the derivative data. If a derivative has both an Activation Date and Inactivation Date, then two Evnt blocks are present. If an Activation Date exists without a corresponding Inactivation Date, then only one Evnt block is present.				
	EventTyp	Event Type: ▪ 5 – Activation date	865	Integer	5
	Dt	Activation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18
➔ ➔ Evnt					
	EventTyp	Event type: ▪ 6 – Inactivation date	865	Integer	6
	Dt	Inactivation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18
➔ ➔ Pty					
	ID	Listing exchange	1019	String	XCBF

Add – Futures Derivative					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
	R	Party role: ▪ 22 – Exchange	1051	Integer	22
➔ ➔ ➔ Sub					
	ID	Listing date (*YYYY-MM-DD*)	1053	String	2022-05-18
	Typ	Party type: ▪ 27 – Listing Date	1054	Integer	27
➔ ➔ Pty					
	ID	Clearing corp.	1019	String	OCC
	R	Party role: ▪ 21 – Clearing organization	1051	Integer	21
➔ Undly	If a derivative has more than one delivery component, then an Undly block is included for each delivery component.				
	Sym	Underlying symbol	311	String	VIX
	ID	Underlying CUSIP	309	String	12497k100
	Src	Source: ▪ 1 – CUSIP	305	String	1
	CFI	CFI code	463	String	MRIXXX
	AllocPct	Allocation percentage	972	Percentage	100.000000
	Qty	Underlying quantity	879	Quantity	1000.000000
	SetMeth	Settlement method: ▪ BTOB – Broker to broker ▪ CADF – Cash difference ▪ CAFX – Cash fixed ▪ CCC – Correspondent clearing corporation	1039	String	CADF
	SettlStat	Settlement status: ▪ 1 – Regular settlement ▪ 2 – Delayed settlement	988	String	1
Cash Amount and Cash Type are only included for Settlement Methods Cash difference and Cash fixed.					
	CashAmt	Underlying amount per contract	973	Amt	1.25
	CashTyp	Underlying cash type: ▪ DIFF – Cash differential ▪ FIXED – Fixed cash amount	974	String	DIFF
If a delivery component has all unknown values, the Undly block has only one tag.					

Add – Futures Derivative					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
	OptA	Underlying optional attribute: ▪ U – Unknown	317	Character	U

Modify – Option Derivative

Modify – Option Derivative					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
SecDefUpd					
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
	RptID	Unique identifier of the Security Definition Update report	964	String	7012047
	Ccy	Currency used for price	15	Currency	USD
	UpdActn	Update action code: ▪ M – Modify	980	Character	M
➔ Instrmt					
	Status	Instrument status: ▪ 1 – Active ▪ 2 – Inactive	965	Integer	2
	Sym	Symbol	55	String	NUE
	CFI	CFI code	461	String	OXXXXXX
➔ ➔ Pty					
	ID	Clearing corp.	1019	String	OCC
	R	Party role: ▪ 21 – Clearing organization	1051	Integer	21
➔ Instrmt					
	Status	Instrument status: ▪ 1 – Active ▪ 2 – Inactive	965	Integer	1
	Sym	Symbol	55	String	NUE
	Desc	Subclassification: ▪ STAN – Standard ▪ FLEX – Flex	107	String	STAN
	CFI	CFI code	461	String	OXASPS
	StrkCcy	Strike currency	947	Currency	USD
	StrkMult	Strike multiplier	967	Float	1
	Mult	Market trade value	231	Float	100
	StrkValu	Strike value	968	Float	100

