3RED

# Answers to coding challenge

With the version of the secdef.dat file provided, please answer the following questions using python:

1. How many instruments of each security type (tag 167) exist?

{'FUT': 140192, 'IRS': 7, 'MLEG': 4889, 'OOF': 104912}

1. How many futures (tag 167) instruments exist in each product complex (tag 462)?

{'462=12': {'FUT': 4994, 'MLEG': 43, 'OOF': 1312},

'462=14': {'FUT': 3424, 'IRS': 7, 'OOF': 208},

'462=16': {'FUT': 111868, 'OOF': 50281},

'462=17': {'FUT': 5587, 'OOF': 34},

'462=2': {'FUT': 10776, 'OOF': 3560},

'462=4': {'FUT': 2890, 'OOF': 24998},

'462=5': {'FUT': 635, 'OOF': 2178}}

1. What are the names (tag 55) of the earliest four expirations (tag 200) for the futures (tag 167) instruments with asset (tag 6937) 'GE' and have zero legs (tag 555)?

['GEH7', 'GEJ7', 'GEK7', 'GEM7']