Product Reference File
Derivative Security List Message - Options

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Contents

1.0 Derivative Security List Message – Options

The Derivative Security List message is used to send a predefined list of securities (usually options) based on a common underlying and option series. It can also be used to send the rules for security creation (usually options) which imply the existence of a set of securities.

1.1 Derivative Security List Message – Implementation Rules

1.1.1 Recommended Uses

- The Derivative Security List message is independent of venue. The option series will carry all relevant venues and their corresponding trading rules
- Allows stand-alone use in which a comprehensive set of option series are generated for all venues in which those series participate.
- If a Market Segment other than “All” is in use, additional trading rules are to be included only if different than default rules. Otherwise, all trading rules conform to the default Market Segment rules

1.1.2 Explanation of Message Structure

- Derivative Security List message has a repeating venue group which allows all venues in which an option series participates to be specified in the definition of that series. It carries MarketID + MarketSegmentID as optional fields.
- If venue is not applicable then N/A will be used and trading rules will be provided.

1.2 Derivative Security List Message – Options

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
DerivSecList/						
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
DerivSecList / Undly						
309	UnderlyingSecurityID	ID	String	Underlying security's SecurityID.	LC	N/A
305	Underlying SecurityIDSource	Src	String	String Underlying security's SecurityIDSource	H	H = Clearing House/Clearing Organization
313	MaturityMonthYear	MMY	String	Month and Year of the maturity (used for standardized futures and options).A specific date or can be appended to the MaturityMonthYear	200812	YYYYMM
308	Underlying SecurityExchange	Exch	String	Underlying security's SecurityExchange. Can be used to identify the underlying security. This field should accompany all underlying instrument blocks, as the same instrument ID may be used on different exchanges to represent different products.	CME	CME CBT NYMEX COMEX DME CMD (Credit Default Swaps specific) CCE CEE
310	UnderlyingSecurity Type	Typ	String	Underlying security's SecurityType	OOF	Options on Futures
DerivSecList / Undly/ UndAID						
458	UnderlyingSecurity AltID	AltID	String	Alternate Security identifier value for this underlying security of UnderlyingSecurityAltIDSource (459) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires UnderlyingSecurityAltIDSource	800103	N/A

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
459	UnderlyingSecurity AltIDSource	AltIDSrc	String	Identifies class or source of the UnderlyingSecurityAltID (458) value. Required if UnderlyingSecurityAltID is specified.	H	O=Floor H = Clearing House / Clearing Organization TCC=100 ITC=101 IXM=102 Globex=103
DerivSecList/ DerivSecDef/ DerivInstrmt						
55	Symbol	Sym	String	Ticker symbol. Common, human understood representation of the security. SecurityID (48) value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles) Use [N/A] for products which do not have a symbol.	LE	N/A
1216	DerivativeSecurityID	ID	String	Security identifier value of SecurityIDSource (22) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityIDSource.	LC	N/A
1217	DerivativeSecurityID Source	Src	String	Identifies class or source of the SecurityID (48) value. Required if SecurityID is specified. 100+ are reserved for private security identifications	H	N/A
1272	DerivativeSecurity Exchange	Exch	String	Market used to help identify a security.	CME	CME CBT NYMEX COMEX DME CMD (Credit Default Swaps specific) CCE CEE
1279	DerivativeSecurityDesc	Desc	String	Can be used to provide an optional textual description for a financial instrument.	Live Cattle Options	N/A

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
1256	DerivativeSecurityStatus	Stat	Integer	Denotes the current state of the Instrument.	1	1=Active 2=Inactive
1251	DerivativeMaturity MonthYear	MMY	Date	Date of maturity or Settlement Date	200706	YYYYMM
1215	Underlying SymbolSfx	Sfx	String	Underlying security's SymbolSfx	E0 W1	CD = EUCP with lump-sum interest rather than discount Price WI = When Issued for a security to be reissued under an old CUSIP or ISIN
1243	DerivFlexProductEligibilityIndicator	FlexProdElig	String(1)	Used to indicate if a product or group of product supports the creation of flexible securities	N	N=NO Y=YES
1228	DerivativeProduct Complex	ProdCmplx	String	Identifies an entire suite of products for a given market. In Futures this may be interest rates, agricultural, equity indexes, etc.	AGS	AG AGS CMEAM CURR EQUTY FIN FX INDEX INDX INT METAL
1267	DerivativeMinPriceIncrement	MinPxIncr	String	Minimum price increase for a given exchange-traded Instrument	25.0000	N/A
1249	DerivativeSecurity Type	SecTyp	String(5)	Indicates type of security.	OOF	CDS = Credit Default Swap FUT = Future OPT = Option OOF = Options on Futures OOP = Options on Physical OOC=Options on Combinations
1262	DerivativeStrike Currency	StrkCcy	String	Currency in which the StrikePrice is denominated.	USD	N/A
1252	DerivativeMaturity Date	MatDt	Date	Date of Maturity	2007-06-17	YYYY-MM-DD
1320	DerivativeListMethod	ListMeth	Integer	Indicates whether instruments are pre-listed only or can also be defined via user request	0	0 = pre-listed only 1 = user requested 2 = Undefined

