MIAX Futures

Listed Simple and Complex Instrument File Specification 1.2

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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 File Layout Specifications

1.1.1 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 'MW' = Futures 'OM' = Option on Futures	MW
Product Group Code	String	Product Group Code: e.g. MWE for Hard Red Spring Wheat Standard Deliverable (5000 Bushels) 'MWE' = Futures 'OMW' = Option on Futures	MWE
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 from an external industry source	E

		'E' = Exchange	
Instrument Type	String	'F' = Futures 'O' = Option on Futures	F
Reserved	String	Reserved Field	
Currency	String	The currency in which all Futures Instruments of the Futures Product will trade 'U' = USD	U
Settlement Currency	String	The Currency in which the Product settles 'U' = USD	U
Match Algorithm	String	The allocation model used by the MIAX Futures Onyx Trading Platform for the Product 'P' = Price/Time	P
Minimum Size	Number	Minimum size for the product	1
Maximum Size	Number	Maximum size for the product	1999
Tick	Number	Order Entry Price Tick for the Product '0.0025' = Futures '0.00125' = Option on Futures	0.0025
Unit of Measure	String	Individual unit of the Deliverable of the Underlying Asset associated with the Futures/Option Contract 'BU' = Bushels 'USD' = USD 'FUT' = Futures	BU
Unit Of Measure Quantity	Number	The quantity of the Underlying Asset that is required for the Deliverable associated with the Futures/Option Contract '5000' = Futures '1' = Option on Futures	5000
Settlement Price	Number	Previous day's Settlement Price	7.0025

Settlement Price Type	String	Actual or Theoretical Settlement Price Indicator 'A' = Actual 'T' = Theoretical	A
Total Volume	Number	The aggregate amount of volume that has traded electronically during the previous trading day	750
Open Interest Quantity	Number	The amount of aggregate open contracts in a Simple Instrument	1500
High Limit Price	Number	The Upper Band of the Daily Trading Limit of a Futures Product	7.0050
Low Limit Price	Number	The Lower Band of the Daily Trading Limit of a Futures Product	6.5000
Trading Collar Variation Type	String	'D' = Product Dollar Collar Value 'P' = Product Collar Percentage Value	D
Trading Collar Variation	Number	The Dollar Value or Percentage Value used in the calculation of the Trading Collar	0.0975
Contract Date	String	Month and Year of the Contract Date YYYYMM	202608
Maturity Date	String	Maturity Date is the expiration date of a Simple Instrument/Option YYYYMMDD	2025-03-14
Valuation Date	String	Date when the final settlement price will be calculated YYYYMMDD	2026-08-29
First Trade Date	String	First Trade Date for the Simple Instrument/Option YYYYMMDD	2025-03-14
Last Trade Date	String	Last Trade Date is the Maturity Date of the Simple Instrument /Option YYYYMMDD	2026-08-29
First Notice Date	String	Last Business Date of the month preceding the maturity month YYYYMMDD	2026-08-01

Last Notice Date	String	Business Date preceding the last delivery date of the simple instrument YYYYMMDD	2026-08-06
First Delivery Date	String	First Business Date of the month of the maturity date of the Simple Instrument YYYYMMDD	2026-08-01
Last Delivery Date	String	Seventh Business Date following the last trading date of the Simple Instrument YYYYMMDD	2026-08-07
Strike Price	Decimal	Option Strike Price	5.00
Strike Currency	String	'U' = US Dollar	U
Option Type	String	Instrument Option Type - Call/Put	Call
Expiration Type	String	'A' = American	A
Underlying Future 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

1.1.2 Complex Instrument

Report Layout			
Field Name	**Format**	**Description**	**Example**
Strategy ID	String	Unique ID assigned by MIAX Futures Onyx for a Complex instrument and is permanent for the life of an instrument	1234569
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 Red Spring Wheat 'MW' = Futures 'OM' = Option on Futures	MW
Product Group Code	String	Product Group Code: e.g. MWE for Hard Red Spring Wheat Standard Deliverable (5000 Bushels) 'MWE' = Futures 'OMW' = Option on Futures	MWE
Spread Type	String	Spread Type 'S' = Standard Calendar Spread 'E' = Equity Calendar Spread 'B' = Butterfly Spread	S
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 from an external industry source 'E' = Exchange	E
Instrument Type	String	'F' = Futures 'O' = Option on Futures	F

Currency	String	The currency in which all Futures Instruments of the Futures Product will trade ‘U’ = USD	U
Settlement Currency	String	The Currency in which the Product settles ‘U’ = USD	U
Match Algorithm	String	The allocation model used by the MIAX Futures Onyx Trading Platform for the Product ‘P’ = Price/Time	P
Minimum Size	Number	Minimum size for the product	1
Maximum Size	Number	Maximum size for the product	2500
Tick	Number	Order Entry Price (Tick) for the Product	0.0025
Unit of Measure	String	Individual unit of the Deliverable of the Underlying Asset associated with the Futures/Option Contract ‘BU’ = Bushels ‘USD’ = USD ‘FUT’ = Futures	BU
Unit Of Measure Quantity	Number	The quantity of the Underlying Asset that is required for the Deliverable associated with the Futures/Option Contract ‘5000’ = Futures ‘1’ = Option on Futures	5000
Trading Collar Variation Type	String	‘D’ = Product Dollar Collar Value ‘P’ = Product Collar Percentage Value	D
Trading Collar Variation	Number	The Dollar Value or Percentage Value used in the calculation of the Trading Collar	0.0975
Number Of Legs	Number	Number of strategy legs. The fields below (marked with →) are repeated for each specified leg	3
→ Instrument ID	Number	Instrument ID for the leg	1234567

→ **Leg Ratio**	Number	Leg ratio for the specified instrument Positive indicates Buy Negative indicates Sell	1
→ **Maturity Date**	String	Maturity Date is the expiration date of a Simple Instrument/Option Contract – YYYYMMDD	2025-03-14

1.2 File Naming Convention

The instrument files placed in the clearing members/output directory using the naming convention, where "_chicago_" represents the MIAX Futures Exchange Products trading in the Chicago CH4 data center and "_newyork_" represents MIAX Futures Exchange Products trading in the New York NY5 Data Center.

- onyx_chicago_simple_instrument.csv
- onyx_chicago_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
September 2025	1.2	Trading System 1.1.0 related changes

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