CME Group

A CME/Chicago Board of Trade/NYMEX Company

Product Reference File Sample Messages

Version: 1.1

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Contents

1.0 Overview

This document contains the following Product Reference File sample messages:

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2.0 Security Definition Message – Futures Sample Message

FIXML Sample Message		**Sample Data Description**
<FIXML>		
<SecDef RptID="7"	//ReportID	7 = unique identifier for the security report
BizDt="2008-05-17">	//ClearingBusinessDate	Clearing Business Date (2008-05-17)
<Instrmt		
Sym="LE"	//Symbol	LE = Live Cattle (Globex)
ID="LC"	//Security ID	LC = Live Cattle (Clearing)
Desc="LIVE CATTLE FUTURES"	//Description	textual description for instrument
SecTyp="FUT"	//Security Type	FUT = Future
Src="H"	//Source	H = Clearing House / Clearing Organization
MMY="200904"	//Maturity Month Year	year (2009) and month (04) of maturity
MatDt="2009-04-30"	//Maturity Date	date (2009-04-30) of maturity or settlement date
Mult="400"	//Contract Multiplier	multiplier (400) that converts price to contract value
Exch="CME"	//Exchange	CME = CME Group (market used to identify a security)
UOM="lbs"	//Unit of Measure	unit of measure (lbs) of the underlying commodity
UOMQty="40000"	//Unit of Measure Quantity	unit of measure quantity (4000)
PxUOM="lbs"	//Price unit of Measure	unit of measure (lbs) of the price
PxUOMQty="100"	//Price Unit of Measure Quantity	unit of measure quantity (100) of the price
SettlMeth="P"	//Settlement Method	P = physical settlement required
ListMeth="0"		
FutValMeth="FUT"	//Futures Valuation Method	FUT = futures style mark-to-market
ProdCmplx="AGS"	//Product Complex	
Status="1"	//Status	1 = active
FlexProdElig="N"	//Flexible Product Eligibility	N = no
FlexInd="N" AsgnMeth="R" MinPxIncr="25.0000">	//Flexible Indicator	N = no, R =
<AID AltID="LC 200904" AltIDSrc="H"/>	//SecurityAltId	alternate security identifier, H = Clearing House
<AID AltID="000417" AltIDSrc="103"/>		alternate security identifier, 103 = Globex
<AID AltID="48 0409" AltIDSrc="100"/>		alternate security identifier, 100 = TCC
<Evnt EventTyp="5" Dt="2007-11-01"/>	//SecurityAltId	5 = activation, date (2007-11-01)
<Evnt EventTyp="7" Dt="2009-04-30"/>	//Last day of trading	7 = last eligible trade date, date (2009-04-30)
<Evnt EventTyp="15" Dt="2009-03-30"/>	//Last Intent Date	15 = initial inventory due date, date (2009-03-30)
<Evnt EventTyp="16" Dt="2009-05-05"/>	//Position removal date	16 = final inventory due date, date (2009-05-05)
<Evnt EventTyp="17" Dt="2009-04-06"/>	//First Intent Date	17 = first intent date, date (2009-04-06)
<Evnt EventTyp="18" Dt="2009-05-05"/>	//Last Intent Date	18 = last intent date, date (2009-05-05)
<Evnt EventTyp="13" Dt="2009-04-14"/>	//First Delivery Date	13 = first delivery date, date (2009-04-14)
<Evnt EventTyp="14" Dt="2009-05-11"/>	//Last Delivery Date	14 = last delivery date, date (2009-05-11)
</Instrmt>		
<InstrmtExt>		
<Attrb Typ="27"	//Instrument Attribute Type	27 = instrument price precision
Val="N"/>	//Instrument Attribute Value	
<Attrb Typ="25" Val="1"/>		25 = instrument denominator
<Attrb Typ="26" Val="1"/>		26 = instrument numerator
<Attrb Typ="29" Val="Y"/>		29 = tradeable indicator
<AttrbTyp ="24" Val="2"/>		24 = trade type eligibility details for security
<Attrb Typ="24" Val="11"/>		24 = trade type eligibility details for security
<Attrb Typ="24" Val="3"/>		24 = trade type eligibility details for security
</InstrmtExt>		
<MktSegGrp MktID="CME"	//Market ID	market which lists and trades the instrument (CME)
MktSegID="ALL">	//Market Segment ID	market segment (ALL)
<SecTrdgRules>		
<BaseTrdgRules>		
<TickRules		
StartTickPxRng="50.0000000"	//StartTickPriceRange	starting price range for specified tick increment (50.0000000)
EndTickPxRng="120.0000000"	//EndTickPriceRange	starting price range for specified tick increment (120.0000000)
TickIncr="0.0250000"	//TickIncrement	tick increment (0.0250000)
TickRuleTyp="0"/>	//TickRuleType	0 = regular
</BaseTrdgRules>		
<TrdgSesRulesGrp SesID="[N/A]"></TrdgSesRulesGrp>		
</SecTrdgRules>		
</MktSegGrp>		
</SecDef>		
</FIXML>		