Modify – Option Derivative					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
	SettlOn OpenFlag	Settle on open flag: ▪ Y – Settle on open ▪ N – Settle on close	966	String	Y
	AsgnMeth	Assignment method: ▪ R – Random ▪ P – Pro rata	744	Character	R
	PosLmt	Position limit	970	Integer	7500000
	PPInd	Penny program indicator: ▪ Y – Yes ▪ N – No	CUST	String	Y
➔ ➔ Evnt	The number of Evnt blocks present in the message depends on the derivative data. If a derivative has both an Activation Date and Inactivation Date, then two Evnt blocks are present. If an Activation Date exists without a corresponding Inactivation Date, then only one Evnt block is present.				
	EventTyp	Event type: ▪ 5 – Activation date	865	Integer	5
	Dt	Activation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18
➔ ➔ Evnt					
	EventTyp	Event type: ▪ 6 – Inactivation date	865	Integer	6
	Dt	Inactivation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18
➔ ➔ Pty	The number of Exchange Pty blocks present in the message depends on the number of the exchanges that list the derivative. One Pty block is included for each listing exchange.				
	ID	Listing exchange	1019	String	XASE
	R	Party role: ▪ 22 – Exchange	1051	Integer	22
➔ ➔ ➔ Sub					
	ID	Listing date (*YYYY-MM-DD*)	1053	String	2022-05-18
	Typ	Party type: ▪ 27 – Listing Date	1054	Integer	27
➔ ➔ Pty					
	ID	Clearing corp.	1019	String	OCC
	R	Party role: ▪ 21 – Clearing organization	1051	Integer	21

Modify – Option Derivative					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
➔ Undly	If a derivative has more than one delivery component, then an Undly block is included for each delivery component.				
	Sym	Underlying symbol	311	String	NUE
	ID	Underlying CUSIP	309	String	670346105
	Src	Source: ▪ 1 – CUSIP	305	String	1
	CFI	CFI code	463	String	EXXXXX
	AllocPct	Allocation percentage	972	Percentage	100
	Qty	Underlying quantity	879	Quantity	100
	SettlTyp	Settlement type: ▪ 1 indicates T+0 ▪ 2 indicates T+1 ▪ 3 indicates T+2	975	Integer	3
	SetMeth	Settlement method: ▪ BTOB – Broker to broker ▪ CADF – Cash difference ▪ CAFX – Cash fixed ▪ CCC – Correspondent clearing corp. ▪ POST – Positional	1039	String	CCC
	SettlStat	Settlement status: ▪ 1 – Regular settlement ▪ 2 – Delayed settlement	988	String	1
Cash Amount and Cash Type are only included for Settlement Methods Cash difference and Cash fixed.					
	CashAmt	Underlying amount per contract	973	Amt	1.25
	CashTyp	Underlying cash type: ▪ DIFF – Cash differential ▪ FIXED – Fixed cash amount	974	String	DIFF
If a delivery component has all unknown values, the Undly block has only one tag.					
	OptA	Underlying optional attribute: ▪ U – Unknown	317	Character	U
➔ ➔ UndAID	In the event of a symbol change and/or CUSIP change, an Underlying Security Alternate Identifier Group (UndSecAltIDGrp) subcomponent is included prior to the effective date of the change(s). Once the change(s) is effective, the subcomponent(s) no longer appears in the message.				
	AltID	Pending underlying symbol	458	String	NUX

Modify – Option Derivative					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
	AltIDSrc	Source: ▪ 8 – Symbol	459	String	8
➔ ➔ UndAID					
	AltID	Pending underlying CUSIP	458	String	670345678
	AltIDSrc	Source: ▪ 1 – CUSIP	459	String	1

Modify – Futures Derivative

Modify – Futures Derivative					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
SecDefUpd					
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
	RptID	Unique identifier of the Security Definition Update report	964	String	7012057
	Ccy	Currency used for price	15	Currency	USD
	UpdActn	Update action code: ▪ M – Modify	980	Character	M
➔ Instrmt					
	Status	Instrument status: ▪ 1 – Active ▪ 2 – Inactive	965	Integer	2
	Sym	Symbol	55	String	VX
	ID	Futures symbol	48	String	VX
	Src	Source: ▪ 8 – Exchange symbol	22	String	8
	CFI	CFI code	461	String	FFICSX
➔ ➔ Pty					
	ID	Clearing corp.	1019	String	OCC
	R	Party role: ▪ 21 – Clearing organization	1051	Integer	21
➔ Instrmt					
	Status	Instrument status: ▪ 1 – Active ▪ 2 – Inactive	965	Integer	1
	Sym	Symbol	55	String	VX
	ID	Futures symbol	48	String	VX
	Src	Source: ▪ 8 – Exchange symbol	22	String	8
	CFI	CFI code	461	String	FFICSX
	Mult	Market trade value	231	Float	1000

