

CME ClearPort®

Application Programming Interface (API)

Version 2.0

Implementation Guide

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Version Control

Revised by:	Date	Reason & Description of Changes	Version
MR, MS, RC	7/24/2009	<u>Initial:</u> CME ClearPort® API v.2.0	2.0.0
RC, MS, MR	8/11/2009	<u>Revisions:</u> <ul style="list-style-type: none"> • Put PxTyp in the correct place (as TrdCaptRpt attribute) on TCR Submissions and TCR Acks. It was misplaced previously. • Clarified that the Amt block and PxTyp on both top-level and leg-level are only supported and required for FX options or Multi-leg FX Options trades. • Removed duplicate TrdLeg/Amt block in the TCR Ack • Added note that MinPriceTick is absent from SecDef if product supports <i>variable</i> tick. • Switched Mult to contract level on SecDef and indicated it can differ on a contract level for Electricity Products. Removed from Product Request Type 100 (List of Products). • Changed PxUOMQty in SecDef examples for Options (now matches the Future). • Added note that Account ID is only unique per <i>ClearPort Firm Number</i> (fka <i>Clearing Member Firm</i> or <i>Trading Member Firm Number</i>). • Removed TradeReportType from Void Submission (attribute not supported in CPAPI). 	2.0.1
RC	10/14/2009	<u>Revisions:</u> <ul style="list-style-type: none"> • Corrected TrdDt values in TCR Request samples (did not previously include dashes). • Corrected Target Sub in a few message samples (was incorrectly using CMEAPI instead of CPAPI). • Remove <Pty> Blocks from PtyDetlLstRpt and PtyEntlmtPt (ID and R now attributes of PtyDetl and ReltdPty). • Attribute Type for Alternate Type Unit has been changed from 105 to 108. • Corrected FutValMeth (Valuation Method) in SecDef examples to be simply ValMeth. • Removed Product Attributes Strike Precision (Typ 28) and Price Precision (Typ 27). (Denominator >1 indicates product supports fractional pricing.) • Removed TCR Request using Date Range. Will only support trade status requests for a single date Day 1. • Added PtyDetl Request that returns ClearPort Firms. • Added response TCR Request Ack • Batch TCR for Trade Status now applies to http <i>only</i>. Attributes NumTrdRpts and LastRptRequd have been added to TCR for returning multiple trades over MQ. 	2.0.2

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RC	11/06/2009	<u>Revisions:</u> <ul style="list-style-type: none"> Moved TrdRegTS on TCR Submissions, Acks, and Status Reports. Was directly after RptSide, and is now directly before RptSide. Order will be strictly enforced. Add Undly\Undly to TCR specs. It's required for specifying the underlying contracts on Multi-leg Options trades. Was previously in a sample message, but absent from the spec. 	2.0.3
RC	11/13/2009	<u>Revisions:</u> <ul style="list-style-type: none"> Corrected FIXML tag number for Input Device (InptDev) on Trade Status Report (It is 579, not 578). Changed enumerations for InptDev on Trade Status Report (will either be API or UI). Transaction Type (TransTyp) will always zero on Trade Status Reports. Malformed messages submitted through MQ will not receive a response. Trade Regulatory Timestamp (TrdRegTS) component is now only required for Block Trade Submissions. Instrument (Instrmt) and Report Side (RptSide) components with minimum attributes are now required for Void submissions over MQ. 	2.0.4
RC	11/20/2009	<u>Revisions:</u> <ul style="list-style-type: none"> Trade Status Report spec contained two typos that incorrectly made reference to Trade Capture Report Ack (TrdCaptRptAck). Trade Status Reports are returned using Trade Capture Report (TrdCaptRpt) messages. 	2.0.5
RC	12/03/2009	<u>Revisions:</u> <ul style="list-style-type: none"> Brokers are required to specify the Broker person User ID (Party Role 62) on each side of a trade submission. Broker person User ID is only Optional for trades submitted by Platforms. Trade Capture Report Request Ack (TrdCaptRptReqAck) spec contained a typo that incorrectly made reference to Trade Capture Report Request (TrdCaptRptReq). 	2.0.6
SB	01/21/2010	<u>Revisions:</u> <ul style="list-style-type: none"> Removed references to VPN and Radianz as connectivity options 	2.0.7
SB	01/28/2010	<u>Revisions:</u> <ul style="list-style-type: none"> Changed clearport registration link to: http://www.cmegroup.com/clearport/registration.html Changed clearport api information page link to: http://www.cmegroup.com/clearing/clearport/clearport-api.html 	2.0.8
SB	04/13/2010	<u>Revisions:</u> <ul style="list-style-type: none"> 'SecTyp' is a required attribute of Component Block 'InstrScope' when a product is specified. Tables and sample messages updated to reflect this. 	2.0.9

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RC	09/03/2010	<p><u>Revisions:</u></p> <ul style="list-style-type: none"> Added Asset Management Firms and Active Trading Firms under <i>Supported Clients</i> section. Added additional attributes and Request Type values to the <i>Trade Capture Report Request</i> specification <p><i>The following revisions are scheduled to be implemented in an early November release. When the official date is known, it will be communicated immediately to the ClearPort API community. If you require access to the previous version of this implementation guide, it can be found here: http://www.cmegroup.com/clearing/files/CPAPI_v2.0_Impl_Guide.v2.0.9.pdf</i></p> <ul style="list-style-type: none"> <i>Undly</i> will no longer be a required component of <i>DerivSecListReq</i> messages. If specified on the request, it will <u>not</u> be validated. There will be various changes to the Entity-related messages supported by ClearPort API (see <u>Appendix B</u> for sample responses): <ul style="list-style-type: none"> Party Entitlements Requests/Reports: <ul style="list-style-type: none"> <i>InstrScope</i> will be renamed <i>InstrmntScope</i> and will always require attribute Oper="1". Party Entitlements Reports: <ul style="list-style-type: none"> The structure of the Party Entitlements report is changing: <i>Entlmnt</i> component will be renamed <i>PtyEntlmnt</i>. The <i>Entlmnt</i> component will be moved inside <i>PtyEntlmnt</i>. <i>InstrmntScope</i> will be inside <i>Entlmnt</i>. Party Detail List Reports: <ul style="list-style-type: none"> The structure of the List of Trader/Broker User responses is changing. When the change goes into effect, users will appear in repeating Party Detail blocks (they are currently Related Parties to the firm). Permissible product exchanges will be Related Parties to each user in the List of Trader/Broker User responses. Party Detail List and Party Entitlements Reports: <ul style="list-style-type: none"> <i>ReltdPty</i> component will be renamed <i>ReltdPtyDetl</i>. <i>Rltnshp</i> component's <i>Typ</i> attribute will be renamed <i>Rltnshp</i>. <i>Src="C"</i> will always appear as an attribute of <i>PtyDetl</i> and <i>ReltdPtyDetl</i>. <i>ReqRslt</i> value 4 (Not authorized to retrieve data) will be changed to 3. Many Relationship Types will change (specified for all Related Parties). For the complete list of Relationship Types see <u>Relationship Type Matrix</u> in this document (Section 3.2.13). 	2.1
RC	10/19/2010	<p><u>Typo:</u></p> <ul style="list-style-type: none"> Added closing slash to Sub elements to example b.2 (CounterParty Firms) in Entity Response Sample Section (Appendix B). <p><u>Revision:</u></p> <ul style="list-style-type: none"> Corrected order of <Rltnshp> and <Sub> on examples c.1 and c.2 (Trader/Broker Users) in Entity Response Sample Section (Appendix B). <Sub> will always appear before <Rltnshp>. 	2.1.1
RC	10/25/2010	<p><u>Revisions:</u></p> <ul style="list-style-type: none"> Added attribute <i>UOMCcy</i> (Unit of Measure Currency) to <i>SecDef</i> and <i>DerivSecList</i> specifications and samples. 	2.1.2

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1. Overview

The CME ClearPort® web-based graphical user interface (GUI) provides a means for OTC market participants to submit matched trades to the Exchange for clearing. Market participants are able to conduct their own transactions off-exchange and can take advantage of the financial security of clearing through the CME Clearing House by using CME ClearPort®.

Version 2.0 of the CME ClearPort® application programming interface (API) offers a robust specification for defining reference data, handling trade submissions, and allowing users to obtain feedback on submissions. Customers can take advantage of new CME ClearPort® functionality and features through the API as well as an expanding CME ClearPort® Product Slate which already includes new asset classes such as Credit Default Swaps and FX.

CME ClearPort® API 2.0 will have the following benefits:

- FIXML 5.0 SP2 compliance (with some custom tags)
- MQ Series or HTTP connectivity
- Platform support
- Support of various multi-leg instruments on trade submissions (IntraCommodity Spreads and Strips, as well as User Defined Spreads)
- Leg pricing support on recognized spread types
- Full support of ex-pit products including Block, EFP, EFS/EOO, EFR, and SUB transactions
- Support for CME, CBOT, NYMEX, COMEX and DME products

Trades submitted via the API will be subject to the same rules and restrictions that regulate the acceptance or rejection of transactions manually entered via the CME ClearPort® GUI.

Clients should use product and entity reference data to ensure that field values required upon trade submission are populated correctly, reducing rejections due to data inconsistencies.

While both MQ users and HTTP users will be able to obtain Entity reference data (list of usable accounts, trading firm IDs, trader IDs, etc...) over the API, only HTTP users will be able to obtain product reference data over the API. MQ users must use the once-daily generated FIXML Product Reference Files (FPRF) located at <ftp://ftp.cme.com/pub/settle>.

Any API user that wishes to obtain a complete list of existing contracts should use the FPRF.

CME ClearPort® Operational Hours:

CME ClearPort® is available from 6:00 PM Sundays through 5:15 PM Fridays, with a 45-minute break each day between 5:15 PM and 6:00 PM.

1.1. Client Prerequisites and Support Information

Required:

- A basic working knowledge of FIXML. Information on FIX protocol and access to the FIXML specifications are located at <http://fixprotocol.org/>.
- Familiarity with the CME ClearPort® venue. Information and documentation on the CME ClearPort® venue are located at <http://www.cmegroup.com/clearing/clearport/index.html>
- A valid user account with permission to access CME ClearPort® as a brokerage firm, Asset management firm, active trading firm, or platform. Firms must execute the Exchange User License Agreement and register all their users here: <http://www.cmegroup.com/clearport/registration.html>.

For assistance you may contact the CME ClearPort® Market Operations (CMO) at 800-438-8616 / 212-299-2670 or via email at custcare@cmegroup.com.

- Certification to the API is required for each connection. Re-certification of software will be mandatory if CME implements required enhancements to the API. Optional enhancements do not require recertification.

Please Note:

- The same rules apply to the CME ClearPort® API v.2.0 as the CME ClearPort® GUI. Review the Exchange Rulebooks at <http://www.cmegroup.com>.
- Proprietary software developers and software vendors should contact Market Operations Technical Support (MOTS) at 800-275-6215/ 212-301-4720 or via email at thirdpartyservices@cmegroup.com with any questions on development, connectivity, testing, certification, and production.

1.2. Reference Documentation

- CME ClearPort® API v.2.0 Implementation Guide: Provides the developer with the specifications to code to the API (this document). The electronic copy of this document is located here <http://www.cmegroup.com/clearing/clearport/clearport-api.html>.
- FIXML Product Reference Files (FPRF): Provides the developer with the specifications to code to the FPRF files. This document is located at:
<http://www.cmegroup.com/clearing/files/ProductReferenceFileOverview.pdf>,
<http://www.cmegroup.com/clearing/files/SecurityDefinitionFIXMLFutures.pdf>,
<http://www.cmegroup.com/clearing/files/DerivativeSecurityListFIXMLOptions.pdf>,
<http://www.cmegroup.com/clearing/files/SecurityDefinitionFIXMLStrategies.pdf>,
<http://www.cmegroup.com/clearing/files/PRFSampleMessages.pdf>
- CME ClearPort® API v.2.0 Certification Checklist: Provides the business team with a checklist of what needs to be completed each step along with the Test Script required to pass certification.

This document will be located here: <http://www.cmegroup.com/clearing/clearport/clearport-api.html>.
- CME ClearPort® API GAP Analysis: Provides the difference in specification from the previous version of the CME ClearPort® Clearing API v.1.0 and the new version CME ClearPort® API v.2.0.
- CME ClearPort® API v.2.0 Certification Registration Form: Requests customer test information and provides the developer and testers with access to the test environment.

This document will be located here: <http://www.cmegroup.com/clearing/clearport/clearport-api.html>.
- CME ClearPort® API v.2.0 Certification Acknowledgement: Provides the business team with a confirmation that certification was passed. This document is provided by Market Operations Technical Support (MOTS) once certification is complete and passed.
- CME ClearPort® API v.2.0 Production Registration Form: Requests customer production information and provides the developer and business team with access to the Production environment. This document is provided by MOTS once certification is complete and passed.
- CME ClearPort® FIXML5.0SP2 Schema: Provided upon request. Please contact Market Operations Technical Support at 800-275-6215 or 212-301-4720 for a copy of the schema.

2. Support, Connectivity and Authentication

2.1. Clients Supported

2.1.1. Brokerage Firms

This would be the proprietary trading system of a single brokerage firm *representing both* the buyer and the seller in an off-exchange transaction. In this case, the client would submit one *dual-sided* trade message for each transaction. That is, the trade message must contain specific account (Account ID and Clearing Member) and trader information for each side.

The client could potentially represent only one principal (the buyer **or** the seller) if the off-exchange transaction involves a product which supports *single-sided* trade entry¹. In this case, the client would submit one *single-sided* trade message. That is, the trade message can only contain account information for the side they represent. The opposite trader and/or firm must still be specified, though, so ClearPort® can notify them that before the trade can clear 1) the alleged trade must be claimed through the ClearPort® GUI or 2) they must submit their matching side.

2.1.2. Asset Management Firms

This would be the proprietary trading system of a single firm *representing either* the buy side **or** the sell side in an off-exchange transaction of a product that supports *single-sided* trade entry¹. In this case, the client would submit one *single-sided* trade message. That is, the trade message can only contain account information for the side they represent. The opposite trader and/or firm must still be specified, though, so ClearPort® can notify them that before the trade can clear 1) the alleged trade must be claimed through the ClearPort® GUI or 2) they must submit their matching side.

2.1.3. Active Trading Firms

This would be the proprietary trading system of a single firm *who is* the buyer **or** the seller in an off-exchange transaction of a product that supports *single-sided* trade entry¹. In this case, the client would submit one *single-sided* trade message. That is, the trade message can only contain account information for their side. The opposite trader and/or firm must still be specified, though, so ClearPort® can notify them that before the trade can clear 1) the alleged trade must be claimed through the ClearPort® GUI or 2) they must submit their matching side.

2.1.4. Platforms

This would be a proprietary trading system with the ability to submit trades for any number of subscribing brokerage firms, asset management firms, and active trading firms.

The platform may:

- 1) Submit *dual-sided* trade messages where a single brokerage firm represents both the buyer and the seller in an off-exchange transaction.
- 2) Submit *dual-sided* trade messages where one brokerage firm, asset management firm, or active trading firm represents the buy side of an off-exchange transaction, and another brokerage firm, asset management firm, or active trading firm represents the sell side.
- 3) Submit *single-sided* trade messages on behalf of a brokerage firm, asset management firm, or active trading firm, if it is an off-exchange transaction of a product that supports *single-sided* trade entry¹.

¹ Currently, only products from the Credit Default Swap asset class support single-sided trade entry

2.2. Modes of Connectivity

2.2.1. MQ Series

Customers will now have the option of connecting over a secure network connection via Websphere MQ Series. Customers will submit messages through a remote queue while having message responses pushed to their local queue. MQ Series clients do not require user authentication since MQ is a secure method of transport.

More information on MQ connectivity can be found here:

<http://www.cmegroup.com/globex/files/connectivityoptions.pdf>

2.2.2. HTTP

Customers will continue to have the option of connecting using HTTPS via the Internet or Lease Line. HTTP v.2.0 access will support both session-less and session-based user authentication.

2.2.2.1. Session-less

Session-less HTTP clients must embed their exchange-assigned CME ClearPort® API client username and password in the standard HTTP header of each message for authentication.

2.2.2.2. Session-based

Session-based HTTP clients must utilize the FIXML Application-level User Request Messages. See section 2.4.1 for specifications.

2.3. Message Standards

2.3.1. Version Control for All Messages

The following attributes should be included on the <FIXML> component of each message sent to the CME ClearPort® API v.2.0:

Version	Description
v="5.0 SP2"	Indicates the version of FIX being used (including Service Pack)
s="20090815"	Indicates the release date of the FIXML Schema
xv="109"	Indicates the FIX Extension version
cv="CME.0001"	Indicates the Custom Application version

2.3.2. Standard Header for All Messages

Component Block- Standard Header for Requests and Submissions

Tag	Field Name	Req'd	FIXML Element	Data Type	CME Element	Description
→	Component <StandardHeader >		Hdr			
49	SenderCompID	Required	SID	String	Client Broker Name or Platform Name	Sender Company Identifier. Value will be provided by CME.
50	SenderSubID	Required	SSub	String	Client User ID	Sender Sub Identifier. Value will be provided by CME.
56	TargetCompID	Required	TID	String	CME Firm ID	Target Company Identifier Supported Value: CME
57	TargetSubID	Required	TSub	String	CME Venue ID	Target Sub Identifier Supported Value: CPAPI

Component Block- Standard Header for Responses

Tag	Field Name	Req'd	FIXML Element	Data Type	CME Element	Description
→	Component <StandardHeader >		Hdr			
49	SenderCompID	Required	SID	String	CME Firm ID	Sender Company Identifier Supported Value: CME
50	SenderSubID	Required	SSub	String	CME Venue ID	Sender Sub Identifier Supported Value: CPAPI
56	TargetCompID	Required	TID	String	Client Broker Name or Platform Name	Target Company Identifier. Value will be provided by CME.
57	TargetSubID	Required	TSub	String	Client User ID	Target Sub Identifier. Value will be provided by CME.

2.3.3. Batch Message Response (HTTP Only)

Depending on the selection criteria, Security Definition Requests and Trade Capture Report Requests submitted over HTTP may result in multiple SecDef messages or multiple TrdCaptRpt messages. The ClearPort API will handle these types of responses to HTTP clients by encapsulating a single Header plus all repeating messages within FIXML Batch tags.

Batch Response Example

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<Batch TotMsg="3">
<Hdr SID="CME" SSub="CPAPI" TID="BRKR" TSub="user123"/>
<TrdCaptRpt>...</TrdCaptRpt>
<TrdCaptRpt>...</TrdCaptRpt>
<TrdCaptRpt>...</TrdCaptRpt>
</Batch>
</FIXML>
```

2.3.4. Multiple Trade Messages Response (MQ Only)

Depending on the selection criteria, Trade Capture Report Requests submitted over MQ may result in multiple TrdCaptRpt messages. The ClearPort API will handle these types of responses to MQ clients by publishing each individual TrdCaptRpt message to the queue separately. The Request ID (ReqID) submitted with each TrdCaptRptReq message is repeated back on each returned TrdCaptRpt message and should be used to tie all the trades together as a single response. Also, each message will include the TrdCapRpt fields TotNumTrdRpts (total number of TrdCaptRpt messages included in the response) and LastRptReqed (Yes/No field indicating which message is the last of the response).

Multiple Trade Messages Response Example

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<TrdCaptRpt... ReqID="12345" TotNumTrdRpts="3" LastRptReqed="N">
<Hdr SID="CME" SSub="CPAPI" TID="BRKR" TSub="user123"/>
<Instrmt>...</Instrmt>
<RptSide>...</RptSide>
</TrdCaptRpt >
</FIXML>
```

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<TrdCaptRpt... ReqID="12345" TotNumTrdRpts="3" LastRptReqed="N">
<Hdr SID="CME" SSub="CPAPI" TID="BRKR" TSub="user123"/>
<Instrmt>...</Instrmt>
<RptSide>...</RptSide>
</TrdCaptRpt >
</FIXML>
```

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<TrdCaptRpt... ReqID="12345" TotNumTrdRpts="3" LastRptReqed="Y">
<Hdr SID="CME" SSub="CPAPI" TID="BRKR" TSub="user123"/>
<Instrmt>...</Instrmt>
<RptSide>...</RptSide>
</TrdCaptRpt >
</FIXML>
```

2.3.5. Malformed Messages

Responses to malformed messages over HTTP will use the *FIXML Business Message Reject* (located under Application Level Messages- Infrastructure in the FIX Specification).

Please note- Malformed messages sent over MQ, including messages sent with an invalid Sender Comp ID (SID) and/or Target Comp ID (TID), will **not** receive a response.

