

MDP 3.0 - CFICode Table of Values

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The following values are valid for order entry and market data tag 461-CFICode and tag 608-LegCFICode.

Futures Outright

The following table contains values for the six-character CFICode string for a future outright.

Byte	Valid Values	Description - Future Outright
1	F	F =Future
2	F, C, X	F =Financial Futures C =Commodity Futures X =Other
3	I, C, D, A, M, X	I =Indices C =Currencies D =Interest rate/notional debt. sec A =Agriculture M =Energy X =Unknown
4	X	X =Unknown
5	S	S =Standardized terms
6	X	X =Not applicable

Futures Spread

Byte	Valid Values	Description - Future Spread
1	F	F =Future
2	M	M =Miscellaneous
3	I, C, D, A, M, X	I =Indices C =Currencies D =Interest rate/notional debt A =Agriculture M =Energy X =Unknown
4	X	X =Unknown
5	S	S =Standardized terms
6	X	X =Not applicable

Options Outright

The following table contains values for the six-character CFICode string for an option outright.

Byte	Valid Values	Description - Option Outright
1	O	O=Option
2	C, P, X	C=Call P=Put X=Unknown
3	A, E, X	A=American E=European X=Unknown
4	F, X	F=Futures X=Unknown
5	P	P=Physical
6	S	S=Standardized

Options Spread

The following table contains values for the six-character CFICode string for an options spread.

Byte	Valid Values	Description - Options Spread
1	O	O=Option
2	M	M=Other
3	X	X=Unknown
4	F, X	F=Futures X=Unknown
5	P, X	P=Physical X=Unknown
6	S	S=Standardized

Invoice Swaps

The following table contains values for the six-character CFICode string for an Invoice Swap.

Byte	Valid Values	Description
1	M	M=Other
2	R	R=Referential Instrument
3	R	R=Interest Rates
4	X	X=Undefined
5	X	X=Undefined
6	X	X=Undefined

OTC Spot Leg

The following table contains values for the six-character CFICode and LegCFICode string for an OTC Spot leg.

Byte	Valid Values	Description
1	I	I=Spot
2	F	F=Foreign Exchange
3	X	X=Undefined
4	X	X=Undefined
5	X	X=Undefined

6	P	P=Physical
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