

## **MIAX Futures**

# **Options on Futures Simple and Complex Instrument File Specification 1.1**

**Created March 2025**

# Table of Contents

**1. Overview.....2**

    1.1 Subscribing to the Simple and Complex Instruments Report ..... 2

    1.2 File Layout Specifications..... 2

        1.2.1 Simple Instrument..... 2

        1.2.2 Complex Instrument..... 5

    1.3 File Naming Convention..... 7

**Appendix A: Revision History .....8**

# 1. Overview

The Instrument Definitions file provides member with all of the listed Simple and Complex Instruments on the MIAX Onyx Futures platform.

This report will be available to download on the MIAX Global website.

## 1.1 Subscribing to the Simple and Complex Instruments Report

Please contact MIAX Futures Trading Operations by emailing [MIAXFuturesTradingOperations@MIAxGlobal.com](mailto:MIAXFuturesTradingOperations@MIAxGlobal.com) to subscribe to this file.

## 1.2 File Layout Specifications

### 1.2.1 Simple Instrument

Report Layout			
Field Name	Format	Description	Example
Instrument ID	Number	Unique ID assigned by MIAX Futures Onyx for a Simple instrument and is permanent for the life of a Simple instrument	1234567
Underlying Asset Type	String	Underlying Asset Type of this instrument: 'E' = Equity Index 'A' = Commodity/Agriculture	A
Underlying Asset	String	Underlying Asset Code. e.g. MW for Hard Red Spring Wheat	OM
Product Group Code	String	Product Group Code: e.g. MWE for Hard Red Spring Wheat Standard Deliverable (5000 Bushels)	OMW
Exchange	String	"XMGE" = MIAX Futures Exchange clearing MIAX Futures Clearing "XMFE" = MIAX Futures Exchange clearing OCC	XMGE
Instrument ID Source	String	Indicates whether the Instrument ID has been assigned by the exchange or	E

		from an external industry source 'E' = Exchange	
<b>Instrument Type</b>	String	'F' = Futures	F
<b>Maturity Date</b>	String	Maturity Date is the expiration date of a Simple Instrument – YYYYMMDD	2025-03-14
<b>Currency</b>	String	The currency in which all Futures Instruments of the Futures Product will trade 'U' = USD	U
<b>Settlement Currency</b>	String	The Currency in which the Product settles 'U' = USD	U
<b>Match Algorithm</b>	String	The allocation model used by the MIAX Futures Onyx Trading Platform for the Product 'P' = Price/Time	P
<b>Minimum Size</b>	Number	Minimum size for the product	1
<b>Maximum Size</b>	Number	Maximum size for the product	1000
<b>Tick</b>	Number	Order Entry Price Tick for the Product	0.00125
<b>Unit of Measure</b>	String	Individual unit of the Deliverable of the Underlying Asset associated with the Futures Contract 'BU' = Bushels 'USD' = USD	BU
<b>Unit Of Measure Quantity</b>	Number	The quantity of the Underlying Asset that is required for the Deliverable associated with the Futures Contract	1
<b>Settlement Price</b>	Number	The previous day's Settlement Price	7.0025
<b>Settlement Price Type</b>	String	Actual or Theoretical Settlement Price Indicator 'A' = Actual 'T' = Theoretical	A

<b>Total Volume</b>	Number	The aggregate amount of volume that has traded electronically during the previous trading day	750
<b>Open Interest Quantity</b>	Number	The amount of aggregate open contracts in a Simple Instrument	1500
<b>High Limit Price</b>	Number	The Upper Band of the Daily Trading Limit of a Futures Product	7.0050
<b>Low Limit Price</b>	Number	The Lower Band of the Daily Trading Limit of a Futures Product	6.5000
<b>Trading Collar Variation Type</b>	String	'D' = Product Dollar Collar Value 'P' = Product Collar Percentage Value	D
<b>Trading Collar Variation</b>	Number	The Dollar Value or Percentage Value used in the calculation of the Trading Collar	0.0975
<b>Underlying Future Instrument ID</b>	Number	Unique ID of the Underlying Future Instrument	1234567
<b>Strike Price</b>	Decimal	Option Strike Price	5.00
<b>Strike Currency</b>	String	'U' = US Dollar	U
<b>Option Type</b>	String	Instrument Option Type - Call/Put	Call
<b>Expiration Type</b>	String	'A' = American	A