The following actions can result in a Business Message Reject response:

- If the Header information is incorrect.
- If the message type is not recognized or supported.
- If a component of a recognized message is missing.

Business Message Reject Samples

Supported Business Reject Reason (BizRejRsn) values are:

3 = unsupported message type

5 = conditionally required field is missing

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<BizMsgRej RefMsgTyp="<GiveMeProducts>" BizRejRsn="3" Txt="unsupported message  
type">  
<Hdr SID="CME" SSub="CPAPI" TID="BRKR" TSub="user123"/>  
</BizMsgRej>  
</FIXML>
```

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<BizMsgRej RefMsgTyp="<TrdCaptRpt>" BizRejRsn="5" Txt="missing or incorrect data in  
header">  
<Hdr SID="CME" SSub="CPAPI" TID="PLTFM" TSub="user789"/>  
</BizMsgRej>  
</FIXML>
```

2.4. User Authentication (HTTP Only)

HTTP v2 users opting for session-less authentication will need to embed their CME ClearPort® API username and password in the Basic HTTP header of each message.

To do this, represent the username and password pair with a colon separating them (i.e.; Username:Password), then convert the string to base64. The entry in the header should look similar to this:

Authorization: Basic QWxhZGRpbjpvYVUuIHhNc2FtZQ==

Session-based HTTP clients must utilize the FIXML Application-level User Request and User Response Messages. The API validates customer connection through session-based HTTP via a valid username and password. Responses will be sent back to acknowledge a successful login or to convey a logon error. Changing passwords through the API is required. The User Request and User Response messages will be used for the user connection messaging. Connection will be persisted using cookies.

2.4.1. User Request

Infrastructure – UserManagement

UserRequest

<i>Tag</i>	<i>Field Name</i>	<i>Req'd</i>	<i>FIXML Element</i>	<i>Data Type</i>	<i>CME Element</i>	<i>Description</i>
→	UserRequest		UserReq			MsgType = BE
553	Username	<i>Required</i>	Username	String	User Name	Username (login ID) assigned by CME's Market Operations Technical Support.
554	Password	Login Pass Change	Password	String	Password	Password assigned by CME's Market Operations Technical Support.
923	UserRequestID	<i>Required</i>	UserReq ID	String		Unique identifier for a User Request
924	UserRequestType	<i>Required</i>	UserReq Typ	String		Indicates the action required by a User Request Message Supported Values: 1 = Log On User 2 = Log Off User 3 = Change Password For User
925	NewPassword	Pass Change	NewPass word	String	New Password	New Password

2.4.1.1. Logon Request Sample

An HTTP user requesting session-based logon will utilize the FIXML Application-level User Request Message with User Request Type 1 (Logon):

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<UserReq UserReqID="123456" UserReqTyp="1" Username="user123"
Password="User!Pass5">
<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>
</UserReq>
</FIXML>
```

2.4.1.2. Logoff Request Sample

An HTTP user requesting session-based logoff will utilize the FIXML Application-level User Request Message with User Request Type 2 (User Logoff):

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<UserReq UserReqID="123464" UserReqTyp="2" Username="user789">
<Hdr SID="PLTFM" SSub="user789" TID="CME" TSub="CPAPI"/>
</UserReq>
</FIXML>
```

2.4.1.3. Change Password Request Sample & Requirements

Password changes are also supported for HTTP users. Password changes will utilize the FIXML Application-level User Request Message with User Request Type 3 (Change Password for User):

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<UserReq UserReqID="123461" UserReqTyp="3" Username="user123"
Password="User!Pass5" NewPassword="User!Pass6">
<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>
</UserReq>
</FIXML>
```

Passwords will expire every 45 days, so customers must implement the change password FIXML message.

Passwords must:

- Have a minimum of 8 characters and maximum of 20 characters,
- Cannot match a previously used password, and
- Contain at least 3 out of the following 4:
 - 1) Must contain at least one UPPER CASE character;
 - 2) Must contain at least one lower case character;
 - 3) Must contain at least one numeric character;
 - 4) Must contain at least one non-alphanumeric character.

2.4.2. User Response

The User Response messages will be sent to deliver user login messages and error messages.

Infrastructure – UserManagement

UserResponse

Tag	Field Name	Req'd	FIXML Element	Data Type	CME Element	Description
→	UserResponse		UserRsp			MsgType = BF
553	Username	Required	Username	String	User Name	Username (login ID) assigned by CME's Market Operations Technical Support.
923	UserRequestID	Required	UserReq ID	String		Request ID associated with the User Request leading to this Response message.
926	UserStatus	Required	UserStat	Int		Indicates the status of a user Supported Values: 1 = Logged In 2 = Not Logged In (Logged off) 3 = User Not Recognized 4 = Password Incorrect 5 = Password Changed 6 = Other
927	UserStatusText	Optional	UserStat Text	String		A text description associated with a user status.

2.4.2.1. Successful Logon Response Sample

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<UserRsp UserReqID="123456" Username="user123" UserStat="1">
<Hdr SID="CME" SSub="CPAPI" TID="BRKR" TSub="user123"/>
</UserRsp>
</FIXML>
```

2.4.2.2. Successful Logoff Response Sample

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<UserRsp UserReqID="123464" Username="user789" UserStat="2">
<Hdr SID="CME" SSub="CPAPI" TID="PLTFM" TSub="user789"/>
</UserRsp>
</FIXML>
```

2.4.2.3. Successful Password Change Response Sample

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<UserRsp UserReqID="123461" Username="user123" UserStat="5">
<Hdr SID="CME" SSub="CPAPI" TID="BRKR" TSub="user123"/>
</UserRsp>
</FIXML>
```

3. CME ClearPort® API v.2.0 Specifications

3.1. Product Reference Data

In order to populate the trade submission requests, all clients must retrieve the reference data necessary to enter the correct proprietary values into the appropriate FIXML elements.

Note: To obtain product reference data MQ Series clients must use the FIXML Product Reference Files (FPRF) generated daily by CME Group. The data will be loaded daily for all products across the NYMEX, COMEX, CME, CBOT, and DME exchanges. A complete list of all contracts for all products will be provided in the FPRF.

The FPRF files are located on the CME Public FTP server at <ftp://ftp.cme.com/pub/settle>.

HTTP clients can use FPRF but may also use Request/Response methods over the API.

Any user wishing to obtain a complete list of all contracts should use the FPRF.

Request/Response Method

The API provides various request and response methods to retrieve product reference data. Each request type using the FIXML Security Definition Request message has its own predefined Request Type (ReqTyp) number.

Clients must specify a Request ID on each request, which clients must use to uniquely identify the response to its specific request.

All Contract Month or Option Series Requests must include a SecurityID (e.g ID="CL") specifying the product.

The API will support the creation of dynamic strike prices for certain options (eligible products are identified by ListMeth="1"). These strikes will then be available on subsequent downloads.

Security Definition Requests

The Security Definition Request messages (<SecDefReq>) can be used to obtain a complete list of products, a list of futures contracts for a particular product, a list of options series for a particular product, a list of synthetic spreads (underlying Options on Combos).

Derivative Security List Requests

The Derivative Security List Request messages (<DevSecListReq>) can be used to obtain a list of options strikes for a specific options series.

Response Messages

Responses to requests shall be provided in the form of Security Definitions (<SecDef>) or Derivative Security Lists (<DerivSecList>).

3.1.1. CME ClearPort® Products Request *(Includes all Product Family Information)*

The Request Type (ReqTyp) number for the list of CME ClearPort® products including product family information request is 100. Clients can request product information based on the following criteria:

3.1.1.1. Request Type only

The sample below shows a request for all products across product exchanges with product information for each.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<SecDefReq ReqID="123412" ReqTyp="100">  
<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>  
</SecDefReq>  
</FIXML>
```

3.1.1.2. Filter by Product Exchange

The sample below shows a request for all products within a specified product exchange with product information for each.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<SecDefReq ReqID="123443" ReqTyp="100">  
<Hdr SID="PLTFM" SSub="user789" TID="CME" TSub="CPAPI"/>  
<Instrmt Exch="CME"/>  
</SecDefReq>  
</FIXML>
```

3.1.1.3. Filter by Product Exchange and Security Type

The sample below shows a request for all products of a particular Security Type within a specified product exchange with product information for each.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<SecDefReq ReqID="123477" ReqTyp="100">  
<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>  
<Instrmt Exch="NYMEX" SecTyp="FUT"/>  
</SecDefReq>  
</FIXML>
```

3.1.1.4. Filter by Product Exchange, Security Type, and Security ID (w/ source code H)

The sample below shows a request for all product information for the specified product.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<SecDefReq ReqID="123465" ReqTyp="100">  
<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>  
<Instrmt Exch="CBT" SecTyp="OOF" ID="ZC" Src="H"/>  
</SecDefReq>  
</FIXML>
```

3.1.2. Futures Maturities Request

The Request Type (ReqTyp) number for the list of Futures contracts with product family information request is 103. The Request Type (ReqTyp) number for the list of Futures contracts without product family information request is 104. Clients can request futures maturities information based on the following criteria:

3.1.2.1. Product Exchange, Security Type, and Security ID (w/ source code H)

The sample below shows a request for all futures contracts for the specified futures product with product information for each.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<SecDefReq ReqID="123416" ReqTyp="103">  
<Hdr SID="PLTFM" SSub="user789" TID="CME" TSub="CPAPI"/>  
<Instrmt Exch="CBT" SecTyp="FUT" ID="3YR" Src="H"/>  
</SecDefReq>  
</FIXML>
```

The sample below shows a request for all futures contracts for the specified futures product *without* product information.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<SecDefReq ReqID="123412" ReqTyp="104">  
<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>  
<Instrmt Exch="CBT" SecTyp="FUT" ID="3YR" Src="H"/>  
</SecDefReq>  
</FIXML>
```

3.1.2.2. Product Exchange, Security Type, Security ID (w/ source code H), and Maturity Month

The sample below shows a request for product family information for the specified futures contract.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<SecDefReq ReqID="123462" ReqTyp="103">  
<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>  
<Instrmt Exch="CBT" SecTyp="FUT" ID="3YR" Src="H" MMY="200912"/>  
</SecDefReq>  
</FIXML>
```

The sample below shows a request for the specified futures contract without product family information (basically a check that the contract is valid).

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<SecDefReq ReqID="123418" ReqTyp="104">  
<Hdr SID="PLTFM" SSub="user789" TID="CME" TSub="CPAPI"/>  
<Instrmt Exch="CBT" SecTyp="FUT" ID="3YR" Src="H" MMY="200912"/>  
</SecDefReq>  
</FIXML>
```

3.1.3. Options Series Request

The Request Type (ReqTyp) number for the list of Options Series with product family information request is 101. The Request Type (ReqTyp) number for the list of Options Series without product family information request is 102. Clients can request options series information based on the following criteria:

3.1.3.1. Product Exchange, Security Type, and Security ID (w/ source code H)

The sample below shows a request for all options series for the specified futures product with product information for each.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<SecDefReq ReqID="123412" ReqTyp="101">  
<Instrmt Exch="NYMEX" SecTyp="OOF" ID="LN" Src="H"/>  
<Hdr SID="PLTFM" SSub="user789" TID="CME" TSub="CPAPI"/>  
</SecDefReq>  
</FIXML>
```

The sample below shows a request for all options series for the specified futures product without product information.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<SecDefReq ReqID="123497" ReqTyp="102">  
<Instrmt Exch="NYMEX" SecTyp="OOC" ID="IA" Src="H"/>  
<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>  
</SecDefReq>  
</FIXML>
```

3.1.3.2. Product Exchange, Security Type, Security ID (w/ source code H), and Maturity Month

The sample below shows a request for product family information for the specified options series.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<SecDefReq ReqID="123421" ReqTyp="101">  
<Instrmt Exch="NYMEX" SecTyp="OOF" ID="LN" Src="H" MMY="200912"/>  
<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>  
</SecDefReq>  
</FIXML>
```

The sample below shows a request for the specified options series without product family information (basically a check that the series is valid).

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<SecDefReq ReqID="123434" ReqTyp="102">
<Instrmt Exch="NYMEX" SecTyp="OOF" ID="LN" Src="H" MMY="200912"/>
<Hdr SID="PLTFM" SSub="user789" TID="CME" TSub="CPAPI"/>
</SecDefReq>
</FIXML>
```

3.1.4. Spread Request

This allows clients to request a list of synthetic spreads that are underlyings for Options on Combos. The Request Type (ReqTyp) number for the synthetic spread request type is 105. Clients can request synthetic spread contracts based on the following criteria:

3.1.4.1. Product Exchange, Security Type, and Security ID (w/ source code H)

The sample below shows a request for all spread combinations of a particular synthetic (with leg information).

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<SecDefReq ReqID="123452" ReqTyp="105">
<Hdr SID="PLTFM" SSub="user789" TID="CME" TSub="CPAPI"/>
<Instrmt Exch="NYMEX" ID="CA" Src="H"/>
</SecDefReq>
</FIXML>
```

3.1.4.2. Product Exchange, Security Type, Security ID (w/ source code H), and Maturity Month

The sample below shows a request for leg information for a particular synthetic combo spread contract.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<SecDefReq ReqID="123429" ReqTyp="105">
<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>
<Instrmt Exch="NYMEX" ID="CA" Src="H" MMY="200912"/>
</SecDefReq>
</FIXML>
```

3.1.5. Security Definition Request Specification

Req'd Definitions:

P = Required for Product Requests

F = Required for Futures Contract Request

O = Required for Options Series Request

M = Required for Multi-Leg (Synthetic Underlying) Request

Pre Trade Reports: SecuritiesReferenceData

SecurityDefinitionRequest

<i>Tag</i>	<i>Field Name</i>	<i>Req'd</i>	<i>FIXML Element</i>	<i>Data Type</i>	<i>Sample</i>	<i>Description</i>
→	SecurityDef Request		SecDef Req			MsgType = c
320	SecurityRequestID	<u>P/F/O/M</u>	ReqID	String	12345	Unique ID of a Security Definition Request.
321	SecurityRequest Type	<u>P/F/O/M</u>	ReqTyp	Int	102	Supported Values: 100 = Request a set of Product Codes with product family information– Futures & Options 101 = Request all Option Series for a particular Options product (includes all product family information) – Options only 102 = Request all Option Series for a particular Options product (excludes product family information) – Options only 103= Request all Maturities for a particular Futures product (includes all product family information) – Futures only 104 = Request all Maturities for a particular Futures product (excludes product family information) – Futures only 105 = Request a set of spreads (note that only spreads underlying OOC's will be provided.

Component Block- Instrument

<i>Tag</i>	<i>Field Name</i>	<i>Req'd</i>	<i>FIXML Element</i>	<i>Data Type</i>	<i>Sample</i>	<i>Description</i>
→	Component <Instrmt>	N	Instrmt			
22	SecurityIDSource	<u>F/O</u>	Src	String	H	Used for specifying source of the Security ID. Supported Value: H = Clearing House/ Clearing Organization
48	SecurityID	<u>F/O</u>	ID	String	CL	Symbol used for identifying the product in CME ClearPort® and in Clearing. If specified on Multi-leg submissions it will be ignored.
167	SecurityType	<u>F/O</u>	SecTyp	String	FUT	Supported Values: <i>FUT</i> = Futures <i>FWD</i> = Forward <i>OOF</i> = Option on Future <i>OOC</i> = Option on Combo <i>MLEG</i> = Multi-Leg <i>OPT</i> = All Options (OOF and OOC)
207	SecurityExchange	<u>F/O/M</u>	Exch	Exchange	NYMEX	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)

3.1.6. Security Definition Response Specification

For sample SecDef response messages see Appendix A of this document

Req'd Definitions:

R = Present on all Responses;

P = Present w/ Product Family info

Q = Presence required for Options Trades;

C = Present on Contracts (Futures Maturities and Option Series);

M = Present required for Multi-leg (Synthetic Spread) Response;

FX = Presence required for FX Products;

Pre Trade Reports: SecuritiesReferenceData

SecurityDefinition

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	SecurityDefinition		SecDef			MsgType = d
964	SecurityReportID	<u>R</u>	RptID	Integer	1234	CME ClearPort® will generate this to uniquely identify each response (across the entire platform).
323	SecurityResponse Type	<u>R</u>	RspTyp	Integer	101	Repeats back the unique Request Type number. Supported Values: 100 101 102 103 104 105
320	SecurityRequest ID	<u>R</u>	ReqID	String	1234	Repeats back the ReqID the user specifies on the request to uniquely identify and tie together their specific request/response pair.
560	SecurityRequest Result	<u>R</u>	ReqRslt	Integer	1	Returns feedback based on the request. Supported Values: 0 = Valid request 1 = Invalid or unsupported request 2 = No instruments found that match selection criteria 3 = Not authorized to retrieve instrument data 4 = Instrument data temporarily unavailable
58	Text	<u>R</u>	Txt	String		Text further explaining the Request Result
715	ClearingBusiness Date	<u>R</u>	BizDt	Local MktDate	2008-05-17	Clearing date that security definitions are valid for.

Component Block- Instrument

<i>Tag</i>	<i>Field Name</i>	<i>Req'd</i>	<i>FIXML Element</i>	<i>Data Type</i>	<i>Sample</i>	<i>Description</i>
→	Instrument		Instrmt			MsgType = D
48	SecurityID	<u>R</u>	ID	String	CL	Symbol used for identifying the product in CME ClearPort® and in Clearing.
22	SecurityIDSource	<u>R</u>	Src	String	H	Used for specifying source of the Security ID. Supported Value: H = Clearing House/ Clearing Organization
200	SecurityMaturity MonthYear	<u>C</u>	MMY	String	200912	Month and Year of the maturity (used for standardized futures and options). Supported Formats: YYYYMM (i.e. 201003) YYYYMMDD (20100323) <u>DAILY</u> YYYYMMwN (201003w1) <u>WEEKLY</u>
107	SecurityDescription	<u>P</u>	Desc	String	CBOT Ethanol Forward Month Swap	Provides a textual description of the product
167	SecurityType	<u>R</u>	SecTyp	String	FUT	Supported Values: <i>FUT</i> = Futures <i>FWD</i> = Forward <i>OOF</i> = Option on Future <i>OOO</i> = Option on Combo <i>MLEG</i> = Multi-Leg
207	SecurityExchange	<u>R</u>	Exch	String	NYMEX	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)
1227	ProductComplex	<u>P</u>	ProdCmplx	String	CL	Used for identifying the product as part of a high level grouping: Supported Values: AGS = Agricultural CMEAM = Alternative Markets CURR = Currencies ENRGY = Energy EQUITY = Equities FIN = Financial INDX = Index INT = Interest Rate METAL = Metals

TBD	ProductTerm	<u>P</u>	ProdTerm	Integer	1	Used for expressing the Contract listing terms for a product. Supported Values: 1 = Daily 2 = Weekly 3 = Monthly
997	TimeUnit	<u>P</u>	TmUnit	String	Mo	Default time unit for a product. Supported Values: H = Hour Min = Minute S = Second D = Day Wk = Week Mo = Month Yr = Year
996	UnitofMeasure	<u>P</u>	UOM	String	Bbl	Unit of Measure upon which the contract is based
TBD	UnitofMeasure Currency	<u>P</u>	UOMCcy	String	USD	This attribute is only present when UOM="Ccy". It contains the three-letter ISO 4217 Currency Code representing the Unit of Measure.
1147	UnitOfMeasureQty	<u>P</u>	UOMQty	Qty	1	Quantity of the unit of measure on which a single contract is based
1191	PriceUnitofMeasure	<u>P</u>	PxUOM	String	IPNT	Used for expressing the UOM of the price if different from the contract.
TBD	PriceUnitofMeasure Currency	<u>P</u>	PxUOMCcy	String	IPNT	This attribute is only present when PxUOM="Ccy". It contains the three-letter ISO 4217 Currency Code representing the Price Unit of Measure.
1192	PriceUnitOfMeasure Qty	<u>P</u>	PxUOMQty	Qty	1	Used for expressing the UOM Quantity of the price if different from the contract.
1196	PriceQuoteMethod	<u>P</u>	PxQteMeth	String	STD	Used for indicating whether the price quotation method of the product is Standard (money per unit of physical) or Index. Supported Values: STD = Standard, money per unit of a physical INX = Index INT = Interest rate Index PCTPAR = Percent of Par
TBD	PriceQuoteCurrency	<u>P</u>	PxQteCcy	Integer	USD	Currency in which a price is quoted. Implies settle currency.
969	MinPriceIncrement	<u>P</u>	MinPxIncr	Integer	0.01	Minimum price tick for the specified product. Please note- for products that support variable price ticks, this attribute will not be present.

