Trading Summary Report

The following generated files will be modified to support the covered features:

- MXOptionsTradingSummary.csv.gz
- MXFuturesTradingSummary.csv.gz

The following field is introduced before the field NumberOfLegs:

Field Name	Definition	Field Format	Values	Changes
StrategyType	Type of strategy	“”/C/S/V/R	Strategy Type C=Classic R=CoveredReferenceFixed S=Strip V=CoveredRegularFixed “”= if not a strategy	New field

The block following the field NumberOfLegs will be modified as follow:

There are always 40 legs. The serial LegExternalSymbol_n;LegVerb_n;LegRatioOrDelta_n;LegPrice_N;LegPriceType_n will be repeated for each leg. These three fields are empty (“”) if the instrument is not a strategy or if it is a strategy with less than 40 legs.				
LegExternalSymbol_n	Instrument leg n external symbol	“”/Alphanumeric	“”= if not a strategy or strategy less than 40 legs	No change
LegVerb_n	Instrument leg n verb	“”/B/S	B=Buy S=Sell “”= if not a strategy or strategy less than 40 legs	No change

LegRatioOrDelta_n	Instrument leg n ratio or delta (Quantity of a specific leg order in a strategy)	“”/Numeric	“”= if not a strategy or strategy less than 40 legs	New meaning
LegPrice_n	Fixed price for this leg	“”/Numeric	“”= if not a strategy or not a fixed price leg or strategy less than 40 legs	New field
LegPriceType_n	Indicates if the leg has a fixed price or a variable price	“”/F/V	F = Fixed Price V = Variable Price “”= if not a strategy or strategy less than 40 legs	New field

Other changes introduced at the same time

Field Name	Definition	Field Format	Values	Changes
TickPrice	Instrument tick	“”/Numeric	Tick Price of the instrument “”= Price comes from a tick table	New field

StrategyCode	Defines the type of strategy	""/Alphanumeric	""= if not a strategy 20=option 2 call combination 21=option call put combination 22=option 2 put combination 30=option 3 call combination 33=option 3 put combination 3X=option 3 leg call put combination 40=option 4 call combination 44=option 4 put combination 4X=option 4 leg call put combination B1=1yr bundle (can be white, red, or green pack) B2=2yr bundle B3=3yr bundle BB=bond future butterfly BC=call butterfly BP=put butterfly BS=box spread CA=Corra-Corra 3x1M to 3M CB=Corra-BAX CC=call condor CK=Corra-Corra CP=put condor CX=Corra-BAX 1 yr bundle spread	New field

			DC=diagonal call spread DP=diagonal put spread F2=future 2 legs F3=future 3 legs F4=future 4 legs FB=future butterfly FC=future condor FD=future equity roll spread FE=future call combination FF=future put combination FG=future 2 call combination FH=future call put combination FI=future 2 put combination FJ=2 future 1 call combination FK=2 future 1 put combination FL=future 3 call combination FM=future 3 option combination FO=future 3 put combination FP=2 future 2 call combination FQ=2 future call put combination FR=bond future curve trade FS=future rates roll spread FT=future curve roll	

			FU=2 future 2 put combination FV=3 future 1 call combination FW=3 future 1 put combination FZ=future rates roll spread (not implied) GT=guts HC=ratio call spread 1x3 HP=ratio put spread 1x3 IB=iron butterfly IC=iron condor LC=call ladder LP=put ladder MC=call spread vs higher strike put MP=put spread vs lower strike call NC=call spread vs lower strike put NE=custom strategy NP=put spread vs higher strike call SC=call spread SG=strangle SP=put spread ST=straddle TC=ratio call spread 1x2 TP=ratio put spread 1x2 TS=diagonal straddle spread	

			YL=synthetic	
ContractSize	Defines the quantity of an underlying per contract	“”/Numeric	“”= if a strategy	New field
Market Flow	Defines the type of instrument	Alphanumeric	First Letter - Type of Instrument F=Futures P=Options on Futures O=Options S=Basis on Close U=Strategies on Options on Futures V=Strategies on Futures W=Strategies on Options Y=Strategies on Inter Commodities Second Letter - Type of Underlying U=Short Term Interest Rate X=Index E=Equities C=Currency B=Bonds A=ETF Z=Other	New field

Trade And Quotes Report

Field Name	Definition	Field Format	Quote/ Trade	Values	Changes
MicroSeconds (was MilliSeconds)	Time when the trade was generated in microseconds	uuuuuu	Q/T	Ex.: 987321	New type