Modify – Futures Derivative					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
	SettlOn OpenFlag	Settle on open flag: ▪ Y – Settle on open ▪ N – Settle on close	966	String	Y
➔ ➔ Evnt	The number of Evnt blocks present in the message depends on the derivative data. If a derivative has both an Activation Date and Inactivation Date, then two Evnt blocks are present. If an Activation Date exists without a corresponding Inactivation Date, then only one Evnt block is present.				
	EventTyp	Event Type: ▪ 5 – Activation date	865	Integer	5
	Dt	Activation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18
➔ ➔ Evnt					
	EventTyp	Event type: ▪ 6 – Inactivation date	865	Integer	6
	Dt	Inactivation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18
➔ ➔ Pty					
	ID	Listing exchange	1019	String	XCBF
	R	Party role: ▪ 22 – Exchange	1051	Integer	22
➔ ➔ ➔ Sub					
	ID	Listing date (*YYYY-MM-DD*)	1053	String	2022-05-18
	Typ	Party type: ▪ 27 – Listing Date	1054	Integer	27
➔ ➔ Pty					
	ID	Clearing corp.	1019	String	OCC
	R	Party role: ▪ 21 – Clearing organization	1051	Integer	21
➔ Undly	If a derivative has more than one delivery component, then an Undly block is included for each delivery component.				
	Sym	Underlying symbol	311	String	VIX
	ID	Underlying CUSIP	309	String	12497K100
	Src	Source: ▪ 1 – CUSIP	305	String	1
	CFI	CFI code	463	String	MRIXXX
	AllocPct	Allocation percentage	972	Percentage	100

Modify – Futures Derivative					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
	Qty	Underlying quantity	879	Quantity	1000
	SettlTyp	Settlement type: ▪ 1 indicates T+0 ▪ 2 indicates T+1 ▪ 3 indicates T+2	975	Integer	2
	SetMeth	Settlement method: ▪ BTOB – Broker to broker ▪ CADF – Cash difference ▪ CAFX – Cash fixed ▪ CCC – Correspondent clearing corporation	1039	String	CADF
	SettlStat	Settlement status: ▪ 1 – Regular settlement ▪ 2 – Delayed settlement	988	String	1
Cash Amount and Cash Type are only included for Settlement Methods Cash difference and Cash fixed.					
	CashAmt	Underlying amount per contract	973	Amt	1.25
	CashTyp	Underlying cash type: ▪ DIFF – Cash differential ▪ FIXED – Fixed cash amount	974	String	DIFF
If a delivery component has all unknown values, the Undly block has only one tag.					
	OptA	Underlying optional attribute: ▪ U – Unknown	317	Character	U
➔ ➔ UndAID	In the event of a symbol change and/or CUSIP change, an Underlying Security Alternate Identifier Group (UndSecAltIDGrp) subcomponent is included prior to the effective date of the change(s). Once the change(s) is effective, the subcomponent(s) no longer appears in the message.				
	AltID	Pending underlying symbol	458	String	VX
	AltIDSrc	Source: ▪ 8 – Symbol	459	String	8
➔ ➔ UndAID					
	AltID	Pending underlying CUSIP	458	String	670345678
	AltIDSrc	Source: ▪ 1 – CUSIP	459	String	1

Delete – Option Derivative

Delete – Option Derivative					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
SecDefUpd					
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
	RptID	Unique identifier of the Security Definition Update report	964	String	7012398
	UpdActn	Update action code: ▪ D – Delete	980	Character	D
➔ Instrmt					
	Status	Instrument status: ▪ 2 – Inactive	965	Integer	2
	Sym	Symbol	55	String	MSQ
	CFI	CFI code	461	String	OXXXXXX
➔ ➔ Pty					
	ID	Clearing corp.	1019	String	OCC
	R	Party role: ▪ 21 – Clearing organization	1051	Integer	21

Delete – Futures Derivative

Delete – Futures Derivative					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
SecDefUpd					
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
	RptID	Unique identifier of the Security Definition Update report	964	String	7012398
	UpdActn	Update action code: ▪ D – Delete	980	Character	D
➔ Instrmt					
	Status	Instrument status: ▪ 2 – Inactive	965	Integer	2
	Sym	Symbol	55	String	VX
	ID	Futures symbol	48	String	VX
	Src	Source: ▪ 8 – Exchange symbol	22	String	8
	CFI	CFI code	461	String	FFICSX
➔ ➔ Pty					
	ID	Clearing corp.	1019	String	OCC
	R	Party role: ▪ 21 – Clearing organization	1051	Integer	21

