Confidential

MIR14 File Specification

Functional Specification

02 December 2014

Legal Notices

Contents

Introduction

The MIR14 data file produces position data from standard Eclipse and Eclipse Metals in a CSV format. The file contains the following types of trade record:

- `NP`: Nett position

This document outlines the file format specification for this data file.

File Specification

The file takes a header containing the field code labels as described in the following table, including a footer containing an **EOF** flag. The header/footer may or may not be supplied, depending on a parameter set at runtime.

Field No	Field Code	Format	Example	Description/Notes
1	Pos Type	alphanumeric (4)	NP	Determines the type of record. Always `NP`.
2	Bus Group	alphanumeric (10)	FUTURES	Business group related to the account.
3	Account	alphanumeric (10)	ABC001	Eclipse Margin Group Account
4	Sub Acc	alphanumeric (10)		Eclipse-account Code
5	Contract	alphanumeric (15)	L	Eclipse Contract Code
6	Type	alphanumeric (4)	FUT	Contract type. For example: • PUT • CALL • FUT • EQ • FX • OTC • PHY
7	Delivery	alphanumeric (9)	DEC-15	Contract delivery date, or roll date for CFDs: • For contracts set up with month delivery format, format is MON-YY • For contracts set up with date delivery format, format is DD-MON-YY
8	Strike	number (10)		Option strike series
9	Lotsize	number (13,4)	1250	Contract size
10	Sq	number (2)		Option strike series sequence. For example, used for Eurex corporate actions.
11	B	alphanumeric (1)	B	• `B`: If position is long. • `S`: If position is short.
12	Long	number (15)	2	Position long lots
13	Short	number (15)	0	Position short lots
14	Nett	number (15)	2	Position nett lots
15	Net Avgpr	number (13,7)	98.28	Net Average price for position.
16	Ccy	alphanumeric (3)	GBP	Contract currency
17	Cont Val	number (16)	-245700	Position value

Field No	Field Code	Format	Example	Description/Notes
18	MtM Value	number (16,2)	1700	Unrealized P&L value.
19	Last Date	date	16-DEC-15	Last Trading Date of contract.
20	Close	number (15,7)	98.96	Settlement price for contract.
21	Frc	number (3)		Price fraction. If populated, denotes the fraction denominator which the contract is priced in for example, 1/32, 1/64, and so on.
22	Product	alphanumeric (10)	INTEREST	Eclipse product type for contract.
23	Nom.Val	number (10)	500000	Nominal value for contract.
24	Months	number (6)	12	Number of months for calculation of mismatch months.
25	Prod Group	alphanumeric (10)		Product Group related to the account.
26	HseClt	alphanumeric (6)	C	*H*ouse/*C*lient/*C*ounterparty flag related to the account.
27	CltBkr	alphanumeric (6)	C	Account type: • `C`: Client • `B`: Broker
28	Combined Code	alphanumeric (15)	L	Combined code for contract.
29	Nominal Map Group	alphanumeric (10)	NSEGCLIENT	Nominal mapping group related to the account.
30	First Notice Date	date		First notice date related to the contract.
31	Underlying Code	alphanumeric (15)		Underlying code for contract, where the contract is an option which delivers into the underlying.
32	Underlying Price	number (12)		Settlement price of the underlying contract, where Underlying Code is supplied.
33	Today's Date	date	12-NOV-14	Current date
34	Exchange Code	alphanumeric (10)	ICE.IFLL	Eclipse Exchange Code related to the contract.
35	LEI	alphanumeric (20)	123321ABCDE5XY9A9A11	EMIR LEI Code related to the account.
36	Gross Avgpr	number (13,7)	98.5388	Gross Average Price for Position
37	Exchange ID	alphanumeric (15)	ED	Exchange contract code
38	Decimal Close Price	Number	129.59375	Declimalised settlement price for fractional products