231	ContractMultiplier	<u>C</u>	Mult	Integer	0.01	Multiplier that converts an actual price to an actual contract value (Cleared contract size). <u>Values will differ on a contract level for electricity products.</u>
1193	SettlMethod	<u>P</u>	SettlMeth	char	C	Used for indicating whether to product is settled as cash or physical. Supported Values: C = Cash settlement required P = Physical settlement required
1197	ValuationMethod	<u>P</u>	ValMeth	String	EQTY	Used for indicating valuation method of futures. Supported Values: EQTY = premium style FUT = futures style mark-to-market FUTDA = futures style with an attached cash adjustment
1198	ListMethod	<u>P</u>	ListMeth	Integer	0	Used for indicating whether contracts are pre-listed only or can also be defined via user request. Supported Values: 0 = pre-listed only 1 = user requested
1242	FlexProductEligibility Indicator	<u>Q</u>	FlexProdElig	String	N	Indicates whether or not an Options product supports the creation of flexible securities Supported Values: Y = Yes N = No
1244	FlexibleIndicator	<u>Q</u>	FlexInd	String	N	Used for indicating a Product level information, is defined using flexible terms. Supported Values: Y = Yes N = No
965	SecurityStatus	<u>C</u>	Status	Integer	1	Used for specifying whether the contract is Active or Inactive. Supported Values: 1 = Active 2 = Inactive
541	MaturityDate	<u>C</u>	MatDt	Date	2009-12-22	Date the specified contract expires (last settlement date). Supported Format YYYY-MM-DD

Component Block- InstrumentExtension/Attribute

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	InstrumentExtension/Attribute		Instrmt Ext/Attrb			
871	InstrAttribType	<u>P</u>	Typ	String	24	Supported Values: 24 = Eligible Trade Types 25 = Denominator 26 = Numerator 29 = Tradable Indicator 30 = TAS eligible Trade Type 108 = Alternate Time Unit
872	InstrAttribValue	<u>P</u>	Val	String	32	Actual values for each InstrAttribType. Supported Values: <u>Typ 24 and Typ 30*</u> (repeating) Val=1 (Block) Val=12 (EFS/EOO) Val=2 (EFP) Val=22 (OPNT) Val=11 (EFR) Val=23 (SUB)

Component Block- EventGroup

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	EventGroup		Evt			
865	EventType	<u>C</u>	EventTyp	Integer	105	Code to represent the type of event Supported Values: 5 = First Eligible Trade Date 7 = Last Eligible Trade Date 105 = Last EFP Date 106 = First TAS Date 107 = Last TAS Date
866	Event Date	<u>C</u>	Dt	Date	2009-11-05	Date of event

Component Block- ProdClsfnGrp

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	ProductClassificationGroup		ProdClsfn			
TBD	ProductClassValue	<u>P</u>	Val	String	2009-11-05	Supported Values: Coal Electricity Crude Oil Natural Gas Petroleum Products Petroleum Crack Spreads Emissions Freight Metals Grains* Meats* Dairy* Credit Default Swaps* Interest Rates* Foreign Exchange* Weather* * More Product Groups will be added as the ClearPort Product Exchange is expanded.
TBD	ProductClassReason	<u>P</u>	Rsn	String	7	In the CME ClearPort® API every product will have a product classification block with: Supported Value: 7 = Sector

Component Block- UnderlyingInstrument

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	UnderlyingInstrument		Undly			
309	UnderlyingSecurityID	<u>Q</u>	ID	String	CL	Symbol used for identifying the product in CME ClearPort® and in Clearing.
305	UnderlyingSecurityID Source	<u>Q</u>	Src	String	H	Used for specifying source of the Underlying Security ID. Supported Value: H = Clearing House/ Clearing Organization
310	UnderlyingSecurityType	<u>Q</u>	SecTyp	String	FUT	Supported Values: FUT = Futures FWD = Forward MLEG = Multi-Leg
313	UnderlyingSecurity Maturity MonthYear	<u>Q</u>	MMY	Month Year	200912	Month and Year of the underlying contract's maturity Supported Formats: YYYYMM (i.e. 201003) YYYYMMDD (20100323) <u>DAILY</u> YYYYMMwN (201003w1) <u>WEEKLY</u>
308	UnderlyingSecurity Exchange	<u>Q</u>	Exch	String	CME	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)

Component Instrument Leg

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	InstrumentLeg		Leg			
602	LegSecurityID	<u>M</u>	ID	String	CL	Symbol used for identifying the product in CME ClearPort® and in Clearing.
603	LegSecurityIDSource	<u>M</u>	Src	String	H	Used for specifying source of the Leg Security ID. Supported Value: H = Clearing House/ Clearing Organization
610	LegSecurityMaturityMonthYear	<u>M</u>	MMY	Month Year	200912	Month and Year of the contract leg's maturity in YYYYMM format. Supported Formats: YYYYMM (i.e. 201003) YYYYMMDD (20100323) <u>DAILY</u> YYYYMMwN (201003w1) <u>WEEKLY</u>

609	LegSecurityType	<u>M</u>	SecTyp	String	FUT	Supported Values: <i>FUT</i> = Futures <i>FWD</i> = Forward <i>OOF</i> = Option on Future <i>OOC</i> = Option on Combo <i>MLEG</i> = Multi-Leg
616	LegSecurityExchange	<u>M</u>	Exch	String	CME	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)
623	LegRatioQuantity	<u>M</u>	RatioQty	Float	0.01	The ratio of quantity for this individual leg relative to the entire multileg security
624	LegSide	<u>M</u>	Side	Char	1	Indicates whether this is leg is bought or sold (from the buyer's perspective). Supported Values: 1 = Buy 2 = Sell

3.1.7. List of Options Strikes for a Particular Options Series

Clients can request a list of Options Strikes for a particular Options Series based on the following criteria:

3.1.7.1. Product Exchange, Security Type, Security ID (w/ source code H), Maturity Month, and Underlying

The sample below shows a request for all strikes for a specified options series.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<DerivSecListReq ReqID="123436">  
<Hdr SID="PLTFM" SSub="user789" TID="CME" TSub="CPAPI"/>  
<DerivInstrmt Exch="NYMEX" SecTyp="OOF" ID="LN" Src="H"  
MMY="200912"/>  
</DerivSecListReq>  
</FIXML>
```

3.1.7.2. Product Exchange, Security Type, Security ID (w/ source code H), Maturity Month, Underlying, and Strike

The sample below shows a request for a specified strike price of a particular option series.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<DerivSecListReq ReqID="123451">  
<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>  
<DerivInstrmt Exch="NYMEX" SecTyp="OOF" ID="LN" Src="H" MMY="200912"  
StrkPx="4.55"/>  
</DerivSecListReq>  
</FIXML>
```

3.1.8. Option Strikes Request Specification

Req'd Definitions:

R = Required for all Options Strike Requests;

S = Supported for Options Strike Check;

Pre Trade Reports: SecuritiesReferenceData

Derivative Security List Request

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	<i>DerivSecListReq</i>		DerivSecListReq			MsgType = C
320	SecurityRequestID	<u>R</u>	ReqID	String	12345	Unique ID of a Security Definition Request.

Component Block- DerivativeInstrument

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	<i>Component DerivativeInstrmt</i>		DerivInstrmt			
1216	DerivativeSecurityID	<u>R</u>	ID	String	CL	Symbol used for identifying the product in CME ClearPort® and in Clearing.
1217	DerivativeSecurityID Source	<u>R</u>	Src	String	H	Used for specifying source of the Security ID. Supported Value: H = Clearing House/ Clearing Organization
1249	DerivativeSecurityType	<u>R</u>	SecTyp	String	FUT	Supported Values: FUT = Futures FWD = Forward OOF = Option on Future OOC = Option on Combo MLEG = Multi-Leg
1251	DerivativeMaturityMonth Year	<u>R</u>	MMY	Month Year	200912	Month and Year of the maturity (used for standardized futures and options). Supported Formats: YYYYMM (i.e. 201003) YYYYMMDD (20100323) <u>DAILY</u> YYYYMMwN (201003w1) <u>WEEKLY</u>
1261	DerivativeStrikePrice	<u>S</u>	StrkPx	Price	0.01	Strike Price
1272	DerivativeSecurity Exchange	<u>R</u>	Exch	Exchange	CME	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)

3.1.9. Option Strikes Response Specification

For sample DerivSecList response messages see Appendix A.

Req'd Definitions:

R = Present on Options Strike Responses;

Pre Trade Reports: SecuritiesReferenceData

DerivativeSecurityList

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	<i>DerivSecList</i>		<i>DerivSecList</i>			<i>MsgType = AA</i>
964	SecurityReportID	<u>R</u>	RptID	Integer	1234	CME ClearPort® will generate this to uniquely identify each response (across the entire platform).
560	SecurityRequestResult	<u>R</u>	ReqRslt	Integer	1	Returns feedback based on the request. Supported Values: 0 = Valid request 1 = Invalid or unsupported request 2 = No instruments found that match selection criteria 3 = Not authorized to retrieve instrument data 4 = Instrument data temporarily unavailable
58	Text	<u>R</u>	Txt	String		Text further explaining the Request Result.
320	SecurityRequestID	<u>R</u>	ReqID	String	1234	Repeats back the ReqID the user specifies on the request to uniquely identify and tie together their specific request/response pair.
715	ClearingBusinessDate	<u>R</u>	BizDt	LocalMktDate	2008-05-17	Clearing date that security definitions are valid for.

Component Block- UnderlyingInstrument

<i>Tag</i>	<i>Field Name</i>	<i>Req'd</i>	<i>FIXML Element</i>	<i>Data Type</i>	<i>Sample</i>	<i>Description</i>
→	UnderlyingInstrument		Undly			
309	UnderlyingSecurityID	<u>R</u>	ID	String	CL	Symbol used for identifying the product in CME ClearPort® and in Clearing.
305	UnderlyingSecurityIDSource	<u>R</u>	Src	String	H	Used for specifying source of the Underlying Security ID. Supported Value: H = Clearing House/ Clearing Organization.
310	UnderlyingSecurityType	<u>R</u>	SecTyp	String	FUT	Supported Values: FUT = Futures FWD = Forward MLEG = Multi-Leg
313	UnderlyingSecurityMaturityMonthYear	<u>R</u>	MMY	Month Year	200912	Month and Year of the underlying contract's maturity in YYYYMM format. Supported Formats: YYYYMM (i.e. 201003) YYYYMMDD (20100323) <u>DAILY</u> YYYYMMwN (201003w1) <u>WEEKLY</u>
308	UnderlyingSecurityExchange	<u>R</u>	Exch	String	CME	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)

Component Block- DerivativeInstrument

<i>Tag</i>	<i>Field Name</i>	<i>Req'd</i>	<i>FIXML Element</i>	<i>Data Type</i>	<i>Sample</i>	<i>Description</i>
→	Derivative Instrument		Deriv Instrmt			
48	SecurityID	<u>R</u>	ID	String	CL	Symbol used for identifying the product in CME ClearPort® and in Clearing.
22	SecurityIDSource	<u>R</u>	Src	String	H	Used for specifying source of the Security ID. Supported Value: H = Clearing House/ Clearing Organization
200	SecurityMaturityMonthYear	<u>R</u>	MMY	String	200912	Month and Year of the maturity (used for standardized futures and options). Supported Formats: YYYYMM (i.e. 201003) YYYYMMDD (20100323) <u>DAILY</u> YYYYMMwN (201003w1) <u>WEEKLY</u>
107	SecurityDescription	<u>R</u>	Desc	String	RBOB Gasoline	Provides a textual description of the product

167	SecurityType	<u>R</u>	SecTyp	String	FUT	Supported Values: <i>FUT</i> = Futures <i>FWD</i> = Forward <i>OOF</i> = Option on Future <i>OOO</i> = Option on Combo <i>MLEG</i> = Multi-Leg
207	SecurityExchange	<u>R</u>	Exch	String	NYMEX	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)
1227	ProductComplex	<u>R</u>	ProdCmplx	String	CL	Used for identifying the product as part of a high level grouping. Supported Values: AGS = Agricultural CMEAM = Alternative Markets CURR = Currencies ENRGY = Energy EQUITY = Equities FIN = Financial INDX = Index INT = Interest Rate METAL = Metals
TBD	ProductTerm	<u>R</u>	ProdTerm	Integer	1	Used for expressing the Contract listing terms for a product. Supported Values: 1 = Daily 2 = Weekly 3 = Monthly
997	TimeUnit	<u>R</u>	TmUnit	String	Mo	Default time unit for a product. Supported Values: H = Hour Min = Minute S = Second D = Day Wk = Week Mo = Month Yr = Year
996	UnitofMeasure	<u>R</u>	UOM	String	Bbl	Unit of Measure upon which the contract is based
TBD	UnitofMeasure Currency	<u>P</u>	UOMCcy	String	USD	This attribute is only present when UOM="Ccy". It contains the three-letter ISO 4217 Currency Code representing the Unit of Measure.
1147	UnitOfMeasureQty	<u>R</u>	UOMQty	Qty	1	Quantity of the unit of measure on which a single contract is based

1191	PriceUnitofMeasure	<u>R</u>	PxUOM	String	Bbl	Used for expressing the UOM of the price if different from the contract.
TBD	PriceUnitofMeasure Currency	<u>P</u>	PxUOMCcy	String	USD	This attribute is only present when PxUOM="Ccy". It contains the three-letter ISO 4217 Currency Code representing the Price Unit of Measure.
1192	PriceUnitOfMeasureQty	<u>R</u>	PxUOMQty	Qty	1	Used for expressing the UOM Quantity of the price if different from the contract.
1196	PriceQuoteMethod	<u>R</u>	PxQteMeth	String	STD	Used for indicating whether the price quotation method of the product is Standard (money per unit of physical) or Index. Supported Values: STD = Standard, money per unit of a physical INX = Index PCTPAR = Percent of Par
TBD	PriceQuoteCurrency	<u>R</u>	PxQteCcy	Integer	USD	Currency in which a price is quoted. Implies settle currency.
969	MinPriceIncrement	<u>R</u>	MinPxIncr	Integer	0.01	Minimum price tick for the specified product. Please note- for products that support variable price ticks, this attribute will not be present.
231	ContractMultiplier	<u>R</u>	Mult	Integer	0.01	Multiplier that converts an actual price to an actual contract value. (Cleared contract size).
1193	SettlMethod	<u>R</u>	SettlMeth	char	C	Used for indicating whether to product is settled as cash or physical. Supported Values: C = Cash settlement required P = Physical settlement required
1197	ValuationMethod	<u>R</u>	ValMeth	String	EQTY	Used for indicating valuation method of futures. Supported Values: EQTY = premium style FUT = futures style mark-to-market FUTDA = futures style with an attached cash adjustment
1198	ListMethod	<u>R</u>	ListMeth	Integer	0	Used for indicating whether contracts are pre-listed only or can also be defined via user request. Supported Values: 0 = pre-listed only 1 = user requested

1244	FlexibleIndicator	<u>R</u>	FlexInd	String	N	Used for indicating an Options Series is defined using flexible terms Supported Values: Y = Yes N = No
965	SecurityStatus	<u>R</u>	Status	Integer	1	Used for specifying whether the product is Active or Inactive. Supported Values: 1 = Active 2 = Inactive
541	MaturityDate	<u>R</u>	MatDt	Date	2009-12-22	Date the specified contract expires (last settlement date). Supported Format = YYYY-MM-DD

Component Block- DerivativeEventsGrp

<i>Tag</i>	<i>Field Name</i>	<i>Req'd</i>	<i>FIXML Element</i>	<i>Data Type</i>	<i>Sample</i>	<i>Description</i>
→	EventGroup		Deriv Instrmt/ Evnt			
865	EventType	<u>R</u>	EventTyp	Integer	105	Code to represent the type of event Supported Values: 5 = First Eligible Trade Date 7 = Last Eligible Trade Date 105 = Last EFP Date 106 = First TAS Date 107 = Last TAS Date
866	Event Date	<u>R</u>	Dt	Date	2009-11-05	Date of event

Component Block- DerivativeInstrumentAttribute

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	DerivativeInstrumentAttribute		Attrb			
871	DerivativeInstrAttrib Type	<u>R</u>	Typ	String	24	Supported Values: 24 = Eligible Trade Types 25 = Denominator 26 = Numerator 29 = Tradable Indicator 30 = TAS eligible Trade Type 108 = Alternate Time Unit
872	DerivativeInstrAttrib Value	<u>R</u>	Val	String	1	Actual values for each InstrAttribType. Supported Values: Typ 24 and Typ 30* (repeating) Val=1 (Block) Val=12 (EFS/EOO) Val=2 (EFP) Val=22 (OPNT) Val=11 (EFR) Val=23 (SUB) Typ 25 (fractional indicator) Val=1 (non-fractional) Val>1 (fractional product) Typ 26 (present if fractional) Val=integer Typ 29 Val=Y (product is tradable) Val=N (product is not tradable) Typ 108 (additional Time Unit) Val = see values for TmUnit

Component Block- RelSymDerivSecGrp/Instrmt (repeating)

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Instrument		RelSym/ Instrmt			
202	StrikePrice	<u>R</u>	StrkPx	Price	0.01	The strike price of the contract.
201	PutOrCall	<u>R</u>	PutCall	Date	0	Supported Values: 0 = Put 1 = Call

3.2. Entity Reference Data

Both HTTP clients and MQ Series clients can obtain FIXML Entity reference data through CME ClearPort® API v.2.0 via FIXML Request/Response messages.

Request/Response Method

The API provides various requests and response methods to retrieve entity reference data. Clients must specify a Report ID on each Entity Data request, which they will use to uniquely identify the response to their specific request.

Party Detail List Requests

HTTP and MQ Series clients can send FIXML Party Detail List Request (<PtyDetListReq> messages) over the API if they wish to obtain a list of permitted accounts, a list of the Trading Firms their firm is associated with, or a list of traders for a particular Trading Firm.

Party Entitlement Requests

HTTP and MQ Series clients can send a FIXML Party Entitlement Request (<PtyEntlmtReq> messages) over the API if they wish to obtain a list of all permissible Accounts that can trade a particular Product or a list of all Products tradable for a particular permissible Account.

Response Messages

Responses to Entity Data requests shall be provided in the form of FIXML Party Detail List Reports (<PtyDetListRpt> messages) or FIXML Party Entitlement Reports (<PtyEntlmtRpt> messages).

Please note that Account IDs are only unique per 3-digit ClearPort® Firm Number. So potentially, firms can use the same Account ID for multiple accounts. In this case the Party Detail List or Party Entitlement Response would list all accounts, differentiating each by the firm who clears for the account (Related Party with Role 1).

3.2.1. Account Request

All ClearPort API 2.0 users are able to request a list of all related Accounts.

3.2.1.1. Brokers can request a list of all Accounts they are permitted to submit deals for.

Broker submits request for all related accounts

The broker can submit this request for Accounts by specifying their firm's CME Group-issued Firm ID (with associated Party Role 30) in the Requesting Party block. A Requested Role of Account (Party Role 24) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyDetlListReq ReqID="123437">
  <Hdr SID="RCBK" SSub="rcaf" TID="CME" TSub="CPAPI"/>
  <ReqPty ID="RCAF_BRKR" R="30"/>
  <ReqR R="24"/>
</PtyDetlListReq>
</FIXML>
```

3.2.1.2. Asset Managers can request a list of all Accounts they are permitted to submit deals for.

Asset Manager submits request for all related accounts

The asset manager must submit this request for Accounts by specifying their firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Requested Role of Account (Party Role 24) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyDetlListReq ReqID="123437">
  <Hdr SID="RCAM" SSub="rcaf3" TID="CME" TSub="CPAPI"/>
  <ReqPty ID="RCAF_ASMGR" R="7"/>
  <ReqR R="24"/>
</PtyDetlListReq>
</FIXML>
```

3.2.1.3. Active Traders can request a list of all Accounts they are permitted to submit deals for (Accounts they own).

Active Trader submits request for all related accounts

The active trader must submit this request for Accounts by specifying their firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Requested Role of Account (Party Role 24) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyDetlListReq ReqID="123437">
  <Hdr SID="RCT2" SSub="rcaf2" TID="CME" TSub="CPAPI"/>
  <ReqPty ID="RCAF_TRD2" R="7"/>
  <ReqR R="24"/>
</PtyDetlListReq>
</FIXML>
```

3.2.1.4. Platforms can submit, on behalf of a related Broker, Asset Manger, or Active Trade, a request for all Accounts they are permitted to submit deals for.

Platform submits request for all accounts related to an assigned Broker

The platform can submit this request for Accounts by specifying their assigned Broker firm's CME Group-issued Firm ID (with associated Party Role 30) in the Requesting Party block. A Requested Role of Account (Party Role 24) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyDetlListReq ReqID="123437">
    <Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_BRKR" R="30"/>
    <ReqR R="24"/>
  </PtyDetlListReq>
</FIXML>
```

Platform submits request for all accounts related to an assigned Asset Manager

The platform must submit this request for Accounts by specifying their assigned Asset Manager firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Requested Role of Account (Party Role 24) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyDetlListReq ReqID="123437">
    <Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_ASMGR" R="7"/>
    <ReqR R="24"/>
  </PtyDetlListReq>
</FIXML>
```

Platform submits request for all accounts related to an assigned Active Trader

The platform must submit this request for Accounts by specifying their assigned Active Trader firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Requested Role of Account (Party Role 24) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyDetlListReq ReqID="123437">
    <Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_TRD1" R="7"/>
    <ReqR R="24"/>
  </PtyDetlListReq>
</FIXML>
```

3.2.2. Accounts by Product Request

All ClearPort API 2.0 users are able to request a list of related Accounts that can trade a specific product.