Add – Option Tradable Instrument

Add – Option Tradable Instrument					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
SecListUpd					
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
	RptID	Unique identifier of the Security List Update Report	964	String	450044140
	UpdActn	Update action code: ▪ A – Add	980	Character	A
➔ SecL					
➔ ➔ Instrmt					
	Status	Instrument status: ▪ 1 – Active	965	Integer	1
	Sym	Symbol	55	String	OSO
	CFI	CFI code	461	String	OCASPS
	MMY	Series/contract year, month, date (*YYYYMMDD*)	200	MonthYear	20230122
	MatDt	Maturity date (*YYYY-MM-DD*)	541	LocalMktDate	2023-01-22
	StrkPx	Strike price	202	Price	15
➔ ➔ ➔ Evnt	The number of Evnt blocks present in the message depends on the tradable instrument data. If a tradable instrument has both an Activation Date and Inactivation Date, then two Evnt blocks are present. If an Activation Date exists without a corresponding Inactivation Date, then only one Evnt block is present.				
	EventTyp	Event type: ▪ 5 – Activation date	865	Integer	5
	Dt	Activation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18

Add – Futures Tradable Instrument

Add – Futures Tradable Instrument					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
SecListUpd					
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
	RptID	Unique identifier of the Security List Update Report	964	String	7071458
	UpdActn	Update action code: ▪ A – Add	980	Character	A
➔ SecL					
➔ ➔ Instrmt					
	Status	Instrument status: ▪ 1 – Active	965	Integer	1
	Sym	Symbol	55	String	VX
	ID	Futures Symbol	48	String	VX
	Src	Source: ▪ 8 – Exchange symbol	22	String	8
	CFI	CFI code	461	String	FFICSX
	MMY	Series/contract year, month, date (*YYYYMMDD*)	200	MonthYear	20230122
	MatDt	Maturity date (*YYYY-MM-DD*)	541	LocalMktDate	2023-01-22
➔ ➔ ➔ Evnt	The number of Evnt blocks present in the message depends on the tradable instrument data. If a tradable instrument has both an Activation Date and Inactivation Date, then two Evnt blocks are present. If an Activation Date exists without a corresponding Inactivation Date, then only one Evnt block is present.				
	EventTyp	Event type: ▪ 5 – Activation date	865	Integer	5
	Dt	Activation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18

Modify – Option Tradable Instrument

Modify – Option Tradable Instrument					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
SecListUpd					
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
	RptID	Unique identifier of the Security List Update Report	964	String	7074360
	CorpActn	Corporate Action code More than one code can be included a message.	292	String	
	UpdActn	Update action code: ▪ M – Modify	980	Character	M
➔ SecL					
➔ ➔ Instrmt					
	Status	Instrument status: ▪ 1 – Active ▪ 2 – Inactive	965	Integer	2
	Sym	Symbol	55	String	IWO
	CFI	CFI code	461	String	OCXXXX
	MMY	Series/contract year, month, date (*YYYYMMDD*)	200	MonthYear	20230122
	MatDt	Maturity date (*YYYY-MM-DD*)	541	LocalMktDate	2023-01-22
	StrkPx	Strike price	202	Price	75
➔ ➔ ➔ Evnt	Evnt block will be repeated for each Listing Exchange that has designated the series as Closing Only.				
	EventTyp	Event type: ▪ 100 – Closing only	865	Integer	100
	Txt	Listing exchange	868	String	XCBO
➔ ➔ ➔ Evnt					
	EventTyp	Event type: ▪ 5 – Activation date	865	Integer	5
	Dt	Activation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18
➔ ➔ Instrmt					

