



Deutsche Börse Group Security Reference Data Extension

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October 19, 2022

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For Global Technical Committee Governance Internal Use Only

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Table of Figures

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1 Introduction

This gap analysis proposal seeks to address a gap in the FIX Protocol related to the unique identification of derivative instruments where the security identifier and core reference data attributes are not sufficient, e.g. two or more separate instruments having the same date of expiration.

2 Business Requirements

Derivative instruments may be identified with a group of attributes instead of a single identifier. In the case of listed derivatives and clearinghouses, the following FIX fields (non-exhaustive list) may be used to uniquely identify an individual contract within a product defined by Symbol(55) and/or SecurityID(48) and SecurityIDSource(22):

- **Futures:** CFICode(461), SecurityType(167), MaturityMonthYear(200), MaturityDate(541)
- **Options:** CFICode(461), SecurityType(167), MaturityMonthYear(200), MaturityDate(541), PutOrCall(201), StrikePrice(202), OptAttribute(206)

Energy derivative products can have daily contracts that only expire on a weekday but have a daily delivery date including Saturdays and Sundays. In this case, MaturityDate(541) cannot uniquely identify the contract as the contracts for Saturday and Sunday will have the same value in this field.

It is proposed to add another field, SecurityReferenceDataSupplement(2962), to uniquely and generically identify an instrument, for example a specific contract for a derivatives product. The actual value of this field depends on the characteristics of the given instrument, and using a date is just one of the possible options. It could also be a synthetic value such as an ordinal number.

Note that, when using the new field with a listed derivatives instrument, the existing fields MaturityMonthYear(200), MaturityDate(541) are still required to convey the expiration date. The new field does not replace any of the existing fields, components or repeating groups (e.g. EvntGrp) conveying dates.

3 Issues and Discussion Points

NONE

4 Proposed Message Flow

There are no changes to existing message flows.

5 FIX Message Tables

No changes

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6 FIX Component Blocks

6.1 Component Instrument

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	Instrument
Component Abbreviated Name (for FIXML)	Instrmt
Component Type	__ Block Repeating __X_ Block
Category	Common
Action	__New X_Change
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID 1003	

Component FIXML Abbreviation: <Instrmt>					
Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
<...truncated...>					
2576	InstrumentPricePrecision	N			
2962	SecurityReferenceDataSupplement	N	NEW		
Component <DateAdjustment>		N			
<...truncated...>					
</Instrmt>					

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7 Category Changes

No changes

Appendix A - Data Dictionary

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
2962	SecurityReferenceDataSupplement	NEW	String	<p>May be used to generically assist in disambiguating an instrument where the security identifier and core reference data attributes are not sufficient to uniquely identify the instrument. The values used are bilaterally agreed.</p> <p>[Elaboration: The data used for disambiguation can be of synthetic nature (e.g. 1, 2, 3,... or A, B, C,...) or based on other characteristic of the instrument. An example of the latter is an energy futures or options contract which may have the same expiration date with different delivery dates that fall on a non-business day; in such a use case the first day of delivery date may be used to disambiguate such contract (date expression used should be bilaterally agreed).]</p>	@SecRefDataSu pplmnt	Instrument

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Appendix B - Glossary Entries

Term	Definition	Field where used

Appendix C - Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used

Appendix D - Usage Examples

[Examples may be entered below this line]