CME Group

Product Reference File
Security Definition Message - Strategies
Q12011 Updates

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12/16/10

Futures trading is not suitable for all investors, and involves the risk of loss. Futures are a leveraged investment, and because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for a futures position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles. And only a portion of those funds should be devoted to any one trade because they cannot expect to profit on every trade.

All references to options refer to options on futures.

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All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT, and NYMEX rules. Current rules should be consulted in all cases concerning contract specifications.

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1.0 Security Definition Message – Strategies

The Security Definition message is used to send a related list of securities in which each security is individually defined within the list.

1.1 Security Definition Message – Implementation Rules

1.1.1 Recommended Uses

- Contains a list of securities for a single Market Segment.
- Allows trading rules to be specified if different from the trading rules specified on the Market Segment message.

1.1.2 Explanation of Message Structure

- Contains MarketID + MarketSegmentID at the main level as optional fields.
- Contains the SecurityTradingRules (trading rules) and StrikeRules in the instrument repeating group.

1.2 Security Definition Message – Strategies

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
SecDef/						
964	SecurityReportID	RptID	Integer	Unique identifier for the Security Report.	1234567	N/A
715	ClearingBusinessDate	BizDt	Date	The "Clearing Business Date" referred to by this maintenance request.	2007-06-01	Current Date
SecDef/Instrmt						
48	SecurityID	ID	String(20)	Security identifier value identifies the instrument as it is know to Clearing.	Y5	N/A
22	SecurityIDSource	Src	String(10)	Identifies class or source of the SecurityID (48) value. Required if SecurityID is specified. 100+ are reserved for private security identifications.	H	H = Clearing House / Clearing Organization
167	Security Type	SecTyp	String(5)	Indicates type of instrument.	MLEG	MLEG=Combo
1227	ProductComplex	ProdCmplx	String	Identifies an entire suite of products for a given market. In Futures this may be "interest rates", "agricultural", "equity indexes", etc.	INT	N/A
200	MaturityMonthYear	MMY		Month and Year of the maturity (used for standardized futures and options). A specific date or can be appended to the MaturityMonthYear.	200706	YYYYMM

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
762	SecuritySubType	SubTyp	String(5)	Sub-type qualification/identification of the SecurityType (e.g. for SecurityType="REPO"), or the CFICode if SecurityType is not specified. If specified, SecuirtyType or CFICode is required.	HZ	N/A
207	SecurityExchange	Exch	String(5)	Market used to help identify a security.	CME	CME CBT NYMEX COMEX DME CMD (Credit Default Swaps specific) CCE CEE
107	SecurityDesc	Desc	String	Can be used to provide an optional textual description for a financial instrument.	5 Year Eurodollar Bundle	
965	Security Status	Status	Integer	Denotes the current state of the Instrument.	1	1 = Active 2 = Inactive
55	Symbol	Sym	String(20)	Represents the ITC product description-need to clarify.	GEHZ	ZGH8 BF:ZGH8:M8:U8 etc
541	Maturity Date	MatDt	Date	Date of maturity or Settlement Date.	20070615	N/A for Spread
1242	FlexProduct EligibilityIndicator	FlexProdElig	String(1)	Used to indicate if a product or group of product supports the creation of flexible securities.	N	N/A for Spread
1244	FlexibleIndicator	FlexInd	String(1)	Used to indicate a derivatives security is defined using flexible terms. The terms commonly permitted to be defined by market participants are expiration date and strike price.	N	N/A for Spread
231	ContractMultiplier	Mult	Integer	The Contract Value Factor is the multiplier that converts an actual price to an actual contract value.	250	N/A for Spread

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
969	MinPriceIncrement	MinPxIncr	Integer	Minimum price increase for a given exchange-traded Instrument.	N/A	N/A for Spread
996	UnitofMeasure	UOM	String(10)	The unit of measure of the underlying commodity upon which the contract is based.	Ccy	When this value is Ccy (currency), the UOMCcy contains the currency code. For a list of valid values, refer to the Appendix.
1716	Unit Of Measure Currency	UOMCcy	String(10)	Contains the ISO Currency Code if it is a currency product.	USD	Refer to the Appendix.
1191	PriceUnitofMeasure	PxUOM	String(10)	This will be set to Ccy for currency products.	Ccy	Ccy = Currency as defined in PxUOMCcy. N/A for Spread.
1717	PriceUnitOfMeasureCurrency	PxUOMCcy	String	Will contain the ISO Currency code if it is a currency product. Please refer to the Appendix.	USD	Refer to the Appendix.
1147	UnitOfMeasureQty	UOMQty	Integer	Used to indicate the quantity of the underlying commodity unit of measure on which the contract is based, such as, 2500 lbs of lean cattle, 1000 barrels of crude oil, 1000 bushels of corn, etc. UnitofMeasureQty is required for UnitofMeasure (996) Variable Quantity UOMs enumerations. Refer to the definition of UnitofMeasure (996) for more information on the use of UnitofMeasureQty.	1000000	N/A for Spread