3.2.2.1. Brokers can request a list of permitted Accounts that can trade a specific product.

Broker submits request for related accounts that can trade a specific product

The broker can submit a Party Entitlements request for Accounts by specifying their firm's CME Group-issued Firm ID (with associated Party Role 30) in the Requesting Party block. A Requested Role of Account (Party Role 24) must also be included in the request. In addition, an Instrument Scope block must be used to specify which specific product (Operation, Product Exchange, ID, SecTyp, and Source are all required attributes of the Instrument Scope block).

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyEntlmntReq ReqID="123437">
    <Hdr SID="RCBK" SSub="rcaf" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_BRKR" R="30"/>
    <ReqR R="24"/>
    <InstrmtScope Oper="1" Exch="NYMEX" ID="NN" SecTyp="FUT" Src="H"/>
  </PtyEntlmntReq>
</FIXML>
```

3.2.2.2. Asset Managers can request a list of permitted Accounts that can trade a specific product.

Asset Manager submits request for related accounts that can trade a specific product

The asset manager must submit this request for Accounts by specifying their firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Requested Role of Account (Party Role 24) must also be included in the request. In addition, an Instrument Scope block must be used to specify which specific product (Operation, Product Exchange, ID, SecTyp, and Source are all required attributes of the Instrument Scope block).

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyEntlmntReq ReqID="123437">
    <Hdr SID="RCAM" SSub="rcaf3" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_ASMGR" R="7"/>
    <ReqR R="24"/>
    <InstrmtScope Oper="1" Exch="NYMEX" ID="NN" SecTyp="FUT" Src="H"/>
  </PtyEntlmntReq>
</FIXML>
```

3.2.2.3. Active Traders can request a list of their Accounts that can trade a specific product.

Active Trader submits request for related accounts that can trade a specific product

The active trader must submit this request for Accounts by specifying their firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Requested Role of Account (Party Role 24) must also be included in the request. In addition, an Instrument Scope block must be used to specify which specific product (Operation, Product Exchange, ID, SecTyp, and Source are all required attributes of the Instrument Scope block).

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyEntlmntReq ReqID="123437">
    <Hdr SID="RCT2" SSub="rcf2" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_TRD2" R="7"/>
    <ReqR R="24"/>
    <InstrmtScope Oper="1" Exch="NYMEX" ID="NN" SecTyp="FUT" Src="H"/>
  </PtyEntlmntReq>
</FIXML>
```

3.2.2.4. Platforms can submit, on behalf of a related Broker, Asset Manger, or Active Trader, a request for a subset of Accounts that can trade a specific product.

Platform submits request for Broker's accounts that can trade a specific product

The platform can submit this request for Accounts by specifying their assigned Broker firm's CME Group-issued Firm ID (with associated Party Role 30) in the Requesting Party block. A Requested Role of Account (Party Role 24) must also be included in the request. In addition, an Instrument Scope block must be used to specify which specific product (Product Exchange, ID, SecTyp, and Source are all required attributes of the Instrument Scope block).

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyEntlmntReq ReqID="123437">
<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
<ReqPty ID="RCAF_BRKR" R="30"/>
<ReqR R="24"/>
<InstrmtScope Oper="1" Exch="NYMEX" ID="NN" SecTyp="FUT" Src="H"/>
</PtyEntlmntReq>
</FIXML>
```

Platform submits request for Asset Manager's accounts that can trade a product

The platform must submit this request for Accounts by specifying their assigned Asset Manager firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Requested Role of Account (Party Role 24) must also be included in the request. In addition, an Instrument Scope block must be used to specify which specific product (Product Exchange, ID, SecTyp, and Source are all required attributes of the Instrument Scope block).

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyEntlmntReq ReqID="123437">
<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
<ReqPty ID="RCAF_ASMGR" R="7"/>
<ReqR R="24"/>
<InstrmtScope Oper="1" Exch="NYMEX" ID="NN" SecTyp="FUT" Src="H"/>
</PtyEntlmntReq>
</FIXML>
```

Platform submits request for Active Trader's accounts that can trade a product

The platform must submit this request for Accounts by specifying their assigned Active Trader firm's CME Group-issued Firm ID (with associated Party Role 30) in the Requesting Party block. A Requested Role of Account (Party Role 24) must also be included in the request. In addition, an Instrument Scope block must be used to specify which specific product (Product Exchange, ID, SecTyp, and Source are all required attributes of the Instrument Scope block).

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyEntlmntReq ReqID="123437">
<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
<ReqPty ID="RCAF_TRD1" R="7"/>
<ReqR R="24"/>
<InstrmtScope Oper="1" Exch="NYMEX" ID="NN" SecTyp="FUT" Src="H"/>
</PtyEntlmntReq>
</FIXML>
```

3.2.3. Products by Account Request

All ClearPort API 2.0 users are able to request a list of Products that can be traded with a specific related Account

3.2.3.1. Brokers can request a list of products that can be traded with a specific related Account.

Broker submits request for products that can be traded with a specific account

The broker can submit this request for Products by specifying their firm's CME Group-issued Firm ID (with associated Party Role 30) in the Requesting Party block. A Party block including the Account ID (with associated Party Role 24) must also be included in the request. An optional Instrument Scope block can be included to request only products for a specific exchange.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyEntlmntReq ReqID="123437">
    <Hdr SID="RCBK" SSub="rcbf" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_BRKR" R="30"/>
    <Pty ID="RCACCT1" R="24"/>
    <InstrmtScope Oper="1" Exch="NYMEX"/>
  </PtyEntlmntReq>
</FIXML>
```

3.2.3.2. Asset Managers can request a list of products that can be traded with a specific related Account.

Asset Manager submits request for products that can be traded with a specific account

The asset manager must submit this request for Products by specifying their firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Party block including the Account ID (with associated Party Role 24) must also be included in the request. An optional Instrument Scope block can be included to request only products for a specific exchange.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyEntlmntReq ReqID="123437">
    <Hdr SID="RCAM" SSub="rcaf3" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_ASMGR" R="7"/>
    <Pty ID="RCACCT1" R="24"/>
    <InstrmtScope Oper="1" Exch="NYMEX"/>
  </PtyEntlmntReq>
</FIXML>
```

3.2.3.3. Active Traders can request a list of products that can be traded with one of their Accounts.

Active Trader submits request for products that can be traded with a specific account

The active trader must submit this request for Products by specifying their firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Party block including the Account ID (with associated Party Role 24) must also be included in the request. An optional Instrument Scope block can be included to request only products for a specific exchange.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyEntlmntReq ReqID="123437">
    <Hdr SID="RCT2" SSub="rcaf2" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_TRD2" R="7"/>
    <Pty ID="RCACCT2" R="24"/>
    <InstrmtScope Oper="1" Exch="NYMEX"/>
  </PtyEntlmntReq>
</FIXML>
```

3.2.3.4. Platforms can submit, on behalf of an assigned Broker, Asset Manager, or Active Trader, a request for a list of products that can be traded with a specific Account.

Platform submits, on behalf of a Broker, request for products that can be traded with specific account

The platform can submit this request for Products by specifying their assigned Broker firm's CME Group-issued Firm ID (with associated Party Role 30) in the Requesting Party block. A Party block including the Account ID (with associated Party Role 24) must also be included in the request. An optional Instrument Scope block can be included to request only products for a specific exchange.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyEntlmntReq ReqID="123437">
  <Hdr SID="RCPLT" SSub="rcafp1" TID="CME" TSub="CPAPI"/>
  <ReqPty ID="RCAF_BRKR" R="30"/>
  <Pty ID="RCACCT1" R="24"/>
  <InstrmtScope Oper="1" Exch="NYMEX"/>
</PtyEntlmntReq>
</FIXML>
```

Platform submits, on behalf of an Asset Manager, request for products that can be traded with specific account

The platform must submit this request for Products by specifying their assigned Asset Manager firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Party block including the Account ID (with associated Party Role 24) must also be included in the request. An optional Instrument Scope block can be included to request only products for a specific exchange.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyEntlmntReq ReqID="123437">
  <Hdr SID="RCPLT" SSub="rcafp1" TID="CME" TSub="CPAPI"/>
  <ReqPty ID="RCAF_ASMGR" R="7"/>
  <Pty ID="RCACCT1" R="24"/>
  <InstrmtScope Oper="1" Exch="NYMEX"/>
</PtyEntlmntReq>
</FIXML>
```

Platform submits request for products that can be traded with an Active Trader's specific account

The platform must submit this request for Products by specifying their assigned Active Trader firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Party block including the Account ID (with associated Party Role 24) must also be included in the request. An optional Instrument Scope block can be included to request only products for a specific exchange.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyEntlmntReq ReqID="123437">
  <Hdr SID="RCPLT" SSub="rcafp1" TID="CME" TSub="CPAPI"/>
  <ReqPty ID="RCAF_TRD1" R="7"/>
  <Pty ID="RCACCT2" R="24"/>
  <InstrmtScope Oper="1" Exch="NYMEX"/>
</PtyEntlmntReq>
</FIXML>
```

3.2.4. Trading Firm Request

ClearPort API 2.0 users are able to request a list of all related Trading Firms. Related Trading Firms own accounts which the user is permitted to submit deals for.

3.2.4.1. Brokers can request a list of all related Trading Firms.

Broker submits request for all related Trading Firms

The broker can submit this request for Trading Firms by specifying their firm's CME Group-issued Firm ID (with associated Party Role 30) in the Requesting Party block. A Requested Role of Trading Firm (Party Role 7) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyDetListReq ReqID="123437">
    <Hdr SID="RCBK" SSub="rcaf" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_BRKR" R="30"/>
    <ReqR R="7"/>
  </PtyDetListReq>
</FIXML>
```

3.2.4.2. Asset Managers can request a list of all related Trading Firms.

Asset Manager submits request for all related Trading Firms

The asset manager must submit this request for Trading Firms by specifying their firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Requested Role of Trading Firm (Party Role 7) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyDetListReq ReqID="123437">
    <Hdr SID="RCAM" SSub="rcaf3" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_ASMGR" R="7"/>
    <ReqR R="7"/>
  </PtyDetListReq>
</FIXML>
```

3.2.4.3. Active Traders can request details of their own firm.

Active Trader submits request for their own firm details

The active trader must submit this request for Trading Firms by specifying their firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Requested Role of Trading Firm (Party Role 7) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyDetListReq ReqID="123437">
    <Hdr SID="RCT2" SSub="rcaf2" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_TRD2" R="7"/>
    <ReqR R="7"/>
  </PtyDetListReq>
</FIXML>
```

3.2.4.4. Platforms can submit, on behalf of a related Broker, Asset Manager, or Active Trader, a request for related Trading Firms.

Platform submits request for all Trading Firms related to an assigned Broker

The platform can submit this request for Trading Firms by specifying their assigned Broker firm's CME Group-issued Firm ID (with associated Party Role 30) in the Requesting Party block. A Requested Role of Trading Firm (Party Role 7) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyDetlListReq ReqID="123437">
    <Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_BRKR" R="30"/>
    <ReqR R="7"/>
  </PtyDetlListReq>
</FIXML>
```

Platform submits request for all Trading Firms related to an assigned Asset Manager

The platform must submit this request for Trading Firms by specifying their assigned Asset Manager firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Requested Role of Trading Firm (Party Role 7) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyDetlListReq ReqID="123437">
    <Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_ASMGR" R="7"/>
    <ReqR R="7"/>
  </PtyDetlListReq>
</FIXML>
```

Platform submits request for all Trading Firms related to an assigned Active Trader

The platform must submit this request for Trading Firms by specifying their assigned Active Trader firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Requested Role of Trading Firm (Party Role 7) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyDetlListReq ReqID="123437">
    <Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_TRD1" R="7"/>
    <ReqR R="7"/>
  </PtyDetlListReq>
</FIXML>
```

3.2.5. Counterparty Firms Request

ClearPort API 2.0 users are able to request a list of Firms that are eligible counterparties.

3.2.5.1. Brokers can request a list of all eligible counterparty Firms for a specific Exchange, Security Type, and Product.

Broker submits request for potential counterparty Firms

The broker can submit this request for Firms by specifying their firm's CME Group-issued Firm ID (with associated Party Role 30) in the Requesting Party block. A Requested Role of Opposite Firm (Party Role 17) must also be included in the request, as well as an Instrument Scope block with Oper="1" and the specified Exchange. Also, an optional Product and/or Security Type can be specified to further filter the results (Product requires Src="H").

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyEntlmntReq ReqID="123437">
    <Hdr SID="RCBK" SSub="rcaf" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_BRKR" R="30"/>
    <ReqR R="17"/>
    <InstrmtScope Oper="1" ID="IBMRXU" Src="H" SecTyp="CDS" Exch="CMD"/>
  </PtyEntlmntReq>
</FIXML>
```

3.2.5.2. Asset Managers can request a list of all eligible counterparty Firms for a specific Exchange, Security Type, and Product.

Asset Manager submits request for potential counterparties

The asset manager must submit this request for Firms by specifying their firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Requested Role of Opposite Firm (Party Role 17) must also be included in the request, as well as an Instrument Scope block with the specified Exchange. Also, an optional Product and/or Security Type can be specified to further filter the results (Product requires Src="H").

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyEntlmntReq ReqID="123437">
    <Hdr SID="RCAM" SSub="rcaf3" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_ASMGR" R="7"/>
    <ReqR R="17"/>
    <InstrmtScope Oper="1" ID="IBMRXU" Src="H" SecTyp="CDS" Exch="CMD"/>
  </PtyEntlmntReq>
</FIXML>
```

3.2.5.3. Active Traders can request details of all eligible counterparty Firms for a specific Exchange, Security Type, and Product.

Active Trader submits request for potential counterparties

The active trader must submit this request for Firms specifying their firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Requested Role of Opposite Firm (Party Role 17) must also be included in the request, as well as an Instrument Scope block with the specified Exchange. Also, an optional Product and/or Security Type can be specified to further filter the results (Product requires Src="H").

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyEntlmntReq ReqID="123437">
    <Hdr SID="RCT1" SSub="rcaf1" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_TRD1" R="7"/>
    <ReqR R="17"/>
    <InstrmtScope Oper="1" ID="IBMRXU" Src="H" SecTyp="CDS" Exch="CMD"/>
  </PtyEntlmntReq>
</FIXML>
```

3.2.5.4. Platforms can submit, on behalf of a related Broker, Asset Manager, or Active Trader, a request for eligible counterparty Firms for a specific Exchange, Security Type, and Product.

Platform submits request for all potential counterparties for an assigned Broker

The platform can submit this request for Trading Firms by specifying their assigned Broker firm's CME Group-issued Firm ID (with associated Party Role 30) in the Requesting Party block. A Requested Role of Opposite Firm (Party Role 17) must also be included in the request, as well as an Instrument Scope block with the specified Exchange. Also, an optional Product and/or Security Type can be specified to further filter the results (Product requires Src="H").

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyEntlmntReq ReqID="123437">
    <Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_BRKR" R="30"/>
    <ReqR R="17"/>
    <InstrmtScope Oper="1" ID="IBMRXU" Src="H" SecTyp="CDS" Exch="CMD"/>
  </PtyEntlmntReq>
</FIXML>
```

Platform submits request for all potential counterparties for an assigned Asset Manager

The platform must submit this request for Trading Firms by specifying their assigned Asset Manager firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Requested Role of Opposite Trading Firm (Party Role 17) must also be included in the request, as well as an Instrument Scope block with the specified Exchange. Also, an optional Product and/or Security Type can be specified to further filter the results (Product requires Src="H").

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyEntlmntReq ReqID="123437">
    <Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_ASMGR" R="7"/>
    <ReqR R="17"/>
    <InstrmtScope Oper="1" ID="IBMRXU" Src="H" SecTyp="CDS" Exch="CMD"/>
  </PtyEntlmntReq>
</FIXML>
```

Platform submits request for all potential counterparties for an assigned Active Trader

The platform must submit this request for Trading Firms by specifying their assigned Active Trader firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Requested Role of Opposite Trading Firm (Party Role 17) must also be included in the request, as well as an Instrument Scope block with the specified Exchange. Also, an optional Product and/or Security Type can be specified to further filter the results (Product requires Src="H").

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyEntlmntReq ReqID="123437">
    <Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_TRD1" R="7"/>
    <ReqR R="17"/>
    <InstrmtScope Oper="1" ID="IBMRXU" Src="H" SecTyp="CDS" Exch="CMD"/>
  </PtyEntlmntReq>
</FIXML>
```

3.2.6. ClearPort (Clearing) Firms Request

All ClearPort API 2.0 users are able to request a list of all related ClearPort Firms. The ClearPort Firm clears accounts that are owned by Trading Firms and Active Trading Firms.

3.2.6.1. Brokers can request a list of all ClearPort Firms they are associated with.

Broker submits request for all related ClearPort Firms

The broker can submit this request for ClearPort Firms by specifying their firm's CME Group-issued Firm ID (with associated Party Role 30) in the Requesting Party block. A Requested Role of ClearPort Firm (Party Role 1) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyDetListReq ReqID="123437">
  <Hdr SID="RCBK" SSub="rcaf" TID="CME" TSub="CPAPI"/>
  <ReqPty ID="RCAF_BRKR" R="30"/>
  <ReqR R="1"/>
</PtyDetListReq>
</FIXML>
```

3.2.6.2. Asset Managers can request a list of all ClearPort Firms they are associated with.

Asset Manager submits request for all related ClearPort Firms

The asset manager must submit this request for ClearPort Firms specifying their firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Requested Role of ClearPort Firm (Party Role 1) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyDetListReq ReqID="123437">
  <Hdr SID="RCAM" SSub="rcaf3" TID="CME" TSub="CPAPI"/>
  <ReqPty ID="RCAF_ASMGR" R="7"/>
  <ReqR R="1"/>
</PtyDetListReq>
</FIXML>
```

3.2.6.3. Active Traders can request a list of all ClearPort Firms they are associated with.

Active Trader submits request for all related ClearPort Firms

The active trader must submit this request for ClearPort Firms specifying their firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Requested Role of ClearPort Firm (Party Role 1) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyDetListReq ReqID="123437">
  <Hdr SID="RCT2" SSub="rcaf2" TID="CME" TSub="CPAPI"/>
  <ReqPty ID="RCAF_TRD2" R="7"/>
  <ReqR R="1"/>
</PtyDetListReq>
</FIXML>
```

3.2.6.4. Platforms can submit, on behalf of an assigned Broker, Asset Manager, or Active Trading Firm, a request for a list of all ClearPort Firms they are associated with.

Platform submits request for all ClearPort Firms related to an assigned Broker

The platform can submit this request for ClearPort Firms by specifying their assigned Broker firm's CME Group-issued Firm ID (with associated Party Role 30) in the Requesting Party block. A Requested Role of ClearPort Firm (Party Role 1) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyDetlListReq ReqID="123437">
    <Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_BRKR" R="30"/>
    <ReqR R="1"/>
  </PtyDetlListReq>
</FIXML>
```

Platform submits request for all ClearPort Firms related to an assigned Asset Manager

The platform must submit this request for ClearPort Firms by specifying their assigned Asset Manager firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Requested Role of ClearPort Firm (Party Role 1) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyDetlListReq ReqID="123437">
    <Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_ASMGR" R="7"/>
    <ReqR R="1"/>
  </PtyDetlListReq>
</FIXML>
```

Platform submits request for all ClearPort Firms related to an assigned Active Trader

The platform must submit this request for ClearPort Firms by specifying their assigned Active Trader firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. A Requested Role of ClearPort Firm (Party Role 1) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyDetlListReq ReqID="123437">
    <Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_TRD1" R="7"/>
    <ReqR R="1"/>
  </PtyDetlListReq>
</FIXML>
```

3.2.7. Trader User Request

All ClearPort API 2.0 users are able to request a list of users at a related Trading Firm.