3.0 Derivative Security List Message – Options Message Sample

FIXML Sample Message		Sample Data Description
<FIXML>		
<DerivSecList RptID = "5"	//SecurityReportID	5 = unique identifier for the security report
BizDt = "2008-05-17">	//ClearingBusinessDate	Clearing Business Date (2008-05-17)
<Undly		
ID = "LC"	//Symbol	LC = Live Cattle (Clearing)
Src = "H"	//Source	H = Clearing House / Clearing Organization
MMY = "200812"	//Maturity Month Year	year (2008) and month (12) of maturity
SecTyp = "FUT"	//Security Type	FUT = Future
Exch = "CME">	// Underlying SecurityExchange	CME = CME Group (market used to identify a security)
<UndAID AltID = "LC 200812" AltIDSrc = "H"/>	// UnderlyingSecurityAltID	can be used to identify the underlying security
<UndAID AltID = "006434" AltIDSrc = "103"/>	//UnderlyingSecurityAltIDSource	alternate security identifier
<UndAID AltID = "LEZ8" AltIDSrc = "101"/>		
<UndAID AltID = "48 1208" AltIDSrc = "100"/>		
</Undly>		
<DerivSecDef>		
<DerivInstrmt		
ID = "LC"	//DerivativeSecurityID	LC = Live Cattle (Clearing)
Desc = "LIVE CATTLE OPTIONS"	//Description	textual description for instrument
SecTyp = "OOF"	//DerivativeSecurityType	OOF = options on futures
Src = "H"	//DerivativeSecurityIDSource	H = Clearing House / Clearing Organization
MMY = "200812"	//DerivativeMaturityMonthYear	year (2008) and month (12) of maturity
MatDt = "2008-12-05"	//DerivativeMaturityDate	maturity date (2008-12-05)
Mult = "400"	//DerivativeContractMultiplier	multiplier that converts an actual price to an actual contract value
Exch = "CME"	//DerivativeSecurityExchange	CME = CME Group (market used to identify a security)
UOMQty = "1"	//DerivativeUnitOfMeasure	unit of measure quantity (1)
PxUOM = "lbs"	//DerivativePriceUnitOfMeasure	unit of measure (lbs) of the price
PxUOMQty = "100"	//DerivativePriceUnitOfMeasureQty	unit of measure quantity (100) of the price
SettlMeth = "P"	//DerivativeSettlMethod	P = DELIV
ExerStyle = "1"	//Exercise Style	1 = American
ListMeth = "0"	//List Method	0 = pre-listed only
FutValMeth = "EQTY"	//DerivativeFuturesValuationMethod	EQTY = premium style
ProdCmplx = "AGS"	//DerivativeProductComplex	AGS
Status = "1"	//Status	1 = active
FlexProdElig = "N"	//Flexible Product Eligibilty	N = no
AsgnMeth = "R"	//Assignment Method	R = random
MinPxIncr = "25.0000">	//Minimum Price Increment	minimum price increment (25.0000)