Modify – Option Tradable Instrument					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
	Status	Instrument status: ▪ 1 – Active ▪ 2 – Inactive	965	Integer	1
	Sym	Symbol	55	String	IWO
	CFI	CFI code	461	String	OCASPS
	MMY	Series/contract year, month, date (*YYYYMMDD*)	200	MonthYear	20230122
	MatDt	Maturity date (*YYYY-MM-DD*)	541	LocalMktDate	2023-01-22
	StrkPx	Strike price	202	Price	75
➔ ➔ ➔ Evnt	Evnt block will be repeated for each Listing Exchange that has designated the series as Closing Only.				
	EventTyp	Event type: ▪ 100 – Closing only	865	Integer	100
	Txt	Listing exchange	868	String	XCBO
➔ ➔ ➔ Evnt	The number of Evnt blocks present in the message depends on the tradable instrument data. If a tradable instrument has both an Activation Date and Inactivation Date, then two Evnt blocks are present. If an Activation Date exists without a corresponding Inactivation Date, then only one Evnt block is present.				
	EventTyp	Event type: ▪ 5 – Activation date	865	Integer	5
	Dt	Activation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18
➔ ➔ ➔ Evnt					
	EventTyp	Event type: ▪ 6 – Inactivation date	865	Integer	6
	Dt	Inactivation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18

Modify – Futures Tradable Instrument

Modify – Futures Tradable Instrument					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
SecListUpd					
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
	RptID	Unique identifier of the Security List Update Report	964	String	7074438
	CorpActn	Corporate Action code More than one code can be included a message.	292	String	
	UpdActn	Update action code: ▪ M – Modify	980	Character	M
➔ SecL					
➔ ➔ Instrmt					
	Status	Instrument status: ▪ 1 – Active ▪ 2 – Inactive	965	Integer	2
	Sym	Symbol	55	String	VX
	ID	Futures Symbol	48	String	VX
	Src	Source: ▪ 8 – Exchange symbol	22	String	8
	CFI	CFI code	461	String	FFICSX
	MMY	Series/contract year, month, date (*YYYYMMDD*)	200	MonthYear	20230122
	MatDt	Maturity date (*YYYY-MM-DD*)	541	LocalMktDate	2023-01-22
➔ ➔ ➔Evnt					
	EventTyp	Event type: ▪ 5 – Activation date	865	Integer	5
	Dt	Activation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18
➔ ➔ Instrmt					
	Status	Instrument status: ▪ 1 – Active ▪ 2 – Inactive	965	Integer	1
	Sym	Symbol	55	String	VX

Modify – Futures Tradable Instrument					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
	ID	Futures Symbol	48	String	VX
	Src	Source: ▪ 8 – Exchange symbol	22	String	8
	CFI	CFI code	461	String	FFICSX
	MMY	Series/contract year, month, date (*YYYYMMDD*)	200	MonthYear	20230122
	MatDt	Maturity date (*YYYY-MM-DD*)	541	LocalMktDate	2023-01-22
The number of Evnt blocks present in the message depends on the tradable instrument data. If a tradable instrument has both an Activation Date and Inactivation Date, then two Evnt blocks are present. If an Activation Date exists without a corresponding Inactivation Date, then only one Evnt block is present.					
➔ ➔ ➔ Evnt					
	EventTyp	Event type: ▪ 5 – Activation date	865	Integer	5
	Dt	Activation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18
➔ ➔ ➔ Evnt					
	EventTyp	Event type: ▪ 6 – Inactivation date	865	Integer	6
	Dt	Inactivation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18

Delete – Option Tradable Instrument

Delete – Option Tradable Instrument					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
SecListUpd					
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
	RptID	Unique identifier of the Security List Update Report	964	String	7075520
	UpdActn	Update action code: ▪ D – Delete	980	Character	D
➔ SecL					
➔ ➔ Instrmt					
	Status	Instrument status: ▪ 2 – Inactive	965	Integer	2
	Sym	Symbol	55	String	WRV
	CFI	CFI code	461	String	OCXXXX
	MMY	Series/contract year, month, date (*YYYYMMDD*)	200	MonthYear	20230122
	MatDt	Maturity date (*YYYY-MM-DD*)	541	LocalMktDate	2023-01-22
	StrkPx	Strike price	202	Price	47.500000
➔ ➔ ➔ Evnt					
	EventTyp	Event type: ▪ 5 – Activation date	865	Integer	5
	Dt	Inactivation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18

