



Product Reference File Security Definition Message - Strategies

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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
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, SecuriryType or CFICode is required.	HZ	N/A
207	SecurityExchange	Exch	String(5)	Market used to help identify a security.	CME	N/A
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

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
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
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.	USD Oz_tr	N/A for Spread
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
1191	PriceUnitofMeasure	PxUOM	String(10)	Used to express the UOM of the price if different from the contract. In futures, this can be different for cross-rate products in which the price is quoted in units differently from the contract	USD	N/A for Spread
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	1	N/A

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
				contract has a UOMQty of 40,000 and a PriceUOMQty of 100.		
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						
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

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
						19 = Position Removal Date
866	EventDate	Dt	Date	Date of event	1996-06-20	YYY-MM-DD
SecDef/ InstrmtEx						
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
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

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
						Typ = 29, Val = T tradableIndicator
SecDef/LegGrp/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
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	LegMaturityMonthYear	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	N/A
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/LegGrp/Leg/LegAltID						
605	LegSecurityAltID	SecAltID	String	Multileg instrument's individual security's SecurityAltID. See SecurityAltID (455) field for	806600	N/A

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
				description		
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)	Identifies 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
1208	TickIncrement	TickIncr		Tick increment for stated price range.	0.0001000	N/A

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
				Specifies the valid price increments at which a security can be quoted and traded		
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						
TrdgSesRules Grp		TradingSessions RulesGrp				
336		TradingSessionId	SesID		Set SesId='NA' on FIXML output	
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