FIXML Sample Message		Sample Data Description
<Evnt EventTyp = "5"		
Dt = "2007-12-10"/>	//First day of trading	first day of trading (2007-12-10)
<Evnt EventTyp = "7" Dt = "2008-12-05"/>	//Last day of trading	last day of trading (2008-12-05)
</DerivInstrmt>		
<Attrb Typ = "27"	//DerivativeInstrAttribType	27 = instrument price precision
Val = "N"/>	//DerivativeInstrAttribValue	
<Attrb Typ = "25" Val = "1"/>		
<Attrb Typ = "26" Val = "1"/>		
<Attrb Typ = "29" Val = "Y"/>		
<Attrb Typ = "24" Val = "3"/>		
<MktSegGrp MktID = "CME"	//MarketID	market which lists and trades the instrument (CME)
MktSegID = "ALL">	//MarketSegmentID	market segment (ALL)
<SecTrdgRules>		
<BaseTrdgRules>		
<TickRules		
StartTickPxRng = "0.0000000"	//StartTickPriceRange	starting price range for specified tick increment
EndTickPxRng = "0.0125000"	//EndTickPriceRange	ending price range for specified tick increment
TickIncr = "0.0125000"	//TickIncrement	valid price increments which a security can be quoted and traded
TickRuleTyp = "2"/>	//TickRuleType	2 = fixed
<TickRules		
StartTickPxRng = "0.0125000"		starting price range for specified tick increment
EndTickPxRng = "30.0000000"		ending price range for specified tick increment
TickIncr = "0.0250000"		valid price increments which a security can be quoted and traded
TickRuleTyp = "0"/>		0 = regular
<TickRules		
StartTickPxRng = "0.0000000"		starting price range for specified tick increment
EndTickPxRng = "0.0125000"		ending price range for specified tick increment
TickIncr = "0.0125000"		valid price increments which a security can be quoted and traded
TickRuleTyp = "0"/>		0 = regular
</BaseTrdgRules>		
<TrdgSesRulesGrp SesID = "[N/A]"></TrdgSesRulesGrp>		
</SecTrdgRules>		
<StrkRules		
StartStrkPxRng = "1.0000000"	//StartStrikePxRange	starting price range for specified tick increment
EndStrkPxRng = "999999.0000000"	//EndStrikePxRange	ending price range for specified tick increment
StrkIncr = "1.0000000"/>	//StrikeIncrement	value by which strike price can be incremented within specified range
</MktSegGrp>		
</DerivSecDef>		
<RelSym>		
<Instrmt		
Sym = "LE" // Symbol		LE = Live Cattle (Globex)
Desc = "LC OPT 200812"	//SecurityDesc	textual description for instrument
StrkPx = "112.0000000"	//Strike Price	strike price
PutCall = "0"	//PutOrCall	0 = put
FlexInd = "N">	//Flexible indicator	N = No
<AID AltID = "LC 200812 P 112 200812"	//SecurityAltID	alternate security identifier
AltIDSrc = "H"/>	//SecurityAltIDSource	H = Clearing House
<AID AltID = "293417" AltIDSrc = "103"/>		
<AID AltID = "LEZ8 P1120" AltIDSrc = "101"/>		
<AID AltID = "48P12081120" AltIDSrc = "100"/>		
</Instrmt>		
</RelSym>		
</Instrmt>		
</RelSym>		
</DerivSecList>		
</FIXML>		