3.2.7.1. Brokers can request a list of users at associated Trading Firms.

Broker submits request for all users at a related Trading Firm

The broker can submit this request for users at a related Trading Firm by specifying their firm's CME Group-issued Firm ID (with associated Party Role 30) in the Requesting Party block. In addition, the CME Group-issued Firm ID of the related Trading Firm (with associated Party Role 7) must be specified in the Party Block. A Requested Role of Trader (Party Role 36) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyDetListReq ReqID="123437">
  <Hdr SID="RCBK" SSub="rcaf" TID="CME" TSub="CPAPI"/>
  <ReqPty ID="RCAF_BRKR" R="30"/>
  <Pty ID="RCAF_TRD2" R="7"/>
  <ReqR R="36"/>
</PtyDetListReq>
</FIXML>
```

3.2.7.2. Asset Managers can request a list of users at associated Trading Firms.

Asset Manager submits request for all users at a related Trading Firm

The asset manager must submit this request for users at a related Trading Firm specifying their firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. In addition, the CME Group-issued Firm ID of the related Trading Firm (with associated Party Role 7) must be specified in the Party Block. A Requested Role of Trader (Party Role 36) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyDetListReq ReqID="123437">
  <Hdr SID="RCAM" SSub="rcaf3" TID="CME" TSub="CPAPI"/>
  <ReqPty ID="RCAF_ASMGR" R="7"/>
  <Pty ID="RCAF_TRD2" R="7"/>
  <ReqR R="36"/>
</PtyDetListReq>
</FIXML>
```

3.2.7.3. Active Trader firms can request a list of users at their trading Firm.

Active Trader submits request for all users at a related Trading Firm

The active trader firm must submit this request for users at a related Trading Firm specifying their firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. In addition, the CME Group-issued Firm ID of the related Trading Firm (with associated Party Role 7) must be specified in the Party Block. A Requested Role of Trader (Party Role 36) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyDetListReq ReqID="123437">
  <Hdr SID="RCT2" SSub="rcaf2" TID="CME" TSub="CPAPI"/>
  <ReqPty ID="RCAF_TRD2" R="7"/>
  <Pty ID="RCAF_TRD2" R="7"/>
  <ReqR R="36"/>
</PtyDetListReq>
</FIXML>
```

3.2.7.4. Platforms can submit, on behalf of an assigned Broker, Asset Manager, or Active Trading Firm, a request for a list of users at a related Trading Firm.

Platform submits request for all users at a Trading Firm related to an assigned Broker

The platform can submit this request for users at a related Trading Firm by specifying their assigned Broker firm's CME Group-issued Firm ID (with associated Party Role 30) in the Requesting Party block. In addition, the CME Group-issued Firm ID of the related Trading Firm (with associated Party Role 7) must be specified in the Party Block. A Requested Role of Trader (Party Role 36) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyDetListReq ReqID="123437">
  <Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
  <ReqPty ID="RCAF_BRKR" R="30"/>
  <Pty ID="RCAF_TRD2" R="7"/>
  <ReqR R="36"/>
</PtyDetListReq>
</FIXML>
```

Platform submits request for all users at a Trading Firm related to an Asset Manager

The platform must submit this request for users at a related Trading Firm by specifying their assigned Asset Manager firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. In addition, the CME Group-issued Firm ID of the related Trading Firm (with associated Party Role 7) must be specified in the Party Block. A Requested Role of Trader (Party Role 36) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyDetListReq ReqID="123437">
  <Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
  <ReqPty ID="RCAF_ASMGR" R="7"/>
  <Pty ID="RCAF_TRD2" R="7"/>
  <ReqR R="36"/>
</PtyDetListReq>
</FIXML>
```

Platform submits request for all users at a Trading Firm related to an Active Trader

The platform must submit this request for users at a related Trading Firm by specifying their assigned Active Trader firm's CME Group-issued Firm ID (with associated Party Role 7) in the Requesting Party block. In addition, the CME Group-issued Firm ID of the related Trading Firm (with associated Party Role 7) must be specified in the Party Block. A Requested Role of Trader (Party Role 36) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyDetListReq ReqID="123437">
  <Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
  <ReqPty ID="RCAF_TRD2" R="7"/>
  <Pty ID="RCAF_TRD2" R="7"/>
  <ReqR R="36"/>
</PtyDetListReq>
</FIXML>
```

3.2.8. Broker User Request

All ClearPort API 2.0 users are able to request a list of users at a related Brokerage Firm.

3.2.8.1. Brokers can request a list of users at their firm. Platforms can request a list of users at Brokerage Firms they are associated with.

Broker submits request for all users at their Brokerage Firm

The broker can submit this request for users at their brokerage firm by specifying their firm's CME Group-issued Firm ID (with associated Party Role 30) in the Requesting Party and Party blocks. A Requested Role of Broker (Party Role 62) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyDetListReq ReqID="123437">
<Hdr SID="RCBK" SSub="rcaf" TID="CME" TSub="CPAPI"/>
<ReqPty ID="RCAF_BRKR" R="30"/>
<Pty ID="RCAF_BRKR" R="30"/>
<ReqR R="62"/>
</PtyDetListReq>
</FIXML>
```

Platform submits request for all users at a related Brokerage Firm

The platform can submit this request for users at a related Brokerage Firm by specifying their assigned Broker firm's CME Group-issued Firm ID (with associated Party Role 30) in the Requesting Party and Party blocks. A Requested Role of Broker (Party Role 62) must also be included in the request.

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyDetListReq ReqID="123437">
<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
<ReqPty ID="RCAF_BRKR" R="30"/>
<Pty ID="RCAF_BRKR" R="30"/>
<ReqR R="62"/>
</PtyDetListReq>
</FIXML>
```

3.2.9. Party Detail Request Specifications

Provides a means for the client to request authorized reference data including accounts and account related information, related firms (company short name and full legal name), and related users (individual username and full name).

Req'd Definitions:

R = Required for All Party Detail List Requests

U = Required only on request for specific users

Pre Trade Reports: PartiesReferenceData

PartyDetailsListRequest

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Party Detail List Request		PtyDetListReq			MsgType = CF
320	PartyDetailsListRequestID	<u>R</u>	ReqID	String	HT1234	Unique identifier for Party Details List Request.

Component Block- RequestingPartyGroup

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component: Requesting Party		ReqPty			
448	PartyID	<u>R</u>	ID	String	A10010	Specific value for a specified Party Role.
452	PartyRole	<u>R</u>	R	Int	24	Indicates the party the request is being made for. Required on Party Detail List requests: 7 = Trading Firm/Asset Manager Firm ID 30 = Broker Firm ID

Component Block- RequestedPartyGroup

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component: Parties		Pty			
448	PartyID	<u>U</u>	ID	String	A10010	Specific value for a specified Party Role.
452	PartyRole	<u>U</u>	R	Int	24	Indicates the source of the parties being requested. Supported on Party Detail List requests: 7 = Trading Firm/Asset Manager Firm ID 30 = Broker Firm ID

Component Block- RequestedPartyRoleGroup

<i>Tag</i>	<i>Field Name</i>	<i>Req'd</i>	<i>FIXML Element</i>	<i>Data Type</i>	<i>Sample</i>	<i>Description</i>
→	Component: RequestedParty RoleGroup		ReqR			
1509	RequestedPartyRole	<u>R</u>	R	Int	24	Indicates the role of the parties being requested. Supported on Party Detail List requests: 1 = Clearport (Clearing) Firm 7 = Trading Firm ID 24 = Account ID 36 = Trader's User ID 62 = Broker's User ID

3.2.10. Party Detail List Response Specification

For sample PtyDetlListRpt response messages see Appendix B.

Req'd Definitions:

R = Present on All Responses;

E = Required on Trading Firm ID Responses;

I = Required on Trader User ID Responses

B = Required on Broker User ID Responses

Pre Trade Reports: PartiesReferenceData

PartyDetailsListReport

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Party Detail List Report		PtyDetlListRpt			MsgType = CG
964	ReportID	<u>R</u>	RptID	Int	1234	CME ClearPort® will generate this to uniquely identify each response (across the entire platform).
320	RequestID	<u>R</u>	ReqID	String	1234	Repeats back the ReqID the user specifies on the request to uniquely identify and tie together their specific request/response pair.
560	RequestResult	<u>R</u>	ReqRslt	Int	1	Returns feedback based on the request. Supported Values: 0 = Valid request 1 = Invalid or unsupported request 2 = No parties or party details that match selection criteria. 3 = Not authorized to retrieve data.
58	Text	<u>R</u>	Txt	String		Text further explaining the Request Result.

Component Block- PartyDetailGrp (repeating)

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component: PartyDetail		PtyDetl			
448	PartyID	<u>R</u>	ID	String	A10010	Value for a specified Party Role.
22	PartyIDSource	<u>R</u>	Src	String	C	Used for specifying source of the Party ID. Supported Value: C = Generally accepted market participant identifier
452	PartyRole	<u>R</u>	R	Int	24	Indicates the role of the party/parties being defined. Supported on Party Detail List Responses: 1 = Clearport (Clearing) Firm 7 = Trading Firm ID 24 = Account ID 36 = Trader's User ID 62 = Broker's User ID

Component Block- PartyDetailGrp/PtySubGrp

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component: PartyDetail/ PtysSubGrp		PtyDetl/ Sub			
523	PartySubID	<u>E/T/B</u>	ID	String	A10010	Value for a specified Sub ID Typ.
803	PartySubIDType	<u>E/T/B</u>	Typ	Int	24	Indicates the actual name of the party being defined. Supported on Party Detail List Responses: 5 = Legal Name of the Firm 9 = Contact Name

Component Block- PartyDetailGrp/RelatedPartyGrp (repeating)

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component: Related Party Detail		ReltdPtyDetl			
1563	RelatedPartyID	<u>R</u>	ID	String	A10010	Specific value for a specified related Party Role.
22	PartyIDSource	<u>R</u>	Src	String	C	Used for specifying source of the Party ID. Supported Value: C = Generally accepted market participant identifier
1565	RelatedPartyRole	<u>R</u>	R	Int	24	Indicates the role of the related parties being defined. Supported on Party Detail List Responses: 1 = Clearport (Clearing) Firm 7 = Trading Firm/Asset Manager Firm ID 30 = Broker Firm ID 22 = Exchange

Component Block- PartyDetailGrp/RelatedPartyDetailGrp/PtySubGrp

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component: Related Party Detail/ Party Sub Group		ReltdPtyDetl/ Sub			
1567	RelatedPartySubID	<u>R</u>	ID	String	A10010	Value for a specified Sub ID Typ.
1568	RelatedPartySubID Type	<u>R</u>	Typ	Int	24	Supported on Party Detail List Responses: 5 = Legal Name of the Firm

Component Block- PartyDetailGrp/RelatedPartyGrp/Relationship

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component: Party Relationship Group		ReltdPtyDetl/ Rltnshp			
1515	PartyRelationship	<u>R</u>	Rltnshp	Int	A10010	Indicates the relationship between the defined party and the related party. See Relationship Matrix for list of applicable Relationship Types.

3.2.11. Party Entitlement Request Specification

Req'd Definitions:

R = Required for All Entitlement Requests

P = Required only on a request of Products for an Account

A = Required only on request of Accounts that can trade a Product

Pre Trade Reports: PartiesReferenceData

PartyEntlmntRequest

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	PartyEntlmnt Request		PtyEntlmntReq			
320	RequestID	<u>R</u>	ReqID	String	HT12345	Unique identifier for Party Details List Request.

Component Block- RequestingPartyGroup

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component: RequestingParty		ReqPty			
448	PartyID	<u>R</u>	ID	String	BRKR	Specific value for a specified Party Role.
452	PartyRole	<u>R</u>	R	Int	30	Indicates the party the request is being made for. Required on Party Detail List requests: 7 = Trading Firm/Asset Manager Firm ID 30 = Broker Firm ID

Component Block- RequestedPartyGroup

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component: Parties		Pty			
448	PartyID	<u>P</u>	ID	String	A10010	Specific value for a specified Party Role.
452	PartyRole	<u>P</u>	R	Int	24	Indicates the source of the parties being requested. Supported on Party Detail List requests: 24 = Account ID

Component Block- RequestedPartyRoleGroup

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component: RequestedParty RoleGroup		ReqR			
1509	RequestedPartyRole	<u>A</u>	R	Int	24	Indicates the role of the parties being requested. Supported on Party Detail List requests: 17 = Opposite Firm 24 = Account ID

Component Block- InstrmtScope

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component: InstrmtScope		InstrmtScope			
TBD	Operation	<u>A</u>	Oper	Int	1	Always required when InstrmtScope is used: 1 = Include
48	SecurityID	<u>A</u>	ID	String	CL	Symbol used for identifying the product in CME ClearPort® and in Clearing.
22	SecurityIDSource	<u>A</u>	Src	String	H	Used for specifying source of the Security ID. Supported Value: H = Clearing House/ Clearing Organization
167	SecurityType	<u>A</u>	SecTyp	String		Supported Values: FUT = Future FWD = Forward CDS = Credit Default Swap OOF = Option on Future OPT = Option (General) OOC = Option on Combo MLEG = Multi-Leg
207	SecurityExchange	<u>A</u>	Exch	String	NYMEX	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange) CMD (Credit Default Swap Exch.)

3.2.12. Party Entitlement Response Specification

For sample PtyEntlmntRpt response messages see Appendix B.

Req'd Definitions:

R = Present on All Responses

A = Present only on Account-related Responses

C = Present only on Counterparty Response

Pre Trade Reports: PartiesReferenceData

PartyEntlmntReport

<i>Tag</i>	<i>Field Name</i>	<i>Req'd</i>	<i>FIXML Element</i>	<i>Data Type</i>	<i>Sample</i>	<i>Description</i>
→	PartyEntlmnt Report		PtyEntlmntRpt			
964	ReportID	<u>R</u>	RptID	Int	1234	CME ClearPort® will generate this to uniquely identify each response (across the entire platform).
320	RequestID	<u>R</u>	ReqID	String	1234	Repeats back the ReqID the user specifies on the request to uniquely identify and tie together their specific request/response pair.
560	RequestResult	<u>R</u>	ReqRslt	Int	1	Returns feedback based on the request. Supported Values: 0 = Valid request 1 = Invalid or unsupported request 2 = No parties or party details that match selection criteria. 3 = Not authorized to retrieve data.
58	Text	<u>R</u>	Txt	String		Text further explaining the Request Result

Component Block- PartyEntitlementGrp

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component: Party Entitlement		<i>PtyEntlmt</i>			

Component Block- PartyEntitlementGrp/PartyDetailGrp (repeating)

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component: Party Detail		<i>PtyDetl</i>			
448	PartyID	<u>R</u>	ID	String	A10010	Value for a specified Party Role.
22	PartyIDSource	<u>R</u>	Src	String	C	Used for specifying source of the Party ID. Supported Value: C = Generally accepted market participant identifier
452	PartyRole	<u>R</u>	R	Int	24	Indicates the role of the party/parties being defined. Supported on Party Entitlement Responses: 17 = Opposite Firm 24 = Account ID

Component Block- PartyEntitlementGrp/PartyDetailGrp /PartySubGrp

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component: Party Detail/ Party Sub Group		<i>PtyDetl /Sub</i>			
523	PartySubID	<u>C</u>	ID	String	Firm Name	Value for a specified Party Role.
803	PartySubIDType	<u>C</u>	Typ	Int	5	Indicates the actual name of the related party being defined. Supported on Party Detail List Responses: 5 = Legal Name of the Firm

**Component Block-
PartyEntitlementGrp/PartyDetailGrp/RelatedPartyDetailGrp (repeating)**

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component: Related Party Detail		ReltdPtyDetl			
1563	RelatedPartyID	<u>A</u>	ID	String	A10010	Specific value for a specified related Party Role.
22	PartyIDSource	<u>A</u>	Src	String	C	Used for specifying source of the Party ID. Supported Value: C = Generally accepted market participant identifier
1565	RelatedPartyRole	<u>A</u>	R	Int	24	Indicates the role of the related parties being defined. Supported on Party Detail List Responses: 1 = Clearport (Clearing) Firm 7 = Trading Firm/Asset Manager Firm ID 30 = Broker Firm ID

**Component Block-
PartyEntitlementGrp/PartyDetailGrp/RelatedPartyDetailGrp/Relationship (repeating)**

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component: Related Party Detail- Party Relationship		ReltdPtyDetl/ Rltnshp			
1515	PartyRelationship	<u>A</u>	Rltnshp	Int	A10010	Indicates the relationship between the defined part y and the related party. See Relationship Matrix for list of applicable Relationship Types.

Component Block- PartyEntitlementGrp/EntitlementGrp

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component: Entitlement		Entlmnt			
TBD	Type	<u>R</u>	Typ	Int	0	Supported Value: 0 = Trade Indicates the Entitlements block is used to define what can trade.

TBD	Indicator	<u>R</u>	Ind	String	Y	Supported Value: Y = Yes Indicates the Account or Firm is entitled to the following products or group of products.
-----	-----------	----------	-----	--------	---	-------------------------------------------------------------------------------------------------------------------------------------

**Component Block-
PartyEntitlementGrp/EntitlementGrp/InstrmtScopeGrp (repeating)**

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component: InstrmtScope		InstrmtScope			
TBD	Operation	<u>R</u>	Oper	Int	1	Supported Value: 1 = Include Always required when InstrmtScope is used.
48	SecurityID	<u>R</u>	ID	String	CL	Symbol used for identifying the product in CME ClearPort® and in Clearing.
22	SecurityIDSource	<u>R</u>	Src	String	H	Used for specifying source of the Security ID. Supported Value: H = Clearing House/ Clearing Organization
167	SecurityType	<u>R</u>	SecTyp	String	FUT	Supported Values: FUT = Future FWD = Forward CDS = Credit Default Swap OOF = Option on Future OPT = Option (General) OOC = Option on Combo MLEG = Multi-Leg
207	SecurityExchange	<u>R</u>	Exch	String	NYMEX	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange) CMD (Credit Default Swap Exch.)

3.2.13. Relationship Type Matrix

The following table lists all applicable Relationship Types in Entity Response message where Related Parties are specified. Each relationship is from the defined Party's perspective, and indicates how it is associated with the related Party.

Party Relationship	Defined Party (PtyDetI)	Related Party (ReltdPtyDetI)
1 - Clears for	ClearPort Clearing Firm (Role 1)	Active Trading Firm (Role 7)
2 - Clears through	Account (Role 24) Trading Firm (Role 7)	ClearPort Clearing Firm (Role 1)
6 – Sponsored by	Broker User (Role 62) Trader User (Role 36)	Brokerage Firm (Role 30) Trading Firm (Role 7) Active Trading Firm (Role 7)
12 - Participant of marketplace	Broker User (Role 62) Trader User (Role 36)	Exchange (Role 22)
22 - Brokers trade through (is brokered by)	Account (Role 24) Trading Firm (Role 7)	Brokerage Firm (Role 30)
25 - Approves of	ClearPort Clearing Firm (Role 1)	Brokerage Firm (Role 30) Asset Management Firm (Role 7)
32 - Controlled by	Account (Role 24) Trading Firm (Role 7)	Asset Management Firm (Role 7)
36 - Owned by (Beneficial)	Account (Role 24)	Trading Firm (Role 7) Active Trading Firm (Role 7)

3.3. Business Flow of Trade Submission, Status Query, and Void

Trades must be submitted to CME ClearPort® as FIXML Trade Capture Reports (TCR) with a Trade Report Transaction Type of 0 (New).

If the trade fails one of the preliminary validations performed by CME ClearPort® then a Trade Capture Report Acknowledgement (TCR Ack) message with a Trade Report Status of “*Rejected*” will be immediately returned to the client with a Reject Reason Code and a Text explanation.

Once a trade has passed the preliminary set of CME ClearPort® validations it will be assigned a CME ClearPort® Trade ID. Status can then be tracked using the TCR Request message. At that point the trade will also appear in the Trade Blotter of the CME ClearPort® web-based user interface. The Trade ID in the Trade Blotter of the GUI will equal the ExecID in the API.

HTTP users will receive a TCR Ack once their trade has passed the preliminary validations. A CME ClearPort® Trade ID will be returned on the TCR Ack and HTTP users will need to use this ID to query for subsequent trade status. Clients will do this by sending Trade Capture Report Request (TCR Request) messages.

MQ users will not receive a TCR Ack if the trade has passed the required validations.

Instead, a Trade Capture Report with a Trade Report Status of “*Accepted*” will be published to the user’s queue once the trade has completed a Risk Allocation Value (RAV) check, the final validation before a trade is accepted for clearing.

To reduce data inconsistencies and prevent trade rejections from occurring users are advised to update reference data regularly (as outlined in sections 3.1 and 3.2).