### 1.2.2 Complex Instrument

Report Layout			
Field Name	Format	Description	Example
<b>Strategy ID</b>	String	Unique ID assigned by MIAX Futures Onyx for a Complex instrument and is permanent for the life of an instrument	1234569
<b>Underlying Asset Type</b>	String	Underlying Asset Type of this instrument: 'E' = Equity Index 'A' = Commodity/Agriculture	A
<b>Underlying Asset</b>	String	Underlying Asset Code. e.g. MW for Red Spring Wheat	OM
<b>Product Group Code</b>	String	Product Group Code: e.g. MWE for Hard Red Spring Wheat Standard Deliverable (5000 Bushels)	OMW
<b>Spread Type</b>	String	Spread Type 'S' = Standard Calendar Spread 'E' = Equity Calendar Spread 'B' = Butterfly Spread	S
<b>Exchange</b>	String	"XMGE" = MIAX Futures Exchange clearing MIAX Futures Clearing "XMFE" = MIAX Futures Exchange clearing OCC	XMGE
<b>Instrument ID Source</b>	String	Indicates whether the Instrument ID has been assigned by the exchange or from an external industry source 'E' = Exchange	E
<b>Instrument Type</b>	String	'F' = Futures	F

<b>Currency</b>	String	The currency in which all Futures Instruments of the Futures Product will trade 'U' = USD	U
<b>Settlement Currency</b>	String	The Currency in which the Product settles 'U' = USD	U
<b>Match Algorithm</b>	String	The allocation model used by the MIAX Futures Onyx Trading Platform for the Product 'P' = Price/Time	P
<b>Minimum Size</b>	Number	Minimum size for the product	1
<b>Maximum Size</b>	Number	Maximum size for the product	1000
<b>Tick</b>	Number	Order Entry Price (Tick) for the Product	0.00125
<b>Unit of Measure</b>	String	Individual unit of the Deliverable of the Underlying Asset associated with the Futures Contract 'BU' = Bushels 'USD' = USD	BU
<b>Unit Of Measure Quantity</b>	Number	The quantity of the Underlying Asset that is required for the Deliverable associated with the Futures Contract	1
<b>Trading Collar Variation Type</b>	String	'D' = Product Dollar Collar Value 'P' = Product Collar Percentage Value	D
<b>Trading Collar Variation</b>	Number	The Dollar Value or Percentage Value used in the calculation of the Trading Collar	0.0975
<b>Number Of Legs</b>	Number	Number of strategy legs. The fields below (marked with →) are repeated for each specified leg	3
<b>→ Instrument ID</b>	Number	Instrument ID for the leg	1234567
<b>→ Leg Ratio</b>	Number	Leg ratio for the specified instrument Positive indicates Buy	1

		Negative indicates Sell	
→ <b>Maturity Date</b>	String	Maturity Date is the expiration date of a Simple Instrument - YYYYMMDD	2025-03-14

### 1.3 File Naming Convention

The instrument files placed in the clearing members/output directory using the naming convention, where “\_chicago\_” represents the MIAXFutures Exchange Products trading in the Chicago CH4 data center and “\_newyork\_” represents MIAXFutures Exchange Products trading in the New York NY5 Data Center.

- onyx\_options\_on\_future\_simple\_instrument.csv
- onyx\_options\_on\_futures\_complex\_instrument.csv



## Appendix A: Revision History

Revision Date	Version	Description
March 2025	1.0	Initial version
July 2025	1.1	Updated version includes additional options attributes



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