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
1192	PriceUnitOfMeasureQty	PxUOMQty	Integer	Used to express the UOM Quantity of the price if different from the contract. In futures, this can be different for physically delivered products in which price is quoted in a unit size different from the contract, i.e. a Cattle Future contract has a UOMQty of 40,000 and a PriceUOMQty of 100.	1	N/A
1196	PriceQuoteMethod	PxQteMeth	String(10)	Method for price quotation.	Int	N/A
1193	SettlMethod	SettlMeth	String(10)	Settlement Method of a contract can be used as an alternative to CFI Code Value.	DELIV	N/A
1197	FuturesValuationMethod	FutValMeth	String	For futures, indicates type of valuation method applied.	FUT	N/A
1198	ListMethod	ListMeth	Integer	Indicates whether instruments are pre-listed only or can also be defined via user request.	**N/A**	0 = pre-listed only 1 = user requested 2=Undefined
/SecDef/ Instrmt/AID						
455	SecurityAltID	AltID	String	Alternate Security identifier value for this security of SecurityAltIDSource (456) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityAltIDSource.	Y5 200606	N/A
456	SecurityAltIDSource	AltIDSrc	String	Identifies class or source of the SecurityAltID (455) value. Required if SecurityAltID is specified.	H	O=Floor H = Clearing House / Clearing Organization TCC=100 ITC=101 IXM=102 Globex=103
SecDef/ Instrmt/ Evnt						

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
865	Event Type	EventTyp	Integer(1)	Code to represent the type of event.	5	5 = Activation or First Day of Trading 7 = Last Eligible Trade Date 19 = Position Removal Date 15 = Initial Inventory Due Date 18 = Last Intent Date 13 = First Delivery Date 14 = Last Delivery Date 17 = First Intent Date 16 = Final Inventory Due Date 19 = Position Removal Date
866	EventDate	Dt	Date	Date of event.	1996-06-20	YYY-MM-DD
SecDef/ InstrmtEx/ Attrb						
871	InstrAttribType	Typ	String(5)	Code to represent the type of instrument attribute.	29	23 = Price tick rules for security. 24 = Trade type eligibility details for security. 25 = Instrument Denominator 26 = Instrument Numerator 27 = Instrument Price Precision 28 = Instrument Strike Price 29 = Tradeable Indicator

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
872	InstrAttribValue	Val	String	Attribute value appropriate to the InstrAttribType (87) field.	T	Typ 24,Val=0 Regular Typ 24,Val=1 Block Typ 24,Val=2 EFP Typ 24,Val=11 EFR Typ 24,Val=12 EFS Typ 24,Val=22 Generic PNT Typ 24,Val=23 SUB Typ 24,Val=3 TRANSFER Typ 24,Val=54 OTC Typ 24,Val=55 EBF Typ = 23,Val = 04 tickTable Typ = 27,Val = 3 fractionalPricePrecision Typ = 25,Val = 32 priceDemonimator Typ = 26,Val = 4 priceNumerator Typ = 28,Val = 3 strikePricePrecision Typ = 29,Val = T tradableIndicator
SecDef /Leg						
602	LegSecurityID	ID	String(20)	Multileg instrument's individual security's SecurityID. See SecurityID (48) field for description.	ED	Clearing code for the leg
603	LegSecurityIDSource	Src	String(20)	Multileg instrument's individual security's SecurityIDSource. See SecurityIDSource (22) field for description.	H	O=Floor H = Clearing House / Clearing Organization TCC=100 ITC=101 IXM=102 Globex=103

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
609	LegSecurityType	SecTyp	String	Refer to definition of SecurityType(167).	FUT	— Derivatives — CDS = Credit Default Swap FUT = Future OPT = Option OOF = Options on Futures OOP = Options on Physical IRS = Interest Rate Swap OOC=Options on Combo MLEG=Multi -Leg
610	LegMaturity MonthYear	MMY	String	Multileg instrument's individual security's MaturityMonthYear. See MaturityMonthYear (200) field for description.	200606	YYYYMM
616	LegSecurityExchange	Exch	String(5)	Multileg instrument's individual security's SecurityExchange. See SecurityExchange (207) field for description.	CME	CME CBT NYMEX COMEX DME CMD (Credit Default Swaps specific) CCE CEE
623	LegRatioQty	RatioQty	float	The ratio of quantity for this individual leg relative to the entire multileg security.	1.0000	N/A
624	LegSide	Side	String	The side of this individual leg (multileg security). See Side (54) field for description and values	BUY	1 = Buy 2 = Sell
SecDef/Leg/LegAltID						
605	LegSecurityAltID	SecAltID	String	Multileg instrument's individual security's SecurityAltID. See SecurityAltID (455) field for description.	806600	N/A