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
1255	DerivativeInstrmt AssignmentMethod	AsgnMeth	String	Method under which assignment was conducted	R	R=Random P=Pro-Rata
1299	DerivativeExercise Style	ExerStyle	Integer	Type of exercise of a derivatives security	1	0 =European 1= American 2=Bermuda 3=Binary
1269	DerivativeUnitOf Measure	UOM	String	The unit of measure of the underlying commodity upon which the contract is based.	Int	AUD,GRAMS,BCF,MMBTU,MWH,LBS,T,TON,GBP,CZK,RUR,CHF,HUF,ILSBBL,PLN, BU,CZK, CAD,RYR, CHF EUR,CWT, KFW,DEM, NZD,RMB, GAL,ZAR, GBP,BRL, IPNT,JPY, LBS MXN, NOK, SEK, TON, TRYOZ, USD,BDFT
1270	DerivativeUnitOf MeasureQty	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	500	N/A
1315	Derivative PriceUnitOfMeasure	PxUOM	String	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	LBS	AUD,GRAMS,BCF,MMBTU,MWH,LBS,T,TON,GBP,CZK,RUR,CHF,HUF,ILSBBL,PLN, BU,CZK, CAD,RYR, CHF EUR,CWT, KFW,DEM, NZD,RMB, GAL,ZAR, GBP,BRL, IPNT,JPY, LBS MXN, NOK, SEK, TON, TRYOZ, USD,BDFT
1316	Derivative PriceUnitOfMeasureQty	PxUOMQty	Integer	Used to express the UOM Quantity of the Price if different from the contract.	1000000	N/A
1266	DerivativeContract Multiplier	Mult	Integer	The Contract Value Factor is the multiplier that converts an actual price to an actual contract value.	250	N/A
1318	DerivativePriceQuote Method	PxQteMeth	String(10)	Method for Price quotation	STD	STD = Standard, money per unit of a physical INX = Index INT = Interest rate Index
1317	Derivative SettlMethod	SettlMeth	String	Settlement method for a contract. Can be used as an alternative to CFI Code value	C	P=DELIV C=DELVC OR CASH

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
1319	DerivativeFutures ValuationMethod	FutValMeth	String	For futures, indicates type of valuation method applied	FUT	EQTY = premium style FUT = futures style mark-to-market FUTDA = futures style with an attached cash adjustment Forward(FWD)
DerivSecList/ DerivSecDef/ DerivInstrmt/AID						
1219	DerivativeSecurity AltID	AltID	String	Alternate Security identifier value for this security of DerivativeSecurityAltIDSource (1220) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires DerivativeSecurityAltIDSource.	EO W1	N/A
1220	DerivativeSecurity AltIDSource	AltIDSrc	String	Identifies class or source of the SecurityAltID (1219) value. Required if DerivativeSecurityAltID is specified.	O	O=Floor H = Clearing House / Clearing Organization TCC=100 ITC=101 IXM=102 Globex=103
DerivSecList/ DerivSecDef/ DerivInstrmt/Evnt						
1287	DerivativeEventType	EventTyp	Integer	Code to represent the type of event	5	5 = Activation or First Day of Trading 7 = Last Eligible Trade Date 19 = Position Removal Date
1288	DerivativeEventDate	Dt	Date	Date of event	2006-10-13	YYYY-MM-DD
DerivSecList/ DerivSecDef/ Attrb						
1313	DerivativeInstrAttrib Type	Typ	String(5)	Code to represent the type of instrument attribute	25	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
1314	DerivativeInstrAttrib Value	Val	String	Attribute value appropriate to the InstrAttribType (1313) field.	1	Typ 24,Val=0 Regular

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group	
						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
DerivSecList/ DerivSecDef/ MktSegGrp							