4.0 Security Definition Message – Strategies Message Sample

FIXML Sample Message		Sample Data Description
<FIXML>		
<SecDef RptID = "671"	//SecurityReportID	671 = unique identifier for the security report
BizDt = "2009-06-05">	//ClearingBusinessDate	Clearing Business Date (2008-04-04)
<Instrmt		
Sym="GE:BF"	//Symbol	Product Description
ID = "EDBUT"	//Secuirty ID	EDBUT = Eurodollar Butterfly
Desc = "EURODOLLAR BUTTERFLY"	//Description	textual description for instrument
SecTyp = "MLEG"	//Security Type	MLEG = Multi – Leg
Src = "H"	//Source	H = Clearing House / Clearing Organization
SubTyp = "BF"	//Security SubType	BF = butterfly
MMY = "200906"	//MaturityMonthYear	year (2009) and month (06) of maturity
Exch = "CME"	//Exchange	CME = CME Group market used to identify a security
ListMeth="0"	//ListMethod	0=Pre-listed only
FutValMeth = "FUT"	//Futures Valuation Method	FUT = futures style mark-to-market
ProdCmplx = "INT"	//Product Complex	INT = interest rates
Status = "1"		1 = active
MinPxIncr="0.50000"	//MinimumPriceIncrement	
<AID AltID = "800891"	//SecurityAltId	alternate security identifier
AltIDSrc = "103"/>	// SecurityAltIdSource	103 = Globex
<AID AltID = "GE:BF M9-U9-Z9" AltIDSrc = "101"/>		alternate security identifier, 101 = ITC
<AID AltID = "ED:BF M9-U9-Z9" AltIDSrc = "H"/>		alternate security identifier, H = Clearing House
<Evnt EventTyp = "5" Dt = "2006-2-17"/>		5 = activation, date (2006-2-17)
<Evnt EventTyp = "7" Dt = "2009-06-15"/>		7 = last eligible trade date, date (2009-6-15)
</Instrmt>		
<InstrmtExt>		
<Attrb Typ = "27"	// InstrAttribType	27 = Instrument Price Precision
Val = "N"/>	//InstrAttribValue	
<Attrb Typ= "25"	//InstrAttribType	25=Instrument Denominator
Val= "1"/>	//InstrAttribValue	
<Attrb Typ= "26"	//InstrAttribType	26=Instrument Numerator
Val= "1"/>	//InstrAttribValue	
<Attrb Typ= "29"	//InstrAttribType	29=Tradeable Indicator
Val= "N"/>	//InstrAttribValue	
<Attrb Typ= "24"	//InstrAttribType	24=Trade type eligibility details for security
Val= "1"/>	//InstrAttribValue	
<Attrb Typ= "24"	//InstrAttribType	24=Trade type eligibility details for security
Val= "3"/>	//InstrAttribValue	
<Attrb Typ= "24"	//InstrAttribType	24=Trade type eligibility details for security
Val= "55"/>	//InstrAttribValue	
<Attrb Typ= "24"	//InstrAttribType	24=Trade type eligibility details for security
Val= "0"/>	//InstrAttribValue	
</InstrmtExt>		

FIXML Sample Message		**Sample Data Description**
<LegGrp>		
<Leg		
ID = "ED"	//LegSecurityID	clearing code for the leg
Src = "H"	//LegSecurity	H = Clearing House
MMY = "200906 "	//LegMaturity	maturity month and year (200606)
MonthYear		
Exch = "CME"	//LegSecurityExchange	CME = CME Group market used to identify a security
Side = "1"	//LegSide	1 = buy
RatioQty = "1.0000"	//LegRatioQty	ratio of quantity for individual leg to entire multileg security
SecTyp = "FUT">	//LegSecurityType	FUT = Future
<LegAID SecAltID = "ED 200906"	//LegSecurityAltID	instrument's security's AltID
SecAltIDSrc = "H"/>	//LegSecurityAltIDSource	instrument's security's SecurityAltIDSource (H = Clearing House)
<LegAID SecAltID = "806901" SecAltIDSrc = "103"/>		
<LegAID SecAltID = "GEM9" SecAltIDSrc = "101"/>		
<LegAID SecAltID = "ED 0609" SecAltIDSrc = "100"/>		
</Leg>		
<Leg		
ID = "ED"	//LegSecurityID	clearing code for the leg
Src = "H"	//LegSecurityIDSource	H = Clearing House
MMY = "200909 "	//LegMaturityMonthYear	maturity month and year (200909)
Exch = "CME"	//LegSecurityExchange	CME = CME Group market used to identify a security
Side = "2 "	//LegSide	2 = sell
RatioQty = "2.0000"	//LegRatioQty	ratio of quantity for individual leg to entire multileg security
SecTyp = "FUT">	//LegSecurityType	FUT = Future
<LegAID SecAltID = "ED 200909"	//LegSecurityAltID	instrument's security's AltID
SecAltIDSrc = "H"/>	//LegSecurityAltIDSource	instrument's security's SecurityAltIDSource (H = Clearing House)
<LegAID SecAltID = "809901" SecAltIDSrc = "103"/>		
<LegAID SecAltID = "GEU9" SecAltIDSrc = "101"/>		
<LegAID SecAltID = "ED 0909" SecAltIDSrc = "100"/>		
</Leg>		
<Leg		
ID = "ED"	//LegSecurityID	clearing code for the leg
Src = "H"	//LegSecurityIDSource	H = Clearing House
MMY = "200912 "	//LegMaturityMonthYear	maturity month and year (200912)
Exch = "CME"	//LegSecurityExchange	CME = CME Group market used to identify a security
Side = "1"	//LegSide	1 = buy
RatioQty = "1.0000"	//LegRatioQty	ratio of quantity for individual leg to entire multileg security
SecTyp = "FUT">	//LegSecurityType	FUT = Future
<LegAID SecAltID = "ED 200912"	//LegSecurityAltID	instrument's security's AltID
SecAltIDSrc = "H"/>	//LegSecurityAltIDSource	instrument's security's SecurityAltIDSource (H = Clearing House)
<LegAID SecAltID = "812901" SecAltIDSrc = "103"/>		
<LegAID SecAltID = "GEZ9" SecAltIDSrc = "101"/>		
<LegAID SecAltID = "ED 1209" SecAltIDSrc = "100"/>		
</Leg>		
<MktSegGrp MktID = "CME"	//MarketID	market which lists and trades the instrument (CME)
MktSegID = "ALL">	//MarketSegmentID	market segment (ALL)
<SecTrdgRules>		
<BaseTrdgRules>		
<TickRules		
StartTickPxRng = "999.0000000"	//StartTickPriceRange	starting price range for specified tick increment (999.0000000)
EndTickPxRng = "999.0000000"	//EndTickPriceRange	starting price range for specified tick increment (999.0000000)
TickIncr = "0.0050000"	//TickIncrement	tick increment (0.0050000)
TickRuleTyp = "0"/>	//TickRuleType	0 = regular
</BaseTrdgRules>		
<TrdgSesRulesGrp SesID = "[N/A]"></TrdgSesRulesGrp>		
</SecTrdgRules>		
</MktSegGrp>		
</SecDef>		
</FIXML>		