Once a trade has passed all required validations, meaning it is marked “Accepted” and approved for clearing, it may be voided (until CME ClearPort® has rolled to the next business day). Voids must be submitted to CME ClearPort® with a Trade Report Transaction Type of 1 (Cancel).

Other Notes:

CME ClearPort® will support the submission of trades with volumes specified in either contract or notional (Quantity Type required on submission for CME ClearPort® to determine how to interpret the volumes).

User-Defined Multi-leg trades can be submitted with a single trade-type (**with the exception of TAS**).

CME ClearPort® can automatically price legs of multi-leg trade submissions if the all the legs are of the same product. To use this feature the user would supply a differential price and omit the prices for the each leg.

Select Natural Gas and Electricity Products support an alternate Time Unit on trade submission. For example, and NN trade can be submitted with a Time Unit of D (Day) to indicate that an outright volume or leg volumes of 1 are for each day in the month (i.e., Volume of 1 on the October contract would actually be interpreted as 31 lots)

Only platforms can submit deals where the Broker Code is different on the Buy Side and the Sell Side.

3.3.1. Trade Submissions

This spec is only applicable to standard-dual sided trade submissions. For CDS trade submissions please refer to the following guides:

[CME ClearPort API 2.0 Single Sided Trade Submission for Credit Default Swaps](#)

[CME ClearPort API 2.0 Dual Sided Trade Submission for Credit Default Swaps](#)

For sample Trade Submission Messages see Appendix C

Req'd Definitions:

R = Required on All Trade Submissions;

N = Not Required (Optional)

S = Required for Single-leg trades (Outrights);

FX = Used for OTC FX trade submissions;

C = Conditionally Required

M = Required for Multi-leg Trades;

O = Required for Options Trades;

Post Trade Reports: Trade Capture

TradeCaptureReport

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	TradeCapture Report	<u>R</u>	TrdCaptRpt			MsgType = AE
571	TradeReportID	<u>R</u>	RptID	String	1189E4E AA80	Identifies the specific trade report being sent. TradeReportID can be globally unique or unique per message type.
487	TradeReportTrans Type	<u>R</u>	TransTyp	Integer	0	Type of Execution being reported. Supported Values: 0 = New
828	TradeType	<u>R</u>	TrdTyp	Integer	2	Indicates the type of trade being submitted. Supported Values: Val=1 (Block) Val=12 (EFS) Val=2 (EFP) Val=22 (OPNT) Val=11 (EFR) Val=23 (SUB)
829	TradeSubType	<u>C</u>	TrdSubTyp	Integer	40	Supported Values: 36 = Converted Deal (Aged) 40 = TAS Trade (Only supported for Block TAS)
1125	OriginalTradeDate	<u>C</u>	OrigTrdDt	LocalMktDate	2009-07-21	Used to capture original trade date if specified as an Aged deal.

527	SecondaryExecID	<u>R</u>	ExecID2	String	12345	The sender uses this to reference the Trade ID in their proprietary system. <i>CME ClearPort® API 2.0 will support up to 20-bytes on ExecID2.</i>
2	LastQuantity	<u>S</u>	LastQty	Quantity	1000	Trade Quantity. <i>Ignored on Multi-leg trade submissions.</i>
854	QuantityType	<u>S</u>	QtyTyp	Integer	0	Indicates how the Trade Quantity is specified. Supported Values: 0 = Units (Notional) 1 = Contracts <i>Ignored on Multi-leg trade submissions.</i>
31	LastPrice	<u>S</u>	LastPx	Price	0.195	Trade Price. <i>For Multi-leg trade submissions use this to supply differential if requesting CME ClearPort® to price legs if deal is one of the recognized Intracommodity Spread types.</i>
423	PriceType	<u>FX</u>	PxTyp	Int	1	Supported Values: 1 = percentage 2 = price per unit <i>Required for OTC FX Options trade submissions.</i>
15	Currency	<u>FX</u>	Ccy	Currency	EUR	Indicates whether LastQty is specified in base or settlement currency. <i>Required for all OTC FX trade submissions.</i>
60	TransactTime	<u>R</u>	TxnTm	UTC Timestamp	2009-06-24T11:00:00-06:00	System Time the client submitted the deal to CME ClearPort®.

Component Block- Instrument

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	component block <Instrument>	<u>R</u>	Vnstrmt			Provides descriptive information of the product/contract traded.
48	SecurityID	<u>S</u>	ID	String	CL	Symbol used for identifying the product in CME ClearPort® and in Clearing.
22	SecurityIDSource	<u>S</u>	Src	String	H	Used for specifying source of the Security ID. Supported Value: H = Clearing House/ Clearing Organization

167	SecurityType	<u>R</u>	SecTyp	String	FUT	Supported Values: <i>FUT</i> = Futures <i>FWD</i> = Forward <i>OOF</i> = Option on Future <i>OOC</i> = Option on Combo <i>MLEG</i> = Multi-Leg
762	SecuritySubType	<u>M</u>	SubTyp	String	GN	Supported if SecTyp is MLEG. Supported Values: <i>SP</i> = Futures Calendar Spread <i>BF</i> = Futures Butterfly <i>CF</i> = Futures Condor <i>SA</i> = Futures Strip <i>PK</i> = Futures Pack* <i>PS</i> = Futures Pack Spread* <i>FB</i> = Futures Bundle* <i>PB</i> = Futures Pack Butterfly* <i>MP</i> = Futures Month Pack* <i>FX</i> = FX Calendar Spread Optional on Multi-leg trade submissions. If not specified, but recognized as one of these strategy types CME ClearPort® will return the 2-byte code on Trade Status Reports for deals that are "Accepted". If specified and incorrect, CME ClearPort® will return the correct code on Trade Status Reports for deals that are "Accepted". If not recognized as one of these strategy types, CME ClearPort® will assign a code of GN (Generic).
997	TimeUnit	<u>N</u>	TmUnit	Int	Time Unit	Time and Term of the Unit of Measure. <u>Must be used if the intention is to submit the trade with the Alternate Time Unit.</u> If not specified then CME ClearPort® will assume the default Time Unit was intended. Supported Values: H = Hour Min = Minute S = Second D = Day Wk = Week Mo = Month Yr = Year

200	MaturityMonthYear	<u>S</u>	MMY	Month-year	Maturity Month Year for product	Month and Year of the maturity (used for standardized futures and options). Supported Formats: YYYYMM (i.e. 201003) YYYYMMDD (20100323) <u>DAILY</u> YYYYMMwN (201003w1) <u>WEEKLY</u>
207	SecurityExchange	<u>R</u>	Exch	String	NYMEX	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)
201	PutOrCall	<u>Q</u>	PutCall	Date	0	Supported Values: 0 = Put 1 = Call
202	StrikePrice	<u>Q</u>	StrkPx	Price	Strike Price	Strike Price for an Option.

Component Block- UndInstrmtGrp

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component <UndyinstrmtGrp>	<u>Q</u>	Undy			
309	UnderlyingSecurityID	<u>Q</u>	ID	String	CL	Symbol used for identifying the underlying product in Clearing.
305	UnderlyingSecurityID Source	<u>Q</u>	Src	String	H	Used for specifying source of the Underlying Security ID. Supported Value: H = Clearing House/ Clearing Organization
310	UnderlyingSecurityType	<u>Q</u>	SecTyp	String	FUT	Supported Values: FUT = Futures FWD = Forward MLEG = Multi-Leg
313	UnderlyingSecurityMaturityMonthYear (Day)	<u>Q</u>	MMY	Month Year	200912	Month and Year of the underlying contract's maturity in YYYYMM format. Supported Formats: Supported Formats: YYYYMM (i.e. 201003) YYYYMMDD (20100323) <u>DAILY</u> YYYYMMwN (201003w1) <u>WEEKLY</u>
308	Underlying Security Exchange	<u>Q</u>	Exch	String	CME	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)

Component Block- PositionAmtData

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component <PositionAmtData>	<u>FX</u>	\Amt\			<u>Optional for OTC FX Options trade submissions</u> If specified, ClearPort would validate that the calculated premium (from LastPx and PxTyp values) matches value specified here.
707	PositionAmountType	<u>FX</u>	Typ	String	PREM	The type of monetary amount associated with a transaction. Supported Values: PREM = FX premium
708	PositionAmount	<u>FX</u>	Amt	Amt	0.01	Used to capture the FX premium amount.
1055	PositionCurrency	<u>FX</u>	Ccy	Currency	USD	The currency of the amount specified.

Component Block- TrdInstrmtLegGrp (repeating)

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component <TradeLeg>	<u>M</u>	\TrdLeg\			
TBD	LegQuantityType	<u>M</u>	QtyTyp	Integer	0	Indicates how the Quantity is specified. Supported Values: 0 = Units (Notional) 1 = Contracts <i>Required on Multi-leg trade submissions.</i>
1418	LegLastQuantity	<u>M</u>	LastQty	Quantity	1000	Leg Quantity. <i>Required on Multi-leg trade submissions.</i>
637	LegLastPrice	<u>C</u>	LastPx	Price	0.195	Leg Price. <i>Required for Multi-leg trade submissions that are <u>not</u> one of the recognized Intracommodity Spread types.</i>
TBD	LegPxType	<u>FX</u>	PxTyp	Int	1	<u>Required for Multi-leg OTC FX Options trade submissions</u> Supported Values 1 = Percentage 2 = Price per Unit

Component Block- TradeLeg/Leg (repeating)

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component <Leg>	<u>M</u>	\TrdLeg\ Leg\			
624	LegSide	<u>M</u>	Side	Char	1	Indicates whether this is leg is bought or sold (from the buyer's perspective). Supported Values: 1 = Buy 2 = Sell
612	LegStrikePrice	<u>M</u>	Strk	Price	Strike Price	The strike price of the leg. Only required if a Multi-leg deal involving an Option.
1358	LegPutOrCall	<u>M</u>	PutCall	Date	0	Supported Values: 0 = Put 1 = Call
602	LegSecurityID	<u>M</u>	ID	String	CL	Symbol used for identifying the leg in Clearing.
603	LegSecurityIDSource	<u>M</u>	Src	String	H	Used for specifying source of the Leg Security ID. Will always be 'H' (Clearing House) in the CME ClearPort® API.
610	LegSecurityMaturityMonthYear	<u>M</u>	MMY	Month Year	200912	Month and Year of the contract leg's maturity in YYYYMM format. Day (DD) is provided if a daily contract. Week (W#) is provided if a weekly contract. Supported Formats: YYYYMM (i.e. 199903) YYYYMMDD (20030323) YYYYMMwN (200303w1) for week
609	LegSecurityType	<u>M</u>	SecTyp	String	FUT	Supported Values: FUT = Futures FWD = Forward OOF = Option on Future OOC = Option on Combo
616	LegSecurityExchange	<u>M</u>	Exch	String	CME	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)

TBD	LegTimeUnit	<u>N</u>	TmUnit	Int	Time Unit	Time and Term of the Unit of Measure. <u>Must be used if the intention is to submit the trade with the Alternate Time Unit.</u> If not specified then CME ClearPort® will assume the default Time Unit was intended. Supported Values: H = Hour Min = Minute S = Second D = Day Wk = Week Mo = Month Yr = Year
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Component Block- TradeLeg/UndInstrmtGrp

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component <UndyinstrmtGrp>	<u>Q</u>	\TrdLeg\ Undlysl Undly\			
309	UnderlyingSecurityID	<u>Q</u>	ID	String	CL	Symbol used for identifying the underlying product in Clearing.
305	UnderlyingSecurityID Source	<u>Q</u>	Src	String	H	Used for specifying source of the Underlying Security ID. Supported Value: H = Clearing House/ Clearing Organization
310	UnderlyingSecurityType	<u>Q</u>	SecTyp	String	FUT	Supported Values: FUT = Futures FWD = Forward MLEG = Multi-Leg
313	UnderlyingSecurityMaturityMonthYear (Day)	<u>Q</u>	MMY	Month Year	200912	Month and Year of the underlying contract's maturity in YYYYMM format. Supported Formats: Supported Formats: YYYYMM (i.e. 201003) YYYYMMDD (20100323) <u>DAILY</u> YYYYMMwN (201003w1) <u>WEEKLY</u>
308	Underlying Security Exchange	<u>Q</u>	Exch	String	CME	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)

Component Block- TradeLeg/PositionAmountData

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component <PositionAmtData>	<u>M</u>	\TrdLeg\ Amt\			<i>Optional for Multi-leg OTC FX Options trade submissions</i> If specified, ClearPort would validate that each calculated premium (from LastPx and PxTyp values) matches each value specified here.
TBD	LegPositionAmountType	<u>FX</u>	Typ	String	PREM	The type of monetary amount associated with a transaction. Supported Values: PREM = FX premium
TBD	LegPositionAmount	<u>FX</u>	Amt	Amt	0.01	Used to capture the actual FX premium amount.
TBD	LegPositionCurrency	<u>FX</u>	Ccy	Currency	USD	The currency of the amount specified.

Component Block- TrdRegTS

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	TrdReg	<u>C</u>	\TrdRegTS			The TrdRegTS component is <u>only</u> required for Block Trade Submissions.
1012	TradeRegisterTimestamp	<u>R</u>	TS	UTC Timestamp	2009-06-24T11:00:00-06:00	The actual timestamp
1013	TradeRegTimestampType	<u>R</u>	Typ	Char	1	Indicated timestamp is the execution Time of the deal. Required for Blocks Supported Values: 1 = Execution Time

Component Block- TrdCapRptSideGrp (repeating)

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	TrdCapRptSideGrp	<u>R</u>	\RptSide			Included twice (one for buy, one for sell)
54	Side	<u>R</u>	Side	Int	1	Side of order Supported Values: 1 = Buy 2 = Sell
11	ClientOrderID	<u>N</u>	ClOrdID	String		Optional- Client side Order ID can be specified on each side of the trade.
578	TradeInputSource	<u>R</u>	InptSrc	String		Indicates the Platform or broker proprietary system on which the trade originated (use CME group-assigned Broker Code or Platform Code). <i>InptSrc must always match SID. InptSrc must always match on both the Buy/Sell Sides.</i>

1057	AggressorIndicator	<u>N</u>	AgrsrInd	Boolean	Y	Optional- Used to indicate the aggressor in a trade. Y or N (can only be Y on one side)
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Component Block- Parties (repeating)

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	component block <Parties>	<u>R</u>	\RptSide \Pty			Repeating block of identifying information (e.g., Broker Code)
448	PartyID	<u>R</u>	ID	String	ACCT2 3	Specific value for a specified Party Role. E.g. ID= "ABC123", R="24" would specify the Customer Account of "ABC123."
452	PartyRole	<u>R</u>	R	Int	24	Identifies the type or role of the PartyID (448) specified. Required on trade submissions: 1 = CME ClearPort® Firm Number (formerly known as Clearing Member or Trading Member Firm) 24 = Customer Account 30 = Broker Code 36 = Trader User ID 62 = Broker Person User ID* Optional on trade submissions: 7 = Trading Firm ID <i>* Required for trades submitted by Brokers, but optional on trades submitted by Platforms (if unspecified on the trade submissions, only the CME ClearPort® Broker Admin will be able to view the deal in the Blotter of the CME ClearPort® GUI, not the individual broker user).</i>

3.3.2. Trade Acknowledgement Specification

This spec is only applicable to standard-dual sided trade submissions. For CDS trade submissions please refer to the following guides:

[CME ClearPort API 2.0 Single Sided Trade Submission for Credit Default Swaps](#)

[CME ClearPort API 2.0 Dual Sided Trade Submission for Credit Default Swaps](#)

For sample Trade Acknowledgements see Appendix C

Req'd Definitions:

R = Presence required on All Trade Acks;

C = Presence is conditional;

A = Presence required with Accepted TrdAckStat

E = Presence required with Rejected TrdAckStat

S = Presence required for Single-leg trades (Outrights);

M = Presence required for Multi-leg Trades;

Q = Presence required for Options Trades;

FX = Presence required for OTC FX;

Post Trade Reports: Trade Capture

Trade Capture Report Acknowledgement

Tag	Field Name	Req'd	FIXML Element	Data Type	NYMEX Element	Description
→	Trade Capture Report Ack	<u>R</u>	TrdCaptRptAck			
571	TradeReportID	<u>R</u>	RptID	String	12345	CME ClearPort® generates this to uniquely identify each transmitted message.
487	TradeReportTrans Type	<u>R</u>	TransTyp	Int	0	Type of Execution being acknowledged. Supported Values: 0 = New 1 = Cancel (Void)
TBD	TradeReportAck Status	<u>R</u>	TrdAckStat	Integer	0	Status of the submitted TCR Supported Values 0 = Accepted 1 = Rejected
939	TrdRptStatus	<u>A</u>	TrdRptStat	Int	4	Actual Status of the trade Valid value: 4 = Received not yet processed
17	ExecID	<u>A</u>	ExecID	String	189087	Exchanged assigned Execution ID (Trade Identifier) for CME ClearPort®, if not a reject.
527	SecondaryExecID	<u>R</u>	ExecID2	String	12345	Echo back the client's Trade ID referenced in the submission.
751	TradeReport RejectReason	<u>E</u>	RejRsn	Int	3	Reason Trade Capture Request was rejected. Supported Values: 1 = Invalid party information 2 = Unknown instrument 3 = Unauthorized to report trades 4 = Invalid trade type 99 = Other

1328	RejText	<u>F</u>	RejTxt	String	Errors	Use to specify an error if the trade fails a validation specific to the Side.
828	TradeType	<u>R</u>	TrdTyp	Integer	2	Trade Type that was submitted. Supported Values: Val=1 (Block) Val=12 (EFS) Val=2 (EFP) Val=22 (OPNT) Val=11 (EFR) Val=23 (SUB)
829	TradeSubType	<u>C</u>	TrdSubTyp	Integer	40	Trade Sub Type if submitted. Supported Values: 36 = Converted Deal (Aged) 40 = TAS Trade (Only supported for Block TAS)
1125	OriginalTradeDate	<u>C</u>	OrigTrdDt	LocalMktDate	2009-07-21	Original Trade date if submitted with Trade Sub Type 36 (Converted Deal).
75	TradeDate	<u>R</u>	TrdDt	LocalMktDate	2009-06-25	Indicates the date the trade clear.
715	ClearingBusinessDate	<u>R</u>	BizDt	LocalMktDate	2008-05-17	Indicates the date the trade clear.
32	LastQty	<u>S</u>	LastQty	Qty	1000	Quantity submitted if trade is an outright.
854	QtyType	<u>S</u>	QtyTyp	Int		Quantity Type specified on the submission.
31	LastPx	<u>S</u>	LastPx	Price	0.195	Price submitted with trade is an outright or if adifferential was specified on a Multi-leg trade.
423	PriceType	<u>FX</u>	PxTyp	Int	1	<i>Repeated back on OTC FX Options trade submissions</i> Supported Values: 1 = percentage 2 = price per unit
15	Currency	<u>FX</u>	Ccy	Currency	EUR	<i>Repeated back on an OTC FX trade submission.</i>
60	TransactTime	<u>R</u>	TxnTm	UTC Timest amp	2009-06-24T11:00:00-06:00	Time CME ClearPort® received the trade submission.

Component Block- Instrument

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	component block <Instrument>	<u>R</u>	Vnstrmt			Provides descriptive information of the product/contract traded.
48	SecurityID	<u>S</u>	ID	String	CL	Symbol used for identifying the product in CME ClearPort® and in Clearing.
22	SecurityIDSource	<u>S</u>	Src	String	H	Used for specifying source of the Security ID. Supported Value: H = Clearing House/ Clearing Organization

310	SecurityType	<u>R</u>	SecTyp	String	FUT	Supported Values: <i>FUT</i> = Futures <i>FWD</i> = Forward <i>OOF</i> = Option on Future <i>OOO</i> = Option on Combo <i>MLEG</i> = Multi-Leg
762	SecuritySubType	<u>M</u>	SubTyp	String	GN	Returned if specified on the trade submission.
200	MaturityMonthYear	<u>S</u>	MMY	Month-year	20091222	Month and Year of the maturity (used for standardized futures and options). Supported Formats: YYYYMM (i.e. 201003) YYYYMMDD (20100323) <u>DAILY</u> YYYYMMwN (201003w1) <u>WEEKLY</u>
207	SecurityExchange	<u>S</u>	Exch	String	NYMEX	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)
997	TimeUnit	<u>C</u>	TmUnit	Int	Time Unit	Time and Term of the Unit of Measure <i>Returned if specified on the trade submission.</i> Supported Values: H = Hour Min = Minute S = Second D = Day Wk = Week Mo = Month Yr = Year
201	PutOrCall	<u>O</u>	PutCall	Date	0	Supported Values: 0 = Put 1 = Call
202	StrikePrice	<u>O</u>	StrkPx	Price	0.01	Strike Price for an Option.

