

Product Reference File Derivative Security List Message - Options Q12011 Updates

Version: 1.3
12/15/10

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Contents

1.0	DERIVATIVE SECURITY LIST MESSAGE – OPTIONS	4
1.1	DERIVATIVE SECURITY LIST MESSAGE – IMPLEMENTATION RULES	4
1.1.1	<i>Recommended Uses</i>	<i>4</i>
1.1.2	<i>Explanation of Message Structure</i>	<i>4</i>
1.2	DERIVATIVE SECURITY LIST MESSAGE – OPTIONS	5
2.0	APPENDIX.....	14
3.0	REVISION HISTORY	15

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	UnderlyingSecurityType	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	UnderlyingSecurityAltIDSource	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	DerivativeSecurityIDSource	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	DerivativeSecurityExchange	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	DerivativeMaturityMonthYear	MMY	Date	Date of maturity or Settlement Date	200706	YYYYMM
1215	UnderlyingSymbolSfx	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	DerivativeProductComplex	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 EQUITY FIN FX INDEX INDX INT METAL
1267	DerivativeMinPriceIncrement	MinPxIncr	String	Minimum price increase for a given exchange-traded Instrument	25.0000	N/A
1249	DerivativeSecurityType	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	DerivativeStrikeCurrency	StrkCcy	String	Currency in which the StrikePrice is denominated.	USD	N/A
1252	DerivativeMaturityDate	MatDt	Date	Date of Maturity	2007-06-17	YYYY-MM-DD
1255	DerivativeInstrmtAssignmentMethod	AsgnMeth	String	Method under which assignment was conducted	R	R=Random P=Pro-Rata

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
1299	DerivativeExerciseStyle	ExerStyle	Integer	Type of exercise of a derivatives security	1	0 =European 1= American 2=Bermuda 3=Binary
1269	DerivativeUnitOfMeasure	UOM	String	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 .
1270	DerivativeUnitOfMeasure Qty	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	This will be set to Ccy for currency products.	Ccy	Ccy = Currency as defined in PxUOMCcy.
1717	PriceUnitOfMeasureCurrency	PxUOMCcy	String	Contains the ISO Currency Code if it is a currency product. Please refer to the appendix.	USD	Refer to the Appendix .
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
1320	DerivativeListMethod	ListMeth	Integer	Indicates whether instruments are pre-listed only or can also be defined via user request.	OOF	0 = pre-listed only 1 = user requested 2 = Undefined
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

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
1317	DerivativeSettlMethod	SettlMeth	String	Settlement method for a contract. Can be used as an alternative to CFI Code value	C	P=DELIV C=DELVC OR CASH
1319	DerivativeFuturesValuationMethod	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	DerivativeSecurityAltID	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	DerivativeSecurityAltIDSource	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	DerivativeInstrAttrbType	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	DerivativeInstrAttrbValue	Val	String	Attribute value appropriate to the InstrAttrbType (1313) field.	1	Typ 24,Val=0 Regular Typ 24,Val=1 Block

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
						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						
1301	MarketID	MktID	String(5)	Identifies the market which lists and trades the instrument.	CME	N/A
1300	Market SegmentID	MktSegID	String(10)	Identifies 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	999999.000000	N/A

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
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
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 /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
811	PriceDelta	PxDelta	Decimal	The rate of change in price of a derivative with respect to the movement in price of the underlying instrument.	-0.98704	N/A
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

Tag	FIX Attribute	FIXML Name	Data type	Description	Sample Data	Valid Values CME Group
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 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	Norwegian 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	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.
1.3	12/15/10	DB	Added UOM, UOMCcy, modified PxUOM and PxUOMCcy, removed DerivSecList/RelSym/ PxLmts2, added the appendix.