5.0 Security Definition Message – Single Name Credit Default Swap

FIXML Sample Message		**Sample Data Description**
<FIXML>		
<SecDef RptID="10250"	//ReportID	10250= unique identifier for the security report
BizDt="2008-11-04">	//ClearingBusinessDate	Clearing Business Date (2008-11-04)
<Instrmt		
Sym="CBRDU"	//Symbol	CBRDU
ID="CBRDU"	//Security ID	CBRDU
Desc="CB.SR.MR.USD"	//Description	textual description for instrument
SecTyp="CDS"	//Security Type	CDS = Credit Default Swap
Src="H"	//Source	H = Clearing House / Clearing Organization
SubTyp="S"	//SecuritySubType	S= Single Name
MMY="201812"	//Maturity Month Year	year (2008) and month (12) of maturity
MatDt="2018-12-20"	//Maturity Date	date (2008-12-20) of maturity or settlement date
Mult="0.01"	//Contract Multiplier	multiplier (0.01) that converts price to contract value
Exch="CMD"	//Exchange	CMD
UOM="USD"	//Unit of Measure	unit of measure (USD) of the underlying commodity
UOMQty="1"	//Unit of Measure Quantity	unit of measure quantity (1)
SecGrp="IG"	// product group for limits checking	IG
PxUOM="IPNT"	//Price unit of Measure	unit of measure (IPNT) of the price
PxUOMQty="1"	//Price Unit of Measure Quantity	unit of measure quantity (1) of the price
SettlMeth="C"	//Settlement Method	C = cash settlement required
PxQteMeth="PCTPR"	//Price Quote Method	PCTPR = percent of par
ListMeth="0"	//List Method	0 = pre listed only
FutValMeth="CDS"	//Futures Valuation Method	CDS = CDS valuation method
ProdCmplx="CDS"	//Product Complex	CDS
Status="1"	//Status	1 = active
FlexProdElig="N"	//Flexible Product Eligibility	N = no
FlexInd="N"	//Flexible Indicator	N = no
MinPxIncr="0.0100000"	//Minimum Price Increment	0.0100000
CpnRt="5.0"	//Coupon Rate	5.0
IntAcrl="2008-09-22"	//Interest Accrual Date	2008-09-22
CpnPmt="2008-12-22"	//Coupon Payment Date	2008-12-22
NotnlPctOut="100.0"	//Notional Percent Outstanding	100.0
Snrty="SR"	//Seniority	SR = Senior
RstrctTyp="MR"	//Restructuring Type	MR = Modified Restructuring
Issr="CHUBB CORP">	//Issuer	
<AID AltID="CBRDU 201812 5" AltIDSrc="H"/>	//SecurityAltId	alternate security identifier, H = Clearing House
<AID AltID="CB.SR.MR.USD.18Z.500" AltIDSrc="101"/>	//SecurityAltId	alternate security identifier, 101 = ITC
<AID "CBRDU 201812 5" AltIDSrc="100"/>	//SecurityAltId	alternate security identifier, 100 = TCC
<Evnt EventTyp="5" Dt="2008-09-19"/>	//SecurityAltId	5 = activation, date (2008-09-19)
<Evnt EventTyp="7" Dt="2018-12-19"/>	//Last day of trading	7 = last eligible trade date, date (2018-12-19)
<Evnt EventTyp="19" Dt="2018-12-21"/>	//Position Removal Date	19 = position removal date, date (2018-12-21)
<Evnt EventTyp="100" Dt="2008-11-05"/>	//Next Trade Date	100 = next trade date, date (2008-11-05)
<Evnt EventTyp="8" Dt="2008-11-05"/>	//Swap Start Date	8 = swap start date, date (2008-11-05)
<Evnt EventTyp="9" Dt="2018-12-20"/>	//Swap End Date	9 = swap end date, date (2018-12-20)
</Instrmt>		