Delete – Futures Tradable Instrument

Delete – Futures Tradable Instrument					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
SecListUpd					
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
	RptID	Unique identifier of the Security List Update Report	964	String	7072350
	UpdActn	Update action code: ▪ D – Delete	980	Character	D
➔ SecL					
➔ ➔ Instrmt					
	Status	Instrument status: ▪ 2 – Inactive	965	Integer	2
	Sym	Symbol	55	String	VX
	ID	Futures Symbol	48	String	VX
	Src	Source: ▪ 8 – Exchange symbol	22	String	8
	CFI	CFI code	461	String	FFICSX
	MMY	Series/contract year, month, date (*YYYYMMDD*)	200	MonthYear	20230122
	MatDt	Maturity date (*YYYY-MM-DD*)	541	LocalMktDate	2023-01-22
➔ ➔ ➔ Evnt					
	EventTyp	Event type: ▪ 5 –Activation date	865	Integer	5
	Dt	Inactivation date (*YYYY-MM-DD*)	866	LocalMktDate	2022-05-18

Implementation Considerations

Corporate Actions Processing

Derivatives

A Security Definition Update message with an Update Action of Add is generated for the new derivative if it does not already exist. This message includes a single Instrument block with a status of Active. No notification is made to inactivate the original derivative since OCC will continue to maintain the derivative as active for an undetermined amount of time. If the derivative is made inactive at some later date, the inactivation will be sent to DDS subscribers at that time, but the relationship to the corporate action will not be communicated.

Tradable Instruments

In addition to the changes to corporate action code indicators, additional considerations must be defined for Corporate Actions processing. Due to the way that a Corporate Action is processed in the Ovation system, a Corporate Action adjustment (such as a 2:1 split) that requires a new instrument to be listed by OCC would create the following SecListUpd message flow:

A Security List Update message with an Update Action of Modify is generated to show the modification of the Inactivate Date on the old tradable instrument. This message includes two Instrument blocks: one with a status of 2 (Old) and another with a status of 1 (New).

A Security List Update message with an Update Action of Add is generated for the new tradable instrument (series or contract). This message includes a single Instrument block with a status of 1 (New).

A Security List Update message with an Update Action of Modify and the appropriate Corporate Action code is generated to show the relationship between the newly activated instrument and the newly inactivated instrument. This message includes two Instrument blocks: One with a status of 2 (Old) and another with a status of 1 (New). A message can contain multiple corporate action codes.

Corporate Action Codes

Corporate Action Type	CorpActn Tag Enumeration
Cash Dividend	F
Stock Dividend	G
Non-Integer Stock Split	H
Reverse Stock Split	I
Standard-Integer Stock Split	J
Position Consolidation	K
Liquidation Reorganization	L
Merger Reorganization	M

Corporate Action Type	CorpActn Tag Enumeration
Rights Offering	N
Spinoff	P
Warrant	R
Special Action / Other	S
Symbol Change Name Change	T
CUSIP	U
Multiple types applicable Example: Position Consolidation/Symbol Conversion	K T

Eligible Securities

FIX Message	Security Definition
Subscription Options	Equity
Delivery Options	Batch File

Overview

Eligible securities information is available on the Security Definition Report. The Eligible Securities file provides a list of all securities which are eligible for stock loan and/or collateral. The message includes the symbol and CUSIP for each security and is available on the effective date.

Eligible Securities

Eligible Securities					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
SecDef					
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
	RptID	Unique identifier of the Eligible Security Report	964	String	421
➔ Instrmt					
	Sym	Security symbol	55	String	AET
	ID	CUSIP	48	String	00817Y108
	Src	Source: ▪ 1 – CUSIP	22	String	1
	Prod	Product type: ▪ 5 – Equity	460	Integer	5
➔ MktSegGrp	The number of Market Segment blocks depends on the number of programs for which each security is eligible. A message includes one Market Segment block for each program.				
	MktSegID	Market segment: ▪ COLLATERAL – Eligible for Collateral ▪ STOCKLOAN – Eligible for Stock Loan	1300	String	STOCKLOAN

Open Interest

FIX Message	Market Data Full Report
Subscription Options	Futures Options Options on Futures
Delivery Options	Batch File

Overview

Open Interest information is available on the Market Data Full Report. For each tradable instrument, one message is created indicating the open interest quantity. If the tradable instrument has an open interest quantity of 0 (no positions), the process still creates an Open Interest message.

