Products

PC-SPAN® 4.01b

Products

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Exch. Complex: CME - Chicago Mercantile Exchange

Comb Comm	Exch	Type	ID	Code	Name	Curr	Cntr Val Factor	Price Dec Loc	Price Format Code	Val Meth	Price Meth	Setl Meth	Strike Curr	Strike Dec Loc	Strike Format Code	Cab
02																
	CME	Fut	389	02	S&P-E TELECOM	EUR	20.00	2		FUT	IDX	CASH				
	CME	FutOpt	390	02	S&P-E TELECOM	EUR	20.00	2		EQTY	IDX	DELIV	EUR	0		2.50
03																
	CME	Fut	392	03	S&P-E INFOTECH	EUR	20.00	2		FUT	IDX	CASH				
	CME	FutOpt	393	03	S&P-E INFOTECH	EUR	20.00	2		EQTY	IDX	DELIV	EUR	0		2.50
04																
	CME	Fut	395	04	S&P-E FINANCIAL	EUR	20.00	2		FUT	IDX	CASH				
	CME	FutOpt	396	04	S&P-E FINANCIAL	EUR	20.00	2		EQTY	IDX	DELIV	EUR	0		2.50
05																
	CME	Fut	398	05	S&P EUROPE 350	EUR	20.00	2		FUT	IDX	CASH				
	CME	FutOpt	399	05	S&P EUROPE 350	EUR	20.00	2		EQTY	IDX	DELIV	EUR	0		2.50
AB																
	CME	Fut	2	AB	ARGENT FRB BOND	USD	1,000.00	2		FUT		CASH				
	CME	FutOpt	3	AB	ARGENT FRB BOND	USD	1,000.00	2		EQTY		DELIV	USD	1		5.00
AD																
	CME	Fut	5	AD	AUSTR. DOLLARS	USD	1,000.00	3		FUT		CASH				
	CME	FutOpt	7	1A	AD WEEKLY OPT	USD	1,000.00	3		EQTY		DELIV	USD	1		5.00
	CME	FutOpt	8	2A	AD WEEKLY OPT	USD	1,000.00	3		EQTY		DELIV	USD	1		5.00
	CME	FutOpt	9	3A	AD WEEKLY OPT	USD	1,000.00	3		EQTY		DELIV	USD	1		5.00
	CME	FutOpt	10	4A	AD WEEKLY OPT	USD	1,000.00	3		EQTY		DELIV	USD	1		5.00
	CME	FutOpt	11	5A	AD WEEKLY OPT	USD	1,000.00	3		EQTY		DELIV	USD	1		5.00
	CME	FutOpt	6	AD	AUSTR. DOLLARS	USD	1,000.00	3		EQTY		DELIV	USD	1		5.00
AX																
	CME	Fut	13	AX	ARGENT.PAR BOND	USD	2,500.00	2		FUT		CASH				
	CME	FutOpt	14	AX	ARGENT.PAR BOND	USD	2,500.00	2		EQTY		DELIV	USD	1		12.50
BD																
	CME	Fut	19	A1	South Eastern OSB	USD	100.00	3		FUT		CASH				
	CME	Fut	21	B1	South Western OSB	USD	100.00	3		FUT		CASH				

Products

Comb Comm: Combined Commodity

The set of all eligible products used to generate a total requirement for each Exchange Complex within a portfolio. A Combined Commodity generally consists of all products of the same underlying physical. For example, at the CME, the Eurodollar combined commodity encompasses Mid-Curve options, Eurodollars and Eurodollar options.

Exch: Exchange

An individual Exchange. Each Exchange Complex may have more than one Exchanges product groupings under its umbrella. Each individual Exchange will have its own product grouping.

Type:

Identifies the product. Futures are Fut, options on futures are FutOpt, etc.

ID:

Span assigns an internal product ID number to each product within a family

Code:

The code for each Combined Commodity. For example, SP is the code for the family of products with the underlying physical S&P 500 index.

Name:

The name of the product

Curr:

The margin currency of the product

Cntr Val Factor:

The multiple needed to multiply the contract price by to obtain the value of a contract.

Price Dec Loc:

This number determines where the decimal should be located in each incoming product price

Price Format Code:

This code is uses for products that trade in fractions, and defines the fraction for the particular product, like the 30 Year Treasury Bonds which trade in factions of 1/32

Val Meth:

Displays the valuation style of a product (FUT or EQTY). For equity style products a premium is paid at the initiation of the contract. Futures style products are marked to the market.

Price Meth:

The Price Method shows how a contract price is quoted.

- IDX - price is an index price with no underlying
- STD - standard is quoted as the price of the underlying product (for example pork belly futures - PB - are quoted cents per pound)
- INT - price as a discount from 100 (for an interest rate index like the Eurodollar)
- PCT - price as a percentage of nominal value (for bonds with a discount under or premium over parity)
- YLD - price as a yield (debt securities and bonds)

Setl Meth:

Displays the settlement method by Cash or Delivery

Strike Curr:

The currency in which the strike is denominated

Strike Dec Loc:

This number determines where the decimal should be located in each product's strike price

Strike Format Code:

This code displays how strikes should be formatted for those products that trade in fractions

Cab:

The cabinet value of an option. Cabinet trades allow for the liquidation of deep out-of-the-money options by trading the option at a price less than the minimum tick value.