FIXML Sample Message		**Sample Data Description**
<InstrmtExt>		
<Attrb Typ="29"	//Instrument Attribute Type	29 = tradeable indicator
Val="Y"	//Instrument Attribute Value	
<Attrb Typ="24" Val="3"/>	//Instrument Attribute Type	24=trade type eligibility details for security
<Attrb Typ="24" Val="22"/>	//Instrument Attribute Type	24=trade type eligibility details for security
</InstrmtExt>		
<MktSegGrp MktID="CME"	//Market ID	market which lists and trades the instrument (CME)
MktSegID="ALL">	//Market Segment ID	market segment (ALL)
<SecTrdgRules>		
<BaseTrdgRules MinTrdVol="1000000">	//Minimum Trading Volume	1000000
<TickRules StartTickPxRng="20.0000000"	//Starting Price Range	20.0000000
EndTickPxRng="200.0000000"	//Ending Price Range	200.0000000
TickIncr="0.0100000"	//Tick Increment	0.0100000
TickRuleTyp="0"/>	//Tick Rule Type	0 = regular
<LotTypeRules		
LotTyp="2"	//for standard trades	2=round lot
MinLotSz="100000"/>	//quantity tick over the minimum	100000
</BaseTrdgRules>		
<TrdgSesRulesGrp SesID="[N/A]">	//not relevant to specific sessions	
</TrdgSesRulesGrp>		
</SecTrdgRules>		
</MktSegGrp>		
</SecDef>		