Component Block- UndInstrmtGrp

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component <UndKinstrmtGrp>	<u>O</u>	Undy			
309	UnderlyingSecurityID	<u>O</u>	ID	String	CL	Symbol used for identifying the underlying product in Clearing.
305	UnderlyingSecurityIDSource	<u>O</u>	Src	String	H	Used for specifying source of the Underlying Security ID. Supported Value: H = Clearing House/ Clearing Organization

310	UnderlyingSecurityType	<u>O</u>	SecTyp	String	FUT	Supported Values: FUT = Futures FWD = Forward MLEG = Multi-Leg
313	UnderlyingSecurityMaturityMonthYear (Day)	<u>O</u>	MMY	Month Year	200912	Month and Year of the underlying contract's maturity in YYYYMM format. Supported Formats: Supported Formats: YYYYMM (i.e. 201003) YYYYMMDD (20100323) <u>DAILY</u> YYYYMMwN (201003w1) <u>WEEKLY</u>
308	Underlying Security Exchange	<u>O</u>	Exch	String	CME	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)

Component Block- PositionAmountData

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component <PositionAmtData>	<u>C</u>	\Amt\			<i>Would only appear on HTTP Ack if specified on <u>OTC FX Option Trade Submission</u>.</i>
707	Position Amount Type	<u>C</u>	Typ	String	PREM	
708	Position Amount	<u>C</u>	Amt	Amt	0.01	Used to capture the FX premium amount.
1055	Position Currency	<u>C</u>	Ccy	Currency	USD	The currency of the amount specified.

Component Block- TrdInstrmtLegGrp (repeating)

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component <TrdLeg>	<u>M</u>	\TrdLeg\			
TBD	LegQuantityType	<u>M</u>	QtyTyp	Integer	0	How the Quantity was specified.
1418	LegLastQty	<u>M</u>	LastQty	Quantity	1	Leg Quantity specified.
637	LegLastPx	<u>M</u>	LastPx	Price	0.01	Execution price specified or assigned to the leg.
TBD	LegPxType	<u>FX</u>	PxTyp	Int	1	<i>Would only appear on HTTP Ack if submitting <u>Multi-leg OTC FX Option Trade</u>.</i> Supported Values 1 = Percentage 2 = Price per Unit

Component Block- TradeLeg/Leg (repeating)

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component <Leg>	<u>M</u>	\TrdLeg\ Leg\			
612	LegStrikePrice	<u>M</u>	Strk	Price	Strike Price	The strike price of the leg. Only required if a Multi-leg deal involving an Option.
1358	LegPutOrCall	<u>M</u>	PutCall	Date	0	Supported Values: 0 = Put 1 = Call
602	LegSecurityID	<u>M</u>	ID	String	CL	Symbol used for identifying the leg in Clearing.
603	LegSecurityIDSource	<u>M</u>	Src	String	H	Used for specifying source of the Leg Security ID. Supported Value: H = Clearing House/ Clearing Organization
610	LegSecurityMaturityMonthYear	<u>M</u>	MMY	MonthYear	200912	Month and Year of the contract leg's maturity in YYYYMM format. Supported Formats: YYYYMM (i.e. 201003) YYYYMMDD (20100323) <u>DAILY</u> YYYYMMwN (201003w1) <u>WEEKLY</u>
609	LegSecurityType	<u>M</u>	SecTyp	String	FUT	Supported Values: <i>FUT</i> = Futures <i>FWD</i> = Forward <i>OOF</i> = Option on Future <i>OOC</i> = Option on Combo
616	LegSecurityExchange	<u>M</u>	Exch	String	CME	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)
TBD	LegTimeUnit	<u>C</u>	TmUnit	Int	Time Unit	Time and Term of the Unit of Measure. <i>Returned if specified on the trade submission</i> Supported Values: H = Hour Min = Minute S = Second D = Day Wk = Week Mo = Month Yr = Year

624	LegSide	<u>M</u>	Side	Char	1	Indicates whether this is leg is bought or sold (from the buyer's perspective). Supported Values: 1 = Buy 2 = Sell
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Component Block- TradeLeg/UndInstrmtGrp

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component <UndInstrmtGrp>	<u>Q</u>	\TrdLeg\ Undly\ Undly\			
309	Underlying SecurityID	<u>Q</u>	ID	String	CL	Symbol used for identifying the underlying product in Clearing.
305	Underlying SecurityIDSource	<u>Q</u>	Src	String	H	Used for specifying source of the Underlying Security ID. Supported Value: H = Clearing House/ Clearing Organization
310	Underlying SecurityType	<u>Q</u>	SecTyp	String	FUT	Supported Values: FUT = Futures FWD = Forward MLEG = Multi-Leg
313	UnderlyingSecurity MaturityMonthYear (Day)	<u>Q</u>	MMY	MonthYear	200912	Month and Year of the underlying contract's maturity in YYYYMM format. Supported Formats: Supported Formats: YYYYMM (i.e. 201003) YYYYMMDD (20100323) <u>DAILY</u> YYYYMMwN (201003w1) <u>WEEKLY</u>
308	Underlying Security Exchange	<u>Q</u>	Exch	String	CME	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)

Component Block- TradeLeg/PositionAmountData

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component <PositionAmtData>	<u>M,FX</u>	\TrdLeg\ Amt\			<i>Would only appear on HTTP Ack if specified on Multi-leg OTC FX Option Trade Submission.</i>
TBD	LegPositionAmountType	<u>R</u>	Typ	String	PREM	The type of monetary amount associated with a transaction. Supported Values: PREM = FX premium
TBD	LegPositionAmount	<u>R</u>	Amt	Amt	0.01	Used to capture the FX premium amount.
TBD	LegPositionCurrency	<u>R</u>	Ccy	Currency	USD	The currency of the amount specified.

Component Block- TrdRegTS

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	TrdReg	<u>C</u>	\TrdRegTS			The TrdRegTS component will be present on the Ack <i>only</i> if it was specified on the Submission (it is required for Block Trades).
1012	TradeRegisterTimestamp	<u>R</u>	TS	UTC Timestamp	2009-06-24T11:00:00-06:00	The actual timestamp
1013	TradeRegTimestampType	<u>R</u>	Typ	Char	1	Indicated timestamp is the execution Time of the deal. Required for Blocks Supported Values: 1 = Execution Time

Component Block- TrdCapRptSideGrp (repeating)

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	TrdCapRptSideGrp	<u>R</u>	\RptSide			
54	Side	<u>R</u>	Side	Char	1	Side of order Supported Values: 1 = Buy 2 = Sell
11	ClientOrderID	<u>C</u>	ClOrdID	String	12345	Returned if specified.
578	TradeInputSource	<u>R</u>	InptSrc	String	BRKR	Indicates the Platform or broker proprietary system on which the trade originated (the Broker or Platform Code)
1057	AggressorIndicator	<u>C</u>	AgrsrInd	Boolean	Y	Returned if specified.

Component Block- Parties (repeating)

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	component block <Parties>	<u>R</u>	\RptSide \Pty			Repeating block of identifying information (e.g., Broker Code)
448	PartyID	<u>R</u>	ID	String	A10010T	Specific value for a specified Party Role.
452	PartyRole	<u>R</u>	R	Int	24	Identifies the type or role of the PartyID (448) specified. See "Appendix A" for further details. The Parties/Party Roles that were on the trade submission are repeated back.

3.3.3. Trade Status Request Specification

Req'd Definitions:

R = Required on All Trade Status Requests;

O = Optional

C = Required if querying trade by CMEG-issued Exec ID

P = Required if querying trade by Proprietary Trade ID;

S = Required if querying CDS by CMEG-issued Side ID

I = Required if querying CDS by Proprietary Side ID

Post Trade Reports: Trade Capture

TradeCaptureReportRequest

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	TradeCaptureReportRequest	<u>R</u>	TrdCaptRptReq			MsgType = AD
568	TradeRequestID	R	ReqID	String	12345	Unique ID from client
569	TradeRequestType	<u>R</u>	ReqTyp	String	1	Supported Values 0 = All Trades 1 = Cleared, Matched, and Rejected trades 2 = Unmatched or Pending Trades 4 = Alleged Trades
17	ExecID	<u>C</u>	ExecID	String	1234567	Exchanged assigned Execution ID (Trade Identifier) for CME ClearPort®.
527	SecondaryExecID	<u>P</u>	ExecID2	String	1234567	The sender uses this to reference the Trade ID in their proprietary system.
1003	TradeID	<u>S</u>	TrdID	String	1234567	Can query for CMEG-issued Side ID on either side of a CDS trade
TBD	SourceTradeID	<u>I</u>	SrcTrdID	String	1234567	Can query for Proprietary Side ID on either side of a CDS trade
11	ClientOrderID	<u>O</u>	ClOrdID	String	1234567	Can query for Client side Order ID on either side of the trade.

Component Party

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component Pty	<u>O</u>	Pty			
448	PartyID	<u>O</u>	ID	String		Platform can filter by specifying the CMEG-issued Firm ID.
452	PartyRole	<u>O</u>	R	Integer		Supported Values: 7 = Trading Firm/Asset Manager Firm ID 30 = Broker Firm ID

Component TradeCaptureDateGroup

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component TrdCapDtGrp	<u>R</u>	TrdCapDtGrp			
75	TradeDate	<u>R</u>	TrdDt	LocalMktDate	2009-06-25	CME date of trade referenced in the message.

3.3.4. Status Request Samples

Users can obtain a Trade Capture Report with updated status by submitting Trade Capture Report Request (TCR Request) messages.

The following are samples requests with the necessary criteria:

3.3.4.1. Request by CME CLEARPORT® Trade ID

(Clearport® Trade ID must be qualified with the Trade Date)

Returns a single Trade Report

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<TrdCaptRptReq ReqID="123456" ReqTyp="1" ExecID="123456">  
<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>  
<TrdCapDt TrdDt="2009-10-01"/>  
</TrdCaptRptReq>  
</FIXML>
```

3.3.4.2. Request by Proprietary Trade ID

(User Trade ID must be qualified with the Trade Date)

Returns a single Trade Report

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<TrdCaptRptReq ReqID="123456" ReqTyp="1" ExecID2="987654321">  
<Hdr SID="PLTFM" SSub="user789" TID="CME" TSub="CPAPI"/>  
<TrdCapDt TrdDt="2009-10-01"/>  
</TrdCaptRptReq>  
</FIXML>
```

3.3.4.3. Request cleared/matched/rejected trades for a single Trade Date

Returns Trade Reports for the specified Trade Date

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<TrdCaptRptReq ReqID="123456" ReqTyp="1">  
<Hdr SID="PLTFM" SSub="user789" TID="CME" TSub="CPAPI"/>  
<TrdCapDt TrdDt="2009-10-05"/>  
</TrdCaptRptReq>  
</FIXML>
```

3.3.4.4. Request unmatched trades for a firm for a single Trade Date

Returns Trade Reports applicable to the firm for the specified Trade Date

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<TrdCaptRptReq ReqID="123456" ReqTyp="2">  
<Hdr SID="PLTFM" SSub="user789" TID="CME" TSub="CPAPI"/>  
<Pty ID="TRDG_FIRM" R="7"/>  
<TrdCapDt TrdDt="2009-10-05"/>  
</TrdCaptRptReq>  
</FIXML>
```

3.3.5. Trade Status Request Acknowledgement Specification

Response to invalid Trade Capture Report Requests (e.g. an unknown ClearPort Trade ID)

Req'd Definitions:

R = Required on All Trade Status Request Acknowledgements;

Post Trade Reports: Trade Capture

TradeCaptureReportRequestAcknowledgement

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	<i>TradeCaptureReportRequestAcknowledgement</i>	<u>R</u>	<i>TrdCaptRptReqAck</i>			MsgType = AD
571	TradeReportID	<u>R</u>	RptID	String	12345	CME ClearPort® generates this to uniquely identify each transmitted message.
568	TradeRequestID	<u>R</u>	ReqID	String	12345	Unique ID from client
749	RequestResult	<u>R</u>	ReqRslt	Integer	99	Returns feedback based on the request. Supported Values: 99 = Invalid request
58	Text	<u>R</u>	Txt	String	No Trades match...	Text further explaining the Request Result.
750	TradeRequest Status	<u>R</u>	ReqStat	Integer	1	Status of the trade request. Supported Values: 1 = Completed

3.3.6. Trade Capture Report Request Acknowledgment Sample

Users will receive a Trade Capture Report Request Acknowledgement message only if a Trade Capture Report cannot be returned based on the selection criteria that was provided in a submitted Trade Capture Report Request (i.e., invalid ClearPort Trade ID, invalid proprietary Trade ID, invalid Date specified, etc...)

3.3.6.1. TCR Request Ack due to unknown ClearPort Trade ID

```

<FIXML>
<TrdCaptRptReqAck RptID="1205551567" ReqID="123456" ReqRslt="99"
  Txt="No Trades that match the criteria can be found" ReqStat="1">
<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>
</TrdCaptRptReqAck>
</FIXML>

```

3.3.7. Trade Status Response Specification

This spec is only applicable to standard-dual sided trade submissions. For CDS trade submissions please refer to the following guides:

[CME ClearPort API 2.0 Single Sided Trade Submission for Credit Default Swaps](#)

[CME ClearPort API 2.0 Dual Sided Trade Submission for Credit Default Swaps](#)

For sample Trade Status Reports see Appendix C

Req'd Definitions:

R = Presence required on All Trade Reports;

E = Presence required with Rejected TrdRptStat

S = Presence required for Single-leg trades (Outrights);

O = Presence required for Options Trades;

C = Presence is conditional;

M = Presence required for Multi-leg Trades;

FX = Presence required for OTC FX Products;

Post Trade Reports: Trade Capture

TradeCaptureReport

Tag	Field Name	Req'd	FIXML Element	Data Type	NYMEX Element	Description
→	Trade Capture Report	<u>R</u>	TrdCaptRpt			
571	TradeReportID	<u>R</u>	RptID	String	12345	CME ClearPort® generates this to uniquely identify each transmitted message.
568	TradeRequestID	<u>R</u>	ReqID	String		Unique ID from client
487	TradeReportTrans Type	<u>R</u>	TransTyp	Int	0	Indicates that this is a new record. Will be zero for Accepted, Rejected, Pending, and Voided trades. Supported Values: 0 = New
939	TrdRptStatus	<u>R</u>	TrdRptStat	Int	4	Actual Status of the trade Valid value: 0 = Accepted 1 = Rejected 2 = Cancelled (Void) 4 = Received not yet processed 5 = Pending Cancel
17	ExecID	<u>R</u>	ExecID	String	189087	Exchanged assigned Execution ID (Trade Identifier) for CME ClearPort®, if not a reject.
527	SecondaryExecID	<u>R</u>	ExecID2	String	12345	Echo back the client's Trade ID referenced in the submission.
751	TradeReport RejectReason	<u>E</u>	RejRsn	Int	3	Reason Trade Capture Request was rejected.
1328	RejectText	<u>E</u>	RejTxt	String	Errors	Use to specify an error if the trade fails a validation specific to the Side.

828	TradeType	<u>R</u>	TrdTyp	Integer	2	Trade Type that was submitted. Supported Values: Val=1 (Block) Val=12 (EFS) Val=2 (EFP) Val=22 (OPNT) Val=11 (EFR) Val=23 (SUB)
829	TradeSubType	<u>C</u>	TrdSubTyp	Integer	40	Trade Sub Type if submitted. Supported Values: 36 = Converted Deal (Aged) 40 = TAS Trade (Only supported for Block TAS)
1125	OriginalTradeDate	<u>C</u>	OrigTrdDt	LocalMktDate	2009-07-21	Original Trade date if submitted with Trade Sub Type 36 (Converted Deal).
75	TradeDate	<u>R</u>	TrdDt	LocalMktDate	2009-06-25	Indicates the date the trade clear.
715	ClearingBusinessDate	<u>R</u>	BizDt	LocalMktDate	2008-05-17	Indicates the date the trade clear.
32	LastQty	<u>S</u>	LastQty	Qty	1000	Quantity submitted if trade is an outright.
854	QtyType	<u>S</u>	QtyTyp	Int	0	The Quantity Type that was specified on the submission.
31	LastPx	<u>S</u>	LastPx	Price	0.195	Price submitted with trade is an outright or if a differential was specified on a Multi-leg trade.
423	PriceType	<u>FX</u>	PxTyp	Int	1	<i>Present on OTC FX Option Trade</i> Supported Values 1 = Percentage 2 = Price per Unit
15	Currency	<u>FX</u>	Ccy	Currency	EUR	<i>Present on OTC FX Trade</i>
1056	CalculatedCcyLastQty	<u>FX</u>	CalcCcyLastQty	Price	.01	<i>Present on OTC FX Option Trade</i> The Calculated amount for the opposite currency determined as determined by the dealt currency (tag 15) submitted on the trade
60	TransactTime	<u>R</u>	TxnTm	UTC Timestamp	2009-06-24T11:00:00-06:00	Time CME ClearPort® received the trade submission.

Component Block- Instrument

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	component block <Instrument>	<u>R</u>	Vnstrmt			Provides descriptive information of the product/contract traded.
48	SecurityID	<u>S</u>	ID	String	CL	Symbol used for identifying the product in CME ClearPort® and in Clearing.

22	SecurityIDSource	<u>S</u>	Src	String	H	Used for specifying source of the Security ID. Supported Value: H = Clearing House/ Clearing Organization
310	SecurityType	<u>R</u>	SecTyp	String	FUT	Supported Values: FUT = Futures FWD = Forward OOF = Option on Future OOC = Option on Combo MLEG = Multi-Leg
762	SecuritySubType	<u>M</u>	SubTyp	String	GN	Specified if SecTyp is MLEG. Supported Values: SP = Calendar Spread BF = Butterfly CF = Condor PK = Pack PS = Pack Spread FB = Bundle SA = Strip PB = Pack Butterfly MP = Month Pack GN = Generic
200	MaturityMonthYear	<u>S</u>	MMY	Month-year	2009122 2	Month and Year of the maturity (used for standardized futures and options). Supported Formats: YYYYMM (i.e. 201003) YYYYMMDD (20100323) <u>DAILY</u> YYYYMMwN (201003w1) <u>WEEKLY</u>
207	SecurityExchange	<u>S</u>	Exch	String	NYMEX	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)
997	TimeUnit	<u>S</u>	TmUnit	Int	Time Unit	Time and Term of the Unit of Measure Supported Values: H = Hour Min = Minute S = Second D = Day Wk = Week Mo = Month Yr = Year
201	PutOrCall	<u>Q</u>	PutCall	Date	0	Supported Values: 0 = Put 1 = Call
202	StrikePrice	<u>Q</u>	StrkPx	Price	0.01	Strike Price for an Option.

Component Block- UndInstrmtGrp

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component <UndInstrmtGrp>	<u>O</u>	Undy			
309	UnderlyingSecurityID	<u>O</u>	ID	String	CL	Symbol used for identifying the underlying product in Clearing.
305	UnderlyingSecurityIDSource	<u>O</u>	Src	String	H	Used for specifying source of the Underlying Security ID. Supported Value: H = Clearing House/ Clearing Organization
310	UnderlyingSecurityType	<u>O</u>	SecTyp	String	FUT	Supported Values: FUT = Futures FWD = Forward MLEG = Multi-Leg
313	UnderlyingSecurityMaturityMonthYear (Day)	<u>O</u>	MMY	Month Year	200912	Month and Year of the underlying contract's maturity in YYYYMM format. Supported Formats: Supported Formats: YYYYMM (i.e. 201003) YYYYMMDD (20100323) <u>DAILY</u> YYYYMMwN (201003w1) <u>WEEKLY</u>
308	Underlying Security Exchange	<u>O</u>	Exch	String	CME	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)

Component Block- PositionAmountData

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component <PositionAmtData>	<u>FX</u>	\Amt\			<i>Present on <u>OTC FX Option Trade</u></i>
707	Position Amount Type	<u>FX</u>	Typ	String	PREM	The type of monetary amount associated with a transaction. PRES = FX premium
708	Position Amount	<u>FX</u>	Amt	Amt	0.01	Used to capture the FX premium amount.
1055	Position Currency	<u>FX</u>	Ccy	Currency	USD	The currency of the amount specified.

