

MX Derivatives Master File

Specifications

File Layout & Format

The MX Derivatives Master is provided in an ASCII format as follows:

Header Record is the date of the file: YYYYMMDD

Field Name	Column Start	Field Length	Decimal Places	Comments
Product Type	0	1		E - Equity; F - Future; I - Index; C - Currency
Status	1	1		
Symbol	2	6		
Expiry	8	6		Format: YYMMDD
Options Strike Price	14	8	3	
Put/Call Code	22	1		C - Call; P - Put
Exchange 1	23	2		00 - MX (default)
Exchange 2	25	2		00 - MX (default)
Exchange 3	27	2		00 - MX (default)
CUSIP	29	12		
U/I Symbol	41	6		
Expiry Date	47	8		Format: YYYYMMDD
Last Trading Date	55	8		Format: YYYYMMDD
Multiplication Factor	63	16	8	
Currency Code	79	2		CD – Canadian dollar

Product Delivery

Usually available by 11:30 PM EST each trading day

Delivery by:

- ✓ FTP pickup