6.0 Security Definition Message –Credit Default Swap Index

FIXML Sample Message		Sample Data Description
<FIXML>		
<SecDef RptID="10251"	//ReportID	10251= unique identifier for the security report
BizDt="2008-11-04">	//ClearingBusinessDate	Clearing Business Date (2008-11-04)
<Instrmt		
Sym="CXIG11"	//Symbol	CXIG11
ID="CXIG11"	//Security ID	CXIG11
Desc="CDXIG11.SR.XR.USD"	//Description	textual description for instrument
SecTyp="CDS"	//Security Type	CDS = Credit Default Swap
Src="H"	//Source	H = Clearing House / Clearing Organization
SubTyp="I"	//SecuritySubType	I=Index
MMY="201112"	//Maturity Month Year	year (2011) and month (12) of maturity
MatDt="2011-12-20"	//Maturity Date	date (2011-12-20) of maturity or settlement date
Mult="0.01"	//Contract Multiplier	multiplier (0.01) that converts price to contract value
Exch="CME"	//Exchange	product exchange
UOM="USD"	//Unit of Measure	unit of measure (USD) of the underlying commodity
UOMQty="1"	//Unit of Measure Quantity	unit of measure quantity (1)
SecGrp="IG"	// product group for limits checking	IG
PxUOM="IPNT"	//Price unit of Measure	unit of measure (IPNT) of the price
PxUOMQty="1"	//Price Unit of Measure Quantity	unit of measure quantity (1) of the price
SettlMeth="C"	//Settlement Method	C = cash settlement required
PxQteMeth="PCTPR"	//Price Quote Method	PCTPR = percent of par
ListMeth="0"	//List Method	0 = pre listed only
FutValMeth="CDS"	//Futures Valuation Method	CDS = CDS valuation method
ProdCmplx="CDS"	//Product Complex	CDS
Status="1"	//Status	1 = active
FlexProdElig="N"	//Flexible Product Eligibility	N = no
FlexInd="N"	//Flexible Indicator	N = no
MinPxIncr="0.0100000"	//Minimum Price Increment	0.0100000
CpnRt="1.45"	//Coupon Rate	1.45
IntAcrl="2008-06-20"	//Interest Accrual Date	2008-06-20
CpnPmt="2008-12-22"	//Coupon Payment Date	2008-12-22
NotnlPctOut="100.0"	//Notional Percent Outstanding	100.0
Snrty="SR"	//Seniority	SR = Senior
RstrctTyp="XR"	//Restructuring Type	XR= No Restructuring Specified
Issr="CDX.NA.IG.11">	//Issuer	CDX.NA.IG.11
<AID AltID="CXIG11 201112 1.45" AltIDSrc="H"/> //SecurityAltId		alternate security identifier, H = Clearing House
<AID AltID="CDXIG11.SR.XR.USD.11Z.145" AltIDSrc="101"/> //SecurityAltId		alternate security identifier, 101 = ITC
<AID "CXIG11 201112 1.45" AltIDSrc="100"/> //SecurityAltId		alternate security identifier, 100 = TCC
<Evnt EventTyp="5" Dt="2008-09-21"/> //SecurityAltId		5 = activation, date (2008-09-21)
<Evnt EventTyp="7" Dt="2011-12-19"/> //Last day of trading		7 = last eligible trade date, date (2011-12-19)
<Evnt EventTyp="19" Dt="2011-12-21"/> //Position Removal Date		19 = position removal date, date (2011-12-21)
<Evnt EventTyp="100" Dt="2008-11-05"/> //Next Trade Date		100 = next trade date, date (2008-11-05)
<Evnt EventTyp="8" Dt="2008-11-05"/> //Swap Start Date		8 = swap start date, date (2008-11-05)
<Evnt EventTyp="9" Dt="2011-12-20"/> //Swap End Date		9 = swap end date, date (2011-12-20)
</Instrmt>		

FIXML Sample Message		Sample Data Description
<InstrmtExt>		
<Attrb Typ="29" Val="Y”	//Instrument Attribute Type	29 = tradeable indicator
<Attrb Typ="24" Val="3"/>	//Instrument Attribute Type	24=trade type eligibility details for security
<Attrb Typ="24" Val="22"/>	//Instrument Attribute Type	24 = trade type eligibility details for security
</InstrmtExt>		
<MktSegGrp MktID="CME"	//Market ID	market which lists and trades the instrument (CME)
MktSegID="ALL">	//Market Segment ID	market segment (ALL)
<SecTrdgRules>		
<BaseTrdgRules MinTrdVol="1000000">	//Minimum Trading Volume	1000000
<TickRules StartTickPxRng="20.0000000"	//Starting Price Range	20.0000000
EndTickPxRng="200.0000000"	//Ending Price Range	200.0000000
TickIncr="0.0100000"	//Tick Increment	0.0100000
TickRuleTyp="0"/>	//Tick Rule Type	0 = regular
<LotTypeRules		
LotTyp="2"	//for standard trades	2=round lot
MinLotSz="100000"/>	//quantity tick over the minimum	100000
</BaseTrdgRules>		
<TrdgSesRulesGrp SesID="[N/A]">	//not relevant to specific sessions	
</TrdgSesRulesGrp>		
</SecTrdgRules>		
</MktSegGrp>		
</SecDef>		