CME Group

Product Reference File

Options, Futures, and Strategies Sample Messages

Q12011 Updates

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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All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT, and NYMEX rules.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.

Contents

1.0 Overview

This document contains the following Product Reference File sample messages:

- Security Definition Message – Futures
    - Security Definition Message – Clearing CE Future
- Derivative Security List Message – Options
- Security Definition Message – Strategies

This Product Reference File can be found at: ftp://ftp.cme.com/pub/settle/, as well as the **firm/pub/settle** directory on the CME Group private network. For more information and complete tag descriptions, refer to the following documents:

- Security Definition Message – Futures
- Derivative Security List Message -Options
- Security Definition Message – Strategies
- FIXML Settlement Price File Message

In general, all FIXML product reference files samples contain:

- A standard xml header, (<?xml version="1.0" encoding="UTF-8"?>)
- A FIXML root element opening element (<FIXML>)
- An indicator stating that this file contains more than one message (<Batch>)
    - The clearing business date in the main block, for example, < BizDt="2008-12-23">
    - An Instrument Block, containing details necessary to identify the contract
    - An Underlying Instrument Block, if applicable
    - Repeating "Full" Blocks, with prices and the conditions defining any legs.

2.0 Security Definition Message – Futures Sample Message

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<Batch>	
4	<SecDef	
5	RptID="103"	Unique Identifier for the security report.
6	BizDt="2009-11-25">	Logical clear date.
7	<Instrmt	
8	Sym="6C"	Symbol, 6C=Canadian Dollar Futures.
9	ID="C1"	Clearing Product ID.
10	Desc="CANADIAN DOLLAR FUTURES"	Description (Contract Long Name).
11	SecTyp="FUT"	Security type. FUT=Futures contract.
12	Src="H"	Source. H =CMEClearinghouse.
13	MMY="201103"	Contract period code.
14	MatDt="2011-03-15"	Contract Maturity date.
15	Mult="100000"	Multiplier.
16	Exch="CME"	Product exchange.
17	UOM="Ccy"	Unit of measure. Ccy=Currency, as defined in UOMCcy.
18	UOMCcy="CAD"	Unit of measure currency. CAD=Canadian Dollars.
19	UOMQty="1000000"	Unit of measure quantity.
20	PxUOM="Ccy"	Price unit of measure. Ccy=Currency, as defined in PxUOMCcy.
21	PxUOMCcy="CAD"	Price unit of measure, CAD=Canadian Dollars.
22	PxUOMQty="1"	Price unit of measure Quantity.
23	SettlMeth="P"	Settlement method. P=DELIV (physical settlement required).
24	ValMeth="FUT"	Valuation Method. FUT=Futures-style mark-to-market.
25	ProdCmplx="CURR"	Product complex. CURR=Currency.
26	Status="1"	Status. 1=Active.
27	FlexProdElig="N"	Flex Product Eligibility. N=No.
28	FlexInd="N"	Flex indicator. N=No.
29	AsgnMeth="R"	Assignment method. R=Random.
30	MinPxIncr="1"	Minimum price increment. 1=one unit of measure quantity.
31	PxQteCcy="USD"	Price quote currency. USD = US Dollars.
32	ListMeth="0">	List method. 0=Pre-listed.
33	<AID AltID="CD 201103" AltIDSrc="H"/>	Alternate Security Identifier, H=CME Clearing House Alias.
34	<AID AltID=" 015920" AltIDSrc="103"/>	Alternate Security Identifier. 103=Globex.
35	<AID AltID="6CH1" AltIDSrc="101"/>	Alternate Security Identifier. 101=ITC.
36	<AID AltID="C1 201103" AltIDSrc="100"/>	Alternate Security Identifier. 100=TCC.
37	<Evnt EventTyp="5" Dt="2009-09-16"/>	First Trade Date.
38	<Evnt EventTyp="7" Dt="2011-03-15"/>	Event type, 7=Last Trade Date, date.
39	<Evnt EventTyp="17" Dt="2011-03-15"/>	Event type, 17=First intent date, date.
40	<Evnt EventTyp="18" Dt="2011-03-15"/>	Event type, 18=Last intent date, date.
41	<Evnt EventTyp="13" Dt="2011-03-16"/>	Event type, 13=First delivery date, date.
42	<Evnt EventTyp="14" Dt="2011-03-16"/>	Event type, 14=Last delivery date, date.
43	</Instrmt>	
44	<InstrmtExt>	
45	<Attrb Typ="23" Val="05"/>	23=Price tick rules.
46	<Attrb Typ="27" Val="N"/>	27=Instrument price precision.
47	<Attrb Typ="25" Val="1"/>	25=Instrument numerator.
48	<Attrb Typ="26" Val="1"/>	26=Instrument numerator.
49	<Attrb Typ="29" Val="Y"/>	29=Tradable indicator.
50	<Attrb Typ="29" Val="Y"/>	29=Tradable indicator.
51	<Attrb Typ="24" Val="1"/>	24=Trade type eligible; 1=Block.