Open Interest – Options

Open Interest – Options					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
MktDataFull					
	RptID	Unique identifier of the Open Interest Report	963	String	6137148
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
➔ Instrmt					
	Sym	Symbol	55	String	IBM
	CFI	CFI code	461	String	OPASPS
	MMY	Series/contract year, month, date (*YYYYMMDD*)	200	MonthYear	20221013
	MatDt	Expiration date (*YYYY-MM-DD*)	541	LocalMktDate	2022-05-18
	StrkPx	Strike price	202	Price	110
	StrkCcy	Strike currency	947	Currency	USD
	StrkMult	Strike multiplier	967	Float	1
	Mult	Market trade value	231	Float	100
	StrkValu	Strike value	968	Float	100
➔ Full					
	Typ	Market data entry type: ▪ C – Open interest	269	Character	C
	Sz	Market data entry size	271	Quantity	451

Open Interest – Futures

Open Interest – Futures					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
MktDataFull					
	RptID	Unique identifier of the Open Interest Report	963	String	6137148
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
➔ Instrmt					
	Sym	Symbol	55	String	VX
	ID	Futures symbol	48	String	VX
	Src	Source: ▪ 8 – Exchange symbol	22	String	8
	CFI	CFI code	461	String	FFICSX
	MMY	Series/contract year, month, date (*YYYYMMDD*)	200	MonthYear	20221019
	MatDt	Expiration date (*YYYY-MM-DD*)	541	LocalMktDate	2022-10-19
	Mult	Market trade value	231	Float	1000
➔ Full					
	Typ	Market data entry type: ▪ C – Open interest	269	Character	C
	Sz	Market data entry size	271	Quantity	143521

Prices

FIX Message	Market Data Snapshot Full Refresh Report
Subscription Options	Equity/Index Options OCC-Cleared Futures Options on Futures
Delivery Options	Batch file

Overview

Price information is available on the Market Data Snapshot Full Refresh (Market Data Full) Report. A price message is created for every active tradable instrument. Prices Reports include FLEX options for their respective product or tradable instrument.

Prices – Options

Prices – Options					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
MktDataFull					
	RptID	Unique identifier of the Prices Report	963	String	6009551
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
➔ Instrmt					
	Sym	Symbol	55	String	SPX
	CFI	CFI code	461	String	OCASPS
	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	105
	StrkCcy	Strike currency	947	Currency	USD
	StrkMult	Strike multiplier	967	Float	1
	Mult	Market trade value	231	Float	100
	StrkValu	Strike value	968	Float	100
➔ Full					
	Typ	Market data entry type: ▪ 5 – Close price	269	Character	5
	Px	Market data entry price (Mark price)	270	Price	0.104192
	Ccy	Currency used for price	15	Currency	USD
	PxDelta	Price delta	811	Float	0.96
	Dt	Market data entry date (*YYYY-MM-DD*)	272	UTCDateOnly	2022-05-17
➔ Full					
	Typ	Market data entry type: ▪ D – Composite underlying price	269	Character	D
	Px	Market data entry price (Underlying composite close price)	270	Price	87.420000
	Dt	Market data entry date (*YYYY-MM-DD*)	272	UTCDateOnly	2022-05-17

Prices – Options					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
➔ Full	A third Full component block is present for settle on open tradable instrument when the current business date equals the expiration date.				
	Typ	Market data entry type: ▪ 4 – Open price	269	Character	4
	Px	Market data entry price (Underlying composite open price)	270	Price	87.150000
	Dt	Market data entry date (*YYYY-MM-DD*)	272	UTCDateOnly	2022-05-17

Prices – Futures

Prices – Futures					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
MktDataFull					
	RptID	Unique identifier of the Prices Report	963	String	6091826
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-17
➔ Instrmt					
	Sym	Symbol	55	String	VX
	ID	Futures symbol	48	String	VX
	Src	Source: ▪ 8 – Exchange symbol	22	String	8
	CFI	CFI code	461	String	FFICSX
	MMY	Series/contract year, month, date (*YYYYMMDD*)	200	MonthYear	20220518
	MatDt	Expiration date (*YYYY-MM-DD*)	541	LocalMktDate	2022-05-18
	Mult	Market trade value	231	Float	1000
➔ Full					
	Typ	Market data entry type: ▪ 6 – Settlement price	269	Character	6
	Px	Market data entry price (Settlement price) (Could be negative for futures only)	270	Price	22.52
	Ccy	Currency used for price	15	Currency	USD
	PxDelta	Price delta	811	Float	1
	Dt	Market data entry date (*YYYY-MM-DD*)	272	UTCDateOnly	2022-05-17
➔ Full					
	Typ	Market data entry type: ▪ S – Swap value factor	269	Character	S
	Px	Market data entry price (Swap point value)	270	Price	0.22
	Ccy	Currency used for price	15	Currency	USD
	Dt	Market data entry date (*YYYY-MM-DD*)	272	UTCDateOnly	2022-05-17

Implementation Considerations

General

All Option Price Reports include flex options for their respective product set. For example, the Equity/Index Option Prices messages include prices for both standard and flex equity/index options.