Component Block- TrdInstrmtLegGrp

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component <TrdLeg>	<u>M</u>	\TrdLeg\			
TBD	LegQuantityType	<u>M</u>	QtyTyp	Integer	0	How the Quantity was specified.
1418	LegLastQty	<u>M</u>	LastQty	Quantity	1	Quantity of the contract leg.
637	LegLastPx	<u>M</u>	LastPx	Price	0.01	Execution price specified or assigned to the leg.
TBD	LegPxType	<u>FX</u>	PxTyp	Int	1	<i>Present on Multi-leg OTC FX Option Trade Submission</i> Supported Values 1 = Percentage 2 = Price per Unit

Component Block- TradeLeg/Leg

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component <Leg>	<u>M</u>	\TrdLeg\ Leg\			
612	LegStrikePrice	<u>M</u>	Strk	Price	Strike Price	The strike price of the leg. Only required if a Multi-leg deal involving an Option.
1358	LegPutOrCall	<u>M</u>	PutCall	Date	0	Supported Values: 0 = Put 1 = Call
602	LegSecurityID	<u>M</u>	ID	String	CL	Symbol used for identifying the leg in Clearing.
603	LegSecurityIDSource	<u>M</u>	Src	String	H	Used for specifying source of the Leg Security ID. Supported Value: H = Clearing House/ Clearing Organization
610	LegSecurityMaturityMonthYear	<u>M</u>	MMY	MonthYear	200912	Month and Year of the contract leg's maturity in YYYYMM format. Supported Formats: YYYYMM (i.e. 201003) YYYYMMDD (20100323) <u>DAILY</u> YYYYMMwN (201003w1) <u>WEEKLY</u>
609	LegSecurityType	<u>M</u>	SecTyp	String	FUT	Supported Values: FUT = Futures FWD = Forward OOF = Option on Future OOC = Option on Combo MLEG = Multi-Leg

616	LegSecurityExchange	<u>M</u>	Exch	String	CME	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)
TBD	LegTimeUnit	<u>M</u>	TmUnit	Int	Time Unit	Time and Term of the Unit of Measure. Supported Values: H = Hour Min = Minute S = Second D = Day Wk = Week Mo = Month Yr = Year
624	LegSide	<u>M</u>	Side	Char	1	Indicates whether this is leg is bought or sold (from the buyer's perspective). Supported Values: 1 = Buy 2 = Sell

Component Block- TradeLeg/UndInstrmtGrp

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component <UndyinstrmtGrp>	<u>Q</u>	\TrdLeg\ Undly\ Undly\			
309	UnderlyingSecurityID	<u>Q</u>	ID	String	CL	Symbol used for identifying the underlying product in Clearing.
305	UnderlyingSecurityID Source	<u>Q</u>	Src	String	H	Used for specifying source of the Underlying Security ID. Supported Value: H = Clearing House/ Clearing Organization
310	UnderlyingSecurityType	<u>Q</u>	SecTyp	String	FUT	Supported Values: FUT = Futures FWD = Forward MLEG = Multi-Leg
313	UnderlyingSecurityMaturityMonthYear (Day)	<u>Q</u>	MMY	Month Year	200912	Month and Year of the underlying contract's maturity in YYYYMM format. Supported Formats: Supported Formats: YYYYMM (i.e. 201003) YYYYMMDD (20100323) <u>DAILY</u> YYYYMMwN (201003w1) <u>WEEKLY</u>

308	Underlying Security Exchange	<u>Q</u>	Exch	String	CME	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)
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Component Block- TradeLeg/PositionAmountData

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	Component <PositionAmountData>	<u>FX</u>	\TrdLeg\Amt\			<i>Present on Multi-leg OTC FX Option Trade Submission</i>
TBD	LegPositionAmountType	<u>FX</u>	Typ	String	PREM	The type of monetary amount associated with a transaction. Supported Values: PREM = FX premium
TBD	LegPositionAmount	<u>FX</u>	Amt	Amt	0.01	Used to capture the FX premium amount.
TBD	LegPositionCurrency	<u>FX</u>	Ccy	Currency	USD	The currency of the amount specified.

Component Block- TrdRegTS

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	TrdReg	<u>C</u>	\TrdRegTS			<i>The TrdRegTS component will be present on Trade Status Reports for Block Trades only.</i>
1012	TradeRegisterTimestamp	<u>R</u>	TS	UTC Timestamp	2009-06-24T11:00:00-06:00	The actual timestamp
1013	TradeRegTimestampType	<u>R</u>	Typ	Char	1	Indicated timestamp is the execution Time of the deal. Required for Blocks Supported Values: 1 = Execution Time

Component Block- TrdCapRptSideGrp

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	TrdCapRptSideGrp	<u>R</u>	\RptSide			
54	Side	<u>R</u>	Side	Char	1	Side of order Supported Values: 1 = Buy 2 = Sell
TBD	ClientOrderID	<u>C</u>	ClOrdID	String		Optional- Client side Order ID can be specified on each side of the trade.
578	TradeInputSource	<u>R</u>	InptSrc	String		Indicates the Platform or broker proprietary system on which the trade originated (use Broker or Platform Code) Always matches SID. Should always match on the Buy/Sell Sides
579	TradeInputDevice	<u>R</u>	InptDev	String		Indicates the method of trade submission: Supported Values: API UI
582	CustCpcty	<u>R</u>	CustCpcty	Integer	4	Customer Trade Indicator (CTI Code). Supported Values: 1 = Member trading for their own account 2 = Clearing Firm trading for its proprietary account 3 = Member trading for another member 4 = All others
1057	AggressorIndicator	<u>C</u>	AgrsrInd	Boolean	Y	Optional- Used to indicate the aggressor in a trade. Y or N (can only be Y on one side)

Component Block- Parties

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	component block <Parties>	<u>R</u>	\RptSide \Pty			Repeating block of identifying information (e.g., Broker Code)
448	PartyID	<u>R</u>	ID	String	A10010T	Specific value for a specified Party Role. E.g. ID= "ABC123", R="24" would specify the Customer Account of "ABC123."

452	PartyRole	<u>R</u>	R	Int	24	Identifies the type or role of the PartyID (448) specified. Present on Trade Status of Accepted trade: 1 = CME ClearPort® Firm Number (formerly known as Clearing Member or Trading Member Firm) 24 = Customer Account 30 = Broker Code 36 = Trader User ID 7 = Trading Firm ID 62 = Broker Person User ID (Not present if Platform does not include on trade submission) 44 = Order Entry Operator ID (If Broker then value is the same as 62. If Platform then their CME ClearPort® User ID)
-----	-----------	----------	---	-----	----	--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------

Component Block- PtysSubGrp

<i>Tag</i>	<i>Field Name</i>	<i>Req'd</i>	<i>FIXML Element</i>	<i>Data Type</i>	<i>Sample</i>	<i>Description</i>
→	Component PartyDetail/ PtysSubGrp	<u>R</u>	\RptSide \Sub			
523	PartySubID	<u>R</u>	ID	String	A10010	Value for a specified Sub ID Typ.
803	PartySubIDType	<u>R</u>	Typ	Int	24	Present on Trade Status of Accepted trade: <u>Typ 1, Typ 30, and Typ 7</u> 5 = Full Legal Name of the Firm <u>Typ 62 and Typ 36</u> 9 = Contact Name <u>Typ 24</u> 26 = Customer or House (1 = Cust; 2 = House)

3.3.8. Void Trade Request Specification

In the request, you must reference the CME ClearPort® Trade ID (ExecID).

Post Trade Reports: Trade Capture

TradeCaptureReport

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	TradeCaptureReport	Required	TrdCaptRpt			MsgType = AE
571	TradeReportID	Required	RptID	String	1189E4 EAA80	Identifies the specific trade report being sent. RptID can be globally unique or unique per message type.
487	TradeReportTransType	Required	TransTyp	Integer	1	Type of Execution being reported. Supported Value: 1 = Cancel (Void)
17	ExecID	Required	ExecID	String	209172	Exchanged assigned Execution ID (Trade Identifier) for CME ClearPort®.

Component Block- Instrument

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	<Instrmt>	Conditionally Required	\Instrmt			The Instrmt Component Block is only required for Void Submissions over MQ.
207	Security Exchange	Conditionally Required	Exch	String	NYMEX	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)

Component Block- TrdCapRptSideGrp (repeating)

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	<RptSide>	Conditionally Required	\RptSide			The RptSide Component Blocks are only required for Void Submissions over MQ.
54	Side	Conditionally Required	Side	Char	1	Side of order Supported Values: 1 = Buy 2 = Sell
578	TradeInput Source	Conditionally Required	InptSrc	String	BRKR	Indicates the Platform or broker proprietary system on which the trade originated (the Broker or Platform Code)

3.3.8.1. Void Request Samples (http)

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<TrdCaptRpt RptID="VOID123456" TransTyp="1" ExecID="987654321">  
<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>  
</TrdCaptRpt>  
</FIXML>
```

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<TrdCaptRpt RptID="VOID123456" TransTyp="1" ExecID="123456789">  
<Hdr SID="PLTFM" SSub="user789" TID="CME" TSub="CPAPI"/>  
</TrdCaptRpt>  
</FIXML>
```

3.3.8.2. Void Request Samples (MQ)

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<TrdCaptRpt RptID="VOID123456" TransTyp="1" ExecID="987654321">  
<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>  
<Instrmt Exch="NYMEX"/>  
<RptSide InptSrc="BRKR" Side="1"/>  
<RptSide InptSrc="BRKR" Side="2"/>  
</TrdCaptRpt>  
</FIXML>
```

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<TrdCaptRpt RptID="VOID123456" TransTyp="1" ExecID="123456789">  
<Hdr SID="PLTFM" SSub="user789" TID="CME" TSub="CPAPI"/>  
<Instrmt Exch="CME"/>  
<RptSide InptSrc="PLTFM" Side="1"/>  
<RptSide InptSrc="PLTFM" Side="2"/>  
</TrdCaptRpt>  
</FIXML>
```

3.3.9. Void Trade Response Specifications

Post Trade Reports: Trade Capture

Trade Capture Report Acknowledgement

Tag	Field Name	Req'd	FIXML Element	Data Type	NYMEX Element	Description
→	Trade Capture Report Ack.		TrdCaptRptAck			
571	TradeReportID	Present	RptID	String		CME ClearPort® generates this to uniquely identify each transmitted message.
487	TradeReportTransType	Present	TransTyp	Int	0	Type of Execution being reported. Supported Values: 1 = Cancel (Void)
TBD	TradeReportAckStatus	Present	TrdAckStat	Integer	0	Status of the TCR submitted. For Void Acks, this can be: 0 = Accepted 1 = Rejected
751	TradeReportRejectReason	Conditionally Present (Void Reject)	RejRsn	Int	3	Reason Trade Capture Request was rejected. Supported Values: 1 = Invalid party information 2 = Unknown instrument 3 = Unauthorized to report trades 4 = Invalid trade type 99 = Other
1328	RejText	Conditionally Present (Void Reject)	RejTxt	String	Errors	Use to specify an error if the trade fails a validation specific to the Side.
17	ExecID	Present	ExecID	String	189087	Exchanged assigned Execution ID (Trade Identifier) for CME ClearPort®, if not a reject.
939	TrdRptStatus	Present	TrdRptStat	Int	4	Actual Status of the trade. Valid values: 2 = Cancelled (Void) 4 = Received not yet processed 5 = Pending Cancel

Component Block- Instrument

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	<Instrmt>	Conditionally Present (Response to Void submitted over MQ)	\Instrmt			The Instrmt Component Block will only appear on Void Acks returned over MQ.
207	Security Exchange	Conditionally Present (Response to Void submitted over MQ)	Exch	String	NYMEX	Needed to specify Product Exchange of the Security (symbol may clash). Supported Values: CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange)

Component Block- TrdCapRptSideGrp (repeating)

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	<RptSide>	Conditionally Present (Response to Void submitted over MQ)	\RptSide			The RptSide Component Blocks will only appear on Void Acks returned over MQ.
54	Side	Conditionally Present (Response to Void submitted over MQ)	Side	Char	1	Side of order Supported Values: 1 = Buy 2 = Sell
578	TradeInput Source	Conditionally Present (Response to Void submitted over MQ)	InptSrc	String	BRKR	Indicates the Platform or broker proprietary system on which the trade originated (the Broker or Platform Code)

3.3.9.1. Void Responses

The following is a sample response to a VOID submitted over http:

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<TrdCaptRptAck RptID="VOID123456" TransTyp="1" TrdAckStat="0"  
ExecID="987654321" TrdRptStat="2" >  
<Hdr SID="CME" SSub="CPAPI" TID="BRKR" TSub="user123"/>  
</TrdCaptRptAck>  
</FIXML>
```

The following is a sample response to a VOID submitted over MQ:

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<TrdCaptRptAck RptID="VOID123456" TransTyp="1" TrdAckStat="0"  
ExecID="987654321" TrdRptStat="2" >  
<Hdr SID="CME" SSub="CPAPI" TID="BRKR" TSub="user123"/>  
<Instrmt Exch="NYMEX"/>  
<RptSide InptSrc="BRKR" Side="1"/>  
<RptSide InptSrc="BRKR" Side="2"/>  
</TrdCaptRptAck>  
</FIXML>
```

The following response sample indicates an unsuccessful cancellation (trade has not yet been processed).

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">  
<TrdCaptRptAck RptID="VOID123457" TransTyp="1" TrdAckStat="1"  
RejRsn="1011" RejTxt="Not Voidable" ExecID="987654321" TrdRptStat="2" >  
<Hdr SID="CME" SSub="CPAPI" TID="BRKR" TSub="user123"/>  
</TrdCaptRptAck>  
</FIXML>
```

A. Product Reference Data Response Sample Messages

a) Product Family Information ONLY

a.1 Sample Sec Def for a Regular OTC Future

```

<FIXML>
<Batch>
  <Hdr
    SID="CME"
    SSub="CPAPI "
    TID="BRKR"
    TSub="user123"/>
  <SecDef
    RspTyp="100" // Echo back Type of Request that was made
    ReqID="1234567" // Echo Request ID from the SecDefReq
    RptID="3400001" // Unique response identifier
    BizDt="2009-10-19"> // Current Clearing Date
    <Instrmt
      ID="CS" // Clearing symbol (qualified by Exch)
      Src="H" // Accompanies ID and is always 'H'
      Desc="WTI Calendar Swap" // Long Name (Product Description in EMA)
      SecTyp="FUT" // Security Type: FUT (Future)
      Exch="NYMEX" // The product exchange
      ProdCmplx="ENERGY" // Product Complex
      ProdTerm="3" // 3 means contracts expire Monthly
      TmUnit="Mo" // Time unit is month
      UOM="Bbl" // Unit of Measure is Barrels
      UOMQty="1000" // Contract Size is 1000 Barrels.
      PxUOM="Bbl" // Price Unit of Measure is Barrels
      PxUOMQty="1" // Min Quantity Increment.
      PxQteMeth="STD" // Standard Price Quote Method
      PxQteCcy="USD" // Prices are quoted in USD
      MinPxIncr="0.01" // The minimum price increment
      SettlMeth="C" // Cash settled
      ValMeth="FUT" // Futures Style mark-to-market
      ListMeth="0"/> // Prelisted only
    <InstrmtExt>
      <Attrb Typ="29" Val="Y"/> // Yes, this product is tradable
      <Attrb Typ="25" Val="1"/> // Denominator = 1 (Non-fractional product)
      <Attrb Typ="24" Val="2"/> // Product is eligible for EFP
      <Attrb Typ="24" Val="12"/> // Product is eligible for EFS
    </InstrmtExt>
    <ProdClsfnGrp>
      <ProdClsfn Rsn="7" Val="Crude Oil"/> // Product Group is Crude Oil
    </ProdClsfnGrp>
  </SecDef>
  <SecDef> // Repeat SecDef for each product that
  . // meets the selection criteria.
  .
  </SecDef>
</Batch>
</FIXML>

```

a.2 Sample Sec Def for a Regular Future

```

<FIXML>
<Batch>
  <Hdr
    SID="CME"
    SSub="CPAPI "
    TID="BRKR"
    TSub="user123"/>
  <SecDef
    RspTyp="100" // Echo back Type of Request that was made
    ReqID="1234567" // Echo Request ID from the SecDefReq
    RptID="3400001" // Unique response identifier
    BizDt="2009-10-19"> // Current Clearing Date
    <Instrmt
      ID="CL" // Clearing symbol (qualified by Exch)
      Src="H" // Accompanies ID and is always 'H'
      Desc="CRUDE OIL" // Product Description.
      SecTyp="FUT" // Security Type: FUT
      Exch="NYMEX" // The product exchange
      ProdCmplx="ENRGY" // Product Complex
      ProdTerm="3" // 3 means product expires Monthly
      TmUnit="Mo" // Time unit is month
      UOM="Bbl" // Unit of Measure is Barrels
      UOMQty="1000" // Contract Size is 1000 Barrels.
      PxUOM="Bbl" // Price Unit of Measure is Barrels
      PxUOMQty="1" // Min Quantity Increment
      PxQteMeth="STD" // Standard Price Quote Method
      PxQteCcy="USD" // Prices are quoted in USD
      MinPxIncr="0.01" // The minimum price increment
      SettMeth="P" // Physically delivered
      ValMeth="FUT" // Futures Style mark-to-market
      ListMeth="O"/> // Prelisted only
    <InstrmtExt>
      <Attrb Typ="29" Val="Y"/> // Yes, this product is tradable
      <Attrb Typ="25" Val="1"/> // Denominator = 1 (Non-fractional product)
      <Attrb Typ="24" Val="1"/> // Product is eligible for Block Trades
      <Attrb Typ="24" Val="2"/> // Product is eligible for EFP
      <Attrb Typ="24" Val="12"/> // Product is eligible for EFS
      <Attrb Typ="30" Val="1"/> // New value to express TAS on a trade type,
      // 1 = Block, so the product supports Block TAS
    </InstrmtExt>
    <ProdClsfnGrp>
      <ProdClsfn Rsn="7" Val="Crude Oil"/> // Product Group is Crude Oil
    </ProdClsfnGrp>
  </SecDef>
  <SecDef>
    .
    .
  </SecDef>
</Batch>
</FIXML>

```

// Repeat SecDef for each product that meets the selection criteria.

a.3 Sample Sec Def for a Daily Option

```

<FIXML>
<Batch>
  <Hdr
    SID="CME"
    SSub="CPAPI "
    TID="BRKR"
    TSub="user123"/>
  <SecDef
    RspTyp="100" // Echo back Type of Request that was made
    ReqID="7654321" // Echo Request ID from the SecDefReq
    RptID="3400002" // Unique response identifier
    BizDt="2009-10-19"> // Current Clearing Date
    <Instrmt
      ID="KD" // Clearing symbol (qualified by Exch)
      Src="H" // Accompanies ID and is always 'H'
      Desc="Daily Natural Gas Option" // Product Description
      SecTyp="OOF" // Security Type: OOF (Option on Future)
      Exch="NYMEX" // The product exchange
      ProdCmplx="ENRGY" // ProdComplex
      ProdTerm="1" // 1 means contracts expire Daily
      TmUnit="D" // Time unit is day
      UOM="MMBtu" // Unit of Measure is Million BTU
      UOMQty="10000" // Contract Size is 10000 Million Barrels
      PxUOM="MMBtu" // Price Unit of Measure is Barrels
      PxUOMQty="1" // Min Quantity Increment
      PxQteMeth="STD" // Standard Price Quote Method
      PxQteCcy="USD" // Prices are quoted in USD
      MinPxIncr="0.001" // The minimum price increment
      Mult="10000" // Contract Multiplier
      SettlMeth="C" // Cash settled
      ValMeth="EQTY" // Premium style
      ExerStyle="1" // American Style Expiration
      ListMeth="1" // User requested instruments permitted
      FlexProdElig="N"/> // Product not Eligible for Flex.
    <InstrmtExt>
      <Attrb Typ="29" Val="Y"/> // Yes, this product is tradable
      <Attrb Typ="25" Val="1"/> // Denominator = 1 (Non-fractional product)
      <Attrb Typ="24" Val="12"/> // Eligible Trade Type. EOO/EFS.
    </InstrmtExt>
    <ProdClsfnGrp>
      <ProdClsfn Rsn="7" Val="Natural Gas"/> // Product Group is Natural Gas
    </ProdClsfnGrp>
    <Undly
      ID="NG" // Underlying Product Information
      Src="H"
      SecTyp="FUT"
      Exch="NYMEX"/>
    </SecDef>
  </SecDef>
  .
  .
  .
</SecDef>
</Batch>
</FIXML>

```

a.4 Sample Sec Def for Monthly Future with alternate Time Unit (Electricity and some Natural Gas)

```

<FIXML>
<Batch>
  <Hdr
    SID="CME"
    SSub="CPAPI "
    TID="BRKR"
    TSub="user123"/>
  <SecDef
    RspTyp="100" // Echo back Type of Request that was made
    ReqID="1234567" // Echo Request ID from the SecDefReq
    RptID="3400007" // Unique response identifier
    BizDt="2009-10-19"> // Current Clearing Date
    <