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
606	LegSecurity AltIDSource	SecAltIDSrc	String	Multileg instrument's individual security's SecurityAltIDSource. See SecurityAltIDSource (456) field for description.	H	O=Floor H = Clearing House / Clearing Organization TCC=100 ITC=101 IXM=102 Globex=103
SecDef/ MktSegGrp						
1301	MarketID	MktID	String(5)	Identifies the market which lists and trades the instrument.	CME	N/A
1300	MarketSegmentID	MktSegID	String(10)	Identfies the market segment.	All	Venues: Electronic, Pit, Ex-Pit
SecDef / MktSegGrp / SecTrdgRules/ BaseTrdgRules						
562	MinTradeVol	MinTrdVol	Integer	The minimum trading volume for a security.	N/A	N/A
1140	MaxTradeVol	MaxTrdVol	Integer	The maximum order quantity that can be submitted for a security.	N/A	N/A
1144	ImpliedMarketIndicator	ImpldMktInd	Integer	Indicates that an implied market should be created for either the legs of a multi-leg instrument (Implied-in) or for the multi-leg instrument based on the existence of the legs (Implied-out). Determination as to whether implied markets should be created is generally done at the level of the multi-leg instrument.	N/A	0 = Not implied 1 = Implied-in - The existence of a multi-leg instrument is implied by the legs of that instrument 2 = Implied-out - The existence of the underlying legs are implied by the multi-leg instrument 3 = Both Implied-in and Implied-out
SecDef/ MktSegGrp /SecTrdgRules/BaseTrdRules/TickRules						
1206	StartTickPriceRange	StartTickPxRng		Starting price range for specified tick increment.	77.0000000	N/A
1207	EndTickPriceRange	EndTickPxRng		Ending price range for the specified tick increment.	100.0000000	N/A

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
1208	TickIncrement	TickIncr		Tick increment for stated price range. Specifies the valid price increments at which a security can be quoted and traded.	0.0001000	N/A
1209	TickRuleType	TickRuleTyp	String(5)	Specifies the type of tick rule which is being described.	0	0=REGULAR 1=VARIABLE 2=FIXED 3=TRADED_AS_SPRD_LEG 4=SETTLED_AS_SPRD_LEG
SecDef/ MktSegGrp /SecTrdgRules/TrdgSesRulesGrp/TrdgSesRules/OrdTypRules						
40	OrdType	OrdTyp		Specifies the order types that are valid for trading. The scope of the rule is determined by the context in which the component is used. In this case, the scope is trading session.	1 2 3	1=LIMIT 2=MARKET 3=STOP

2.0 Appendix

The following table contains valid values and descriptions of UOM, UOMccy, PxUOM, and PxUOMCcy.

FIXML Name	FIXML Value	Description
UOM	ALW	Allowances
	BBL	Blue Barrel (42-gallon oil barrel)
	BDFT	Board Feet
	BU	Bushel
	IPNT	Carville Hurricane Index Percentage
	CTRCT	Contract
	CWT	Hundred Weight
	GAL	Gallons
	GRAMS	Grams
	IPNT	Index Points
	LBS	Pounds
	METON	Metric Tons
	MMBTU	One Million British Thermal Units
	MWH	Meggawatts Per Hour
	TON	Ton
	TRYOZ	Troy Ounce
UOM/PxUOM	**Ccy**	Currency as defined in UOMCcy/PxUOMCcy
UOMCcy/PxUOMCcy	AUD	Australian Dollar
	BRL	Brazilian Real
	CAD	Canadian Dollar
	CHF	Swiss Franc
	CZK	Czech Koruna
	DEM	Deutsche Mark
	EUR	Euro
	GBP	Pounds Sterling (British Pounds)
	HUF	Hungarian Forint
	ILS	Israeli Shekel

FIXML Name	FIXML Value	Description
	JPY	Japanese Yen
	KRW	Korean Won
	MP	Mexican Peso
	NOK	Norweigian Kroner
	NZD	New Zealand Dollar
	PLN	Polish Zloty
	RMB	Chinese Renmimbi
	RUR	Russian Ruble
	SEK	Swedish Kronor
	TRY	Turkish Lira
	USD	U.S. Dollar
	ZAR	South African Rand

3.0 Revision History

Version	Date	Author	Description
1.0	7/31/08		Initial version of document.
1.1	7/20/10	NU	Add valid values for tag 207-Exch and tag 616-Exch.
1.2	12/16/10	DB	Added UOM, UOMCcy, modified PxUOM and PxUOMCcy, modified SecDef /Leg and SecDef/Leg/LegAltID, removed LegGrp, added/updated appendix, changed SecDef/InstrmtEx to SecDef/InstrmtEx/Attrb.