Full Block

The <Full> block for Options and Futures Price records breaks down as follows:

Options

Instance #1 – Current mark price (calculated price of the option).

Instance #2 – Current settlement price (calculated price of the underlying component).

Optional

Instance #3 – Current open settlement price (for settle on open option series only).

This block is present for settle on open series when a tradable instrument is expiring that day.

Prices – Early Composite Underlying

FIX Message	Market Data Snapshot Full Refresh Report
Subscription Option	Underlying Composite Equity Options
Delivery Options	Batch File

Overview

Early Composite Underlying Price information is available on the Market Data Snapshot Full Refresh (Market Data Full) Report. These prices are extracted from the price vendors at a given time and written unedited into this report. These are not finalized prices.

One price message is created for each equity option. This message is available on a daily basis.

Prices – Early Composite Underlying

Prices – Early Composite Underlying					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
MktDataFull					
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
➔ Instrmt					
	Sym	Symbol	55	String	IBM
	CFI	CFI code	461	String	OXASPS
➔ Full					
	Px	Unedited composite price	270	Price	81.98
	Typ	Market data entry type: ▪ P – Early price	269	Character	P
	Ccy	Currency used for price	15	Currency	USD

Prices – Final Composite Underlying

FIX Message	Market Data Snapshot Full Refresh Report
Subscription Option	Equity Options Index Options
Delivery Options	Batch File

Overview

Finalized composite underlying price information is available on the Market Data Snapshot Full Refresh (Market Data Full) Report. A price message is created for every active equity option and index option. These prices are the final published option composite prices.

Prices – Final Composite Underlying

Prices – Final Composite Underlying					
Report/Component Block	**Field Name**	**Data/Enumerations**	**FIX Tag**	**Data Type**	**Sample**
MktDataFull					
	RptID	Unique identifier of the Prices Report	963	String	6009551
	BizDt	Clearing business date (*YYYY-MM-DD*)	715	LocalMktDate	2022-05-18
➔ Instrmt					
	Sym	Symbol	55	String	IBM
	CFI	CFI code	461	String	EXXXXX
	MatDt	Expiration date (*YYYY-MM-DD*) (Only displays for underlying composites with expiring contracts)	541	LocalMktDate	2022-05-18
➔ Full					
	Typ	Market data entry type: ▪ D – Underlying composite price	269	Character	D
	Px	Final edited closing price	270	Price	81.98
	Dt	Market data entry date (*YYYY-MM-DD*)	272	UTCDateOnly	2022-05-17
➔ Full					
	Typ	Market data entry type: ▪ 4 – Open price	269	Character	4
	Px	Market data entry price (Underlying composite open price)	270	Price	87.150000
	Dt	Market data entry date (*YYYY-MM-DD*)	272	UTCDateOnly	2022-05-17

Implementation Considerations

General

All Option Final Underlying Composite Price Reports include flex options for their respective product set. For example, the Equity and Index Option Composite Price messages include prices for both standard and flex equity/index options.

Full Block

The <Full> block for Option Composite Price records breaks down as follows:

Instance #1 – Finalized, edited, published option composite price

Optional

Instance #2 – Maturity Date (MatDt) only displays for underlying composites with expiring contracts.

Instance #3 – Finalized, edited, published, settle on open price. Settle on open price is provided for options which are expiring today.

Revision History

Edition	Date	Edition Updates
1.0	11/28/2022	Initial edition.
1.1	12/15/2023	Revised the description of the Eligible Securities message changes in the “What’s New With the Ovation Platform?” section.
1.2	02/16/2024	Removed reference to treatment of insignificant white space characters from the “DDS Market Data Output Changes” table.