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
1301	MarketID	MktID	String(5)	Identifies the market which lists and trades the instrument.	CME	N/A
1300	Market SegmentID	MktSegID	String(10)	Identfies the market segment	ALL	Electronic, Pit, Ex-Pit All
DerivSecList/ DerivSecDef/ MktSegGrp/ StrkRules						
1202	Start StrikePxRange	StartStrkPxRng	Price	Starting Price for the range to which the StrikeIncrement applies Price refers to the Price of the underlying	1.0000000	N/A
1203	End StrikePxRange	EndStrkPxRng	Price	Ending Price of the range to which the StrikeIncrement applies. Price refers to the Price of the underlying	999999.0000000	N/A
1204	StrikeIncrement	StrkIncr	Float	Value by which strike Price should be incremented within the specified Price range.	1.0000000	N/A
DerivSecList/ DerivSecDef/ MktSegGrp/ SecTrdgRules/ BaseTrdgRules						
562	MinTradeVol	MinTrdVol	Integer	The minimum trading volume for a security	1	N/A
1140	MaxTradeVol	MaxTrdVol	Integer	The maximum order quantity that can be submitted for a security.	1000	N/A
1144	ImpliedMarket Indicator	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. Commonly used in listed derivatives.	1	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

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
DerivSecList/ DerivSecDef/ MktSegGrp/ SecTrdgRules/ BaseTrdgRules /TickRules						
1206	StartTick PriceRange	StartTick PxRng	Integer	Starting Price range for specified tick increment	0.0000000	N/A
1207	EndTick PriceRange	EndTick PxRng	Integer	Ending Price range for the specified tick increment	30.0000000	N/A
1208	TickIncrement	TickIncr	Integer	Tick increment for stated Price range. Specifies the valid Price increments at which a security can be quoted and traded	0.0125000	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 a Spread Leg 4=Settled as Spread Leg
DerivSecList/ DerivSecDef/MktSegGrp/ SecTrdgRules/ TrdgSesRulesGrp						
336	TradingSessionID	SesID	String	Identifier for Trading Session A trading session spans an extended period of time that can also be expressed informally in terms of the trading day. Usage is determined by market or counterparties. To specify good for session where session spans more than one calendar day, use TimeInForce = Day in conjunction with TradingSessionID. Bilaterally agreed values of data type "String" that start with a character can be used for backward compatibility.	N/A	N/A
DerivSecList/ DerivSecDef/ MktSegGrp/ SecTrdgRules/ TrdgSesRulesGrp /TrdgSesRules/ OrdTypRules						

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
40	OrdType	OrdTyp	Integer	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	1=LIMIT 2=MARKET 3=STOP
DerivSecList/ RelSym/ Instrmt						
107	SecurityDesc	Desc	String	Can be used to provide an optional textual description for a financial instrument.	LC OPT 200812	This will typically be populated on Outbound messages only. It is not necessary in the determination of the Instrument.
201	PutOrCall	PutCall	Integer	Indicates whether an option contract is a put or call	0	0=Put 1=Call
202	Strike Price	StrkPx	Price	Price Strike Price for an Option.	112.0000000	
1244	FlexibleIndicator	FlexInd	String(1)	Used to indicate a derivatives security that can be defined using flexible terms. The terms commonly permitted to be defined by market participants are expiration date and strike price. FlexibleIndicator is an alternative CFICode(461)	N	Y=Yes N=No
DerivSecList/ RelSym/ PxLmts2						
1305	SecondaryPrice LimitType	PxLmtTyp	Integer	Describes the how the price limits are expressed	0	0=Price 1=Tick 2=PCT
1221	SecondaryLow LimitPrice	LowLmtPx	Integer	Allowable low limit price for the trading day. A key parameter in validating order price. Used as the lower band for validating order prices. Orders submitted with prices below the lower limit will be rejected	2.5000000	

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
1230	SecondaryHigh LimitPrice	HiLmtPx	Integer	Allowable high limit price for the trading day. A key parameter in validating order price. Used as the upper band for validating order prices. Orders submitted with prices above the upper limit will be rejected	2.0000000	
1240	SecondaryTrading ReferencePrice	TrdgRefPx	Integer		2.2500000	
DerivSecList/ RelSym/ 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.	293417	N/A
456	SecurityAltIDSource	AltIDSrc	String	Identifies class or source of the SecurityAltID (455) value. Required if SecurityAltID is specified.	O	O=Floor H = Clearing House / Clearing Organization TCC=100 ITC=101 IXM=102 Globex=103
DerivSecList/ RelSym/ Instrmt/ Pty						
1019	InstrumentPartyID	ID	String	PartyID value within an instrument party repeating group.	N/A	N/A
1051	InstrumentPartyRole	R	Integer	Used to identify the role of instrument party id	73	Venue

2.0 Revision History

Version	Date	Author	Description
1.0	7/31/08	LM	Initial version of document.
1.1	2/4/10	NU	Moved Symbol-55 from DerivSecList/RelSym/Instrmt to DerivSecList/DerivSecDef/DerivInstrmt
1.2	7/20/10	NU	Added values to tags 308-Exch and tag 1272-Exch.