Line	Tag Example	Description
52	<Attrb Typ="24" Val="2"/>	24=Trade Type Eligible; 2=EFP.
53	<Attrb Typ="24" Val="11"/>	24=Trade Type Eligible; 11=EFR.
54	<Attrb Typ="24" Val="3"/>	24=Trade Type Eligible; 3=TRANSFER.
55	<Attrb Typ="24" Val="0"/>	24=Trade Type Eligible; 0=Regular.
56	</InstrmtExt>	
57	<MktSegGrp	
58	MktID="CME" MktSegID="ALL">	Market ID. ALL=Electronic, Pit, and Ex-Pit.
59	<SecTrdgRules>	
60	<BaseTrdgRules>	
61	<TickRules	
62	StartTickPxRng="0.9224"	Start tick price range. Starting price range for a specified tick increment.
63	EndTickPxRng="1.0441"	End tick price range. Ending price range for a specified tick increment.
64	TickIncr="0.0001"	Tick increment.
65	TickRuleTyp="0"/>	Specifies the tick rule for pricing. 0 = Regular Trade.
66	</BaseTrdgRules>	
67	</SecTrdgRules>	
68	</MktSegGrp>	
69	</SecDef>	
70	</Batch>	
71	</FIXML>	

2.1 Security Definition Message – Clearing CE Futures Sample Message

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<Batch>	
4	<SecDef	
5	RptID="743"	Message ID.
6	BizDt="2010-07-14">	Logical clear date.
7	<Instrmt	
8	ID="NG"	Clearing Product ID.
9	Desc="NATURAL GAS HENRY HUB FUTURE"	Description (Contract Long Name).
10	SecTyp="FUT"	Security type. FUT=Futures contract.
11	Src="H"	Source. H=CME Clearinghouse.
12	MMY="202108"	Contract period code.
13	MatDt="2021-07-28"	Contract Maturity date.
14	Mult="10000"	Multiplier.
15	Exch="NYMEX"	Product exchange.
16	UOM="MMBtu"	Unit of Measure. MMBtu=One Million British Thermal Units.
17	UOMQty="10000"	Unit of Measure Quantity.
18	PxUOM=" MMBtu"	Price Unit of Measure. MMBtu=One Million British Thermal Units.
19	PxUOMQty="1"	Price unit of Measure Quantity.
20	SettlMeth="P"	Settlement method. P=Physical settlement.
21	ListMeth="0"	List method. 0=Pre-listed.
22	ValMeth="FUT"	Valuation Method. FUT=Futures-style mark-to-market.
23	ProdCmplx="ENRGY"	Product complex. ENRGY=Energy.
24	Status="1"	Status. 1=Active.
25	FlexProdElig="N"	Flex Product Eligibility. N=No.

Line	Tag Example	Description
26	FlexInd="N"	Flex indicator. N=No.
27	AsgnMeth="R"	Assignment method. R=Random.
28	MinPxIncr="1"	Minimum price increment. 1= one price unit of measure quantity.
29	PxQteCcy="USD">	Price quote currency. USD=US Dollars.
30	<AID AltID=" NG 202108" AltIDSrc="H"/>	CME Clearing Alias.
31	<AID AltID=" 111303" AltIDSrc="103"/>	CME Clearing Globex Alias
32	<AID AltID=" NGQ21" AltIDSrc="101"/>	CME Clearing ITC2 Alias.
33	<AID AltID=" NG 202108" AltIDSrc="100"/>	CME Clearing TCC Alias.
34	<Evnt EventTyp="5" Dt="2008-11-25"/>	First Trade Date.
35	<Evnt EventTyp="7" Dt="2021-07-28"/>	Last Trade Date.
36	<Evnt EventTyp="17" Dt="2021-07-29"/>	First Intent Date.
37	<Evnt EventTyp="18" Dt="2021-07-29"/>	Last Intent Date
38	<Evnt EventTyp="13" Dt="2021-08-01"/>	First Delivery Date
39	<Evnt EventTyp="105" Dt="2021-07-28"/>	Last EFP Date
40	<Evnt EventTyp="106" Dt="2021-04-29"/>	First Block TAS Date
41	<Evnt EventTyp="107" Dt="2021-07-27"/>	Last Block TAS Date
42	<Evnt EventTyp="14" Dt="2021-08-31"/>	Last Delivery Date
43	</Instrmt>	
44	<InstrmtExt>	
45	<Attrb Typ="27" Val="N"/>	27=Instrument price precision.
46	<Attrb Typ="25" Val="1"/>	25=Instrument Denominator.
47	<Attrb Typ="26" Val="1"/>	25=Instrument Numerator.
48	<Attrb Typ="29" Val="Y"/>	29=Tradeable Indicator.
49	<Attrb Typ="24" Val="1"/>	24=Trade Type Eligible; 1=Block Trade Eligible.
50	<Attrb Typ="24" Val="2"/>	24=Trade Type Eligible; 2=Exchange for Physical Eligible.
51	<Attrb Typ="24" Val="12"/>	24=Trade Type Eligible; 12=Exchange for Swaps.
52	<Attrb Typ="24" Val="3"/>	24=Trade Type Eligible; 3=Transfer eligible.
53	<Attrb Typ="24" Val="22"/>	24=Trade Type Eligible; 22=Generic PNT.
54	<Attrb Typ="24" Val="0"/>	24=Trade Type Eligible; 0=Regular trade eligible.
55	<Attrb Typ="30" Val="1"/>	30=Traded at Settlement Eligibility
56	</InstrmtExt>	
57	<MarginDataGrp>	
58	<MarginData Typ="1" Rate="500"/>	
59	<MarginData Typ="0" Rate="2000"/>	
60	</MarginDataGrp>	
61	<MktSegGrp	
62	MktID="CME" MktSegID="ALL">	Market ID. ALL=Electronic, Pit, and Ex-Pit.
63	<SecTrdgRules>	
64	<BaseTrdgRules>	
65	<TickRules	
66	StartTickPxRng="0.001"	Start tick price range. Starting price range for a specified tick increment.
67	EndTickPxRng="200"	End tick price range. Ending price range for a specified tick increment.
68	TickIncr="0.001"	Tick increment.
69	TickRuleTyp="0"/>	Specifies the tick rule for pricing. 0=Regular Trade.
70	</BaseTrdgRules>	
71	</SecTrdgRules>	
72	</MktSegGrp>	
73	</SecDef>	
74	</Batch>	
75	</FIXML>	

3.0 Derivative Security List Message – Options Message Sample

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<Batch>	
4	<DerivSecList	
5	RptID="10"	Message ID.
6	BizDt="2010-11-23">	Logical clear date.
7	<Undly	
8	ID="C1"	Product ID.
9	Src="H"	Source. H=CME Clearinghouse.
10	MMY="201103"	Contract period code.
11	SecTyp="FUT"	Security type. FUT=Futures contract.
12	Exch="CME">	Product exchange.
13	<UndAID AltID="CD 201103" AltIDSrc="H"/>	Alternate identifiers/aliases; H=Clearing House / Clearing.
14	<UndAID AltID="015920" AltIDSrc="103"/>	Alternate identifiers/aliases; 103=CME Globex.
15	<UndAID AltID="6CH1" AltIDSrc="101"/>	Alternate identifiers/aliases; 101=ITC.
16	<UndAID AltID="C1 201103" AltIDSrc="100"/>	Alternate identifiers/aliases. 100=TCC.
17	</Undly>	
18	<DerivSecDef>	
19	<DerivInstrmt	
20	Sym="6C"	Symbol.
21	ID="C1"	Product ID.
22	Desc="CANADIAN DOLLAR OPTIONS"	Description.
23	SecTyp="OOF"	Security type. OOF=Option on futures contract.
24	Src="H"	Source. H=CME Clearinghouse.
25	MMY="201102"	Contract period code.
26	MatDt="2011-02-04"	Maturity date (2011-02-04).
27	Mult="100000"	Multiplier.
28	Exch="CME"	Product exchange.
29	UOM="Ccy"	Unit of measure. Ccy=Currency, as defined in UOMCcy.
30	UOMCcy="CAD"	Unit of measure currency. CAD=Canadian Dollars.
31	UOMQty="100000"	Unity of measure quantity.
32	PxUOM="Ccy"	Price unit of measure. Ccy=Currency, as defined in PxUOMCcy.
33	PxUOMCcy="CAD"	Price unit of measure, CAD=Canadian Dollars.
34	PxUOMQty="1"	Price unit of measure Quantity.
35	SettlMeth="P"	Settlement method. P=DELIV (physical settlement required).
36	ExerStyle="1"	Exercise style. 1=American.
37	ListMeth="0"	List method. 0=Pre-listed.
38	ValMeth="EQTY"	Derivative Futures Valuation Method. EQTY=premium style.
39	ProdCmplx="CURR"	Derivative product complex. CURR=currency.
40	Status="1"	Status. 1=Active.
41	FlexProdElig="N"	Flex product eligibility. "N"=no.
42	AsgnMeth="R"	Assignment Method. "R"= Random.
43	MinPxIncr="1"	Minimum price increment (1).
44	PxQteCcy="USD">	Price quote currency. USD=US Dollars.
45	<Evnt EventTyp="5" Dt="2010-11-08"/>	5=First Trade Date.
46	<Evnt EventTyp="7" Dt="2011-02-04"/>	7=Last Trade Date.
47	</DerivInstrmt>	
48	<Attrb Typ="23" Val="02"/>	23=Price tick rule for security.
49	<Attrb Typ="27" Val="N"/>	27=Instrument Price Precision. N=no.
50	<Attrb Typ="25" Val="1"/>	25 = Instrument Denominator.

Line	Tag Example	Description
51	<Attrb Typ="26" Val="1"/>	26=Instrument Numerator.
52	<Attrb Typ="29" Val="Y"/>	29=Tradeable Indicator.
53	<Attrb Typ="24" Val="22"/>	24=Trade type eligibility for security. 22=Generic PNT.
54	<Attrb Typ="24" Val="1"/>	24=Trade type eligibility for security. 1=Block.
55	<Attrb Typ="24" Val="3"/>	24=Trade type eligibility for security. 3=Transfer eligible.
56	<Attrb Typ="24" Val="12"/>	24=Trade type eligibility for security. 12=EFS.
57	<Attrb Typ="24" Val="0"/>	24=Trade type eligibility for security. 0=Regular.
58	<Attrb Typ="24" Val="2"/>	24=Trade type eligibility for security. 2=EFP.
59	<MktSegGrp	
60	MktID="CME"	Market that lists the instrument.
61	MktSegID="ALL">	Market segment of instrument. All=All Electronic, Pit, and Ex-Pit Markets.
62	<SecTrdgRules>	
63	<BaseTrdgRules>	
64	<TickRules	
65	StartTickPxRng="0"	Start tick price range.
66	EndTickPxRng="0.00005"	End tick price range.
67	TickIncr="0.00005"	Tick increment.
68	TickRuleTyp="2"/>	Tick rule type. 2=Fixed.
69	<TickRules	
70	StartTickPxRng="0"	Start tick price range.
71	EndTickPxRng="0.0005"	End tick price range.
72	TickIncr="0.00005"	Tick increment.
73	TickRuleTyp="0"/>	Tick rule type. 0=Regular.
74	<TickRules	
75	StartTickPxRng="0.0005"	Start tick price range.
76	EndTickPxRng="1.5"	End tick price range.
77	TickIncr="0.0001"	Tick increment.
78	TickRuleTyp="0"/>	Tick rule for pricing. 0=Regular.
79	</BaseTrdgRules>	
80	</SecTrdgRules>	
81	</MktSegGrp>	
82	</DerivSecDef>	
83	<RelSym>	
84	<Instrmt	
85	Desc="CD OPT 201102"	Description.
86	StrkPx="1.115"	Strike price.
87	PutCall="0"	Indicates whether a put or a call. 0=Put.
88	FlexInd="N"	Flex Indicator. N=No, instrument does not support creating flexible securities.
89	PxDelta="-0.98704">	Price change of security.
90	<AID AltID="CD 201102 P 1.115 201103" AltIDSrc ="H"/>	Alternate identifiers/aliases; H=Clearing House / Clearing.
91	<AID AltID="318705" AltIDSrc ="103"/>	Alternate identifiers/aliases; 103=Globex.
92	<AID AltID="6CG1 P1115" AltIDSrc="101"/>	Alternate identifiers/aliases; 101=ITC.
93	<AID AltID="C1 201102 P 0001115 201103" AltIDSrc ="100"/>	Alternate identifiers/aliases; 100=TCC.
94	</Instrmt>	
95	</RelSym>	
96	<RelSym>	
97	<Instrmt	
98	Desc="CD OPT 201102"	Description.
99	StrkPx="1.115"	Strike price.
100	PutCall="1"	Indicates whether a put or a call. 1=Call.
101	FlexInd="N"	Flex Indicator. N=Instrument does not support creating

Line	Tag Example	Description
		flexible securities.
102	PxDelta="0.01296">	Price change of security.
103	<AID AltID="CD 201102 C 1.115 201103" AltIDSrc="H"/>	Alternate identifiers/aliases; H=Clearing House / Clearing.
104	<AID AltID="184112" AltIDSrc="103"/>	Alternate identifiers/aliases; 103=Globex.
105	<AID AltID="6CG1 C1115" AltIDSrc="101"/>	Alternate identifiers/aliases; 101=ITC.
106	<AID AltID="C1 201102 C 0001115 201103" AltIDSrc="100"/>	Alternate identifiers/aliases; 100=TCC.
107	</Instrmt>	
108	</RelSym>	
109	</DerivSecList>	
110	</Batch>	
111	</FIXML>	

4.0 Security Definition Message – Strategies Message Sample

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<Batch>	
4	<SecDef	
5	RptID="594"	Unique message ID.
6	BizDt="2009-11-18">	Clearing business date.
7	<Instrmt	
8	Sym="GE:BF"	Trading Product ID.
9	ID="EDBUT"	Clearing Product ID.
10	Desc="EURODOLLAR BUTTERFLY"	Description (contract long name).
11	SecTyp="MLEG"	Security type. MLEG =Multileg contract.
12	Src="H"	Source. H=CME Clearinghouse.
13	SubTyp="BF"	Subtype. BF=Butterfly.
14	MMY="200912"	Contract period code.
15	Exch="CME"	Exchange.
16	ListMeth="0"	Listing method. 0=Pre-listed only.
17	ValMeth="FUT"	Valuation method applied. FUT=Futures.
18	ProdCmplx="INT"	Product complex. INT=Interest rates.
19	Status="1"	Status. 1=Active.
20	MinPxIncr="0.5">	Minimum price increment. 0.5=Half a point of incremental change.
21	<AID	
22	AltID="ED:BF Z9-H0-M0" AltIDSrc="H"/>	Alternate identifiers/aliases. H=CME Clearing assigned contract alias.
23	<AID AltID="800893"AltIDSrc="103"/>	Alternate identifiers/aliases. 103=CME Globex.
24	<AID AltID="GE:BF Z9-H0-M0" AltIDSrc="101"/>	Alternate identifiers/aliases. 101=ITC.
25	<AID AltID=" ED:BF Z9-H0-M0" AltIDSrc="100"/>	Alternate identifiers/aliases. 100=TCC.
26	<Evnt EventTyp="5" Dt="2006-02-17"/>	Event type. 5=Activation or first day of trading.
27	<Evnt EventTyp="7" Dt="2009-12-14"/>	Event type. 7=Last eligible trade date.
28	</Instrmt>	
29	<InstrmtExt>	
30	<Attrb Typ="27" Val="N"/>	27=Instrument price precision.
31	<Attrb Typ="25" Val="1"/>	25=Instrument denominator.
32	<Attrb Typ="26" Val="1"/>	26=Instrument numerator.
33	<Attrb Typ="29" Val="N"/>	29=Tradeable indicator.
34	<Attrb Typ="24" Val="1"/>	24=Trade type eligibility for security. 1=Trade eligible.
35	<Attrb Typ="24" Val="3"/>	24=Trade type eligibility for security. 3=Transfer eligible.
36	<Attrb Typ="24" Val="55"/>	24=Trade type eligibility for security. 55=EBF eligible.
37	<Attrb Typ="24" Val="0"/>	24=Trade type eligibility for security. 0=Regular trade eligible.
38	</InstrmtExt>	
39	<Leg	
40	ID="ED"	Clearing Leg ID.
41	Src="H"	Source. H=CME Clearinghouse.
42	MMY="200912"	Leg maturity year and month.
43	Exch="CME"	Leg product exchange.
44	Side="1"	Side of leg. 1=Buy.
45	RatioQty="1.0000"	The ratio, by quantity, of this leg, relative to other legs in the strategy.
46	SecTyp="FUT">	Security type. FUT=Future.

Line	Tag Example	Description
47	<LegAID SecAltID="ED 200912" SecAltIDSrc="H"/>	Alternate identifiers/aliases. H=CME Clearinghouse.
48	<LegAID SecAltID="812901" SecAltIDSrc="103"/>	Alternate identifiers/aliases. 103=CME Globex.
49	<LegAID SecAltID="ED 200912" SecAltIDSrc="101"/>	Alternate identifiers/aliases. 101=ITC.
50	<LegAID SecAltID="ED 1209" SecAltIDSrc="100"/>	Alternate identifiers/aliases. 100=ITC.
51	</Leg>	
52	<Leg	
53	ID="ED"	Clearing Leg ID.
54	Src="H"	Source. H=CME Clearinghouse.
55	MMY="201003"	Leg maturity year and month.
56	Exch="CME"	Leg product exchange.
57	Side="2"	Side of leg. 2=Sell.
58	RatioQty="2.0000"	The ratio, by quantity, of this leg, relative to other legs in the strategy.
59	SecTyp="FUT">	Security type. FUT=Future.
60	<LegAID SecAltID="ED ED 201003" SecAltIDSrc="H"/>	Alternate identifiers/aliases. H=CME Clearinghouse.
61	<LegAID SecAltID="803001" SecAltIDSrc="103"/>	Alternate identifiers/aliases. 103=CME Globex.
62	<LegAID SecAltID="GEH0" SecAltIDSrc="101"/>	Alternate identifiers/aliases. 101=ITC.
63	<LegAID SecAltID="ED 0310" SecAltIDSrc="100"/>	Alternate identifiers/aliases. 100=TTC.
64	</Leg>	
65	<Leg	
66	ID="ED"	Clearing Leg ID.
67	Src="H"	Source. H=CME Clearinghouse.
68	MMY="201006"	Leg maturity year and month.
69	Exch="CME"	Leg product exchange.
70	Side="1"	Side of leg. 1=Buy.
71	RatioQty="1.0000"	The ratio, by quantity, of this leg, relative to other legs in the strategy.
72	SecTyp="FUT">	Security type. FUT=Future.
73	<LegAID SecAltID="ED 201006" SecAltIDSrc="H"/>	Alternate identifiers/aliases. H=CME Clearing assigned contract alias.
74	<LegAID SecAltID="806001" SecAltIDSrc="103"/>	Alternate identifiers/aliases. 103=CME Globex.
75	<LegAID SecAltID="GEM0" SecAltIDSrc="101"/>	Alternate identifiers/aliases. 101 = ITC.
76	<LegAID SecAltID=" ED 0610" SecAltIDSrc="100"/>	Alternate identifiers/aliases. 100=TTC.
77	</Leg>	
78	<MktSegGrp	
79	MktID="CME"	Market that lists the instrument.
80	MktSegID="ALL">	Market segment of instrument. All=All Electronic, Pit, and Ex-Pit Markets.
81	<SecTrdgRules>	
82	<BaseTrdgRules>	
83	<TickRules	
84	StartTickPxRng="-999"	Starting tick price range.
85	EndTickPxRng="999"	Ending tick price range.
86	TickIncr="0.005"	Tick increment.

Line	Tag Example	Description
87	TickRuleTyp="0"/>	Tick Rule Type. 0=Regular trade.
88	</BaseTrdgRules>	
89	</SecTrdgRules>	
90	</MktSegGrp>	
91	</SecDef>	
92	</Batch>	
93	</FIXML>	

5.0 Revision History

Version	Date	Author	Description
1.1	6/11/09	NU	Added CDS samples.
1.2	12/21/10	NU/DB	Moved CDS samples into separate document, added all new message samples. Added UOM, UOMCcy, removed /LegGrp, TrdgSesRulesGrp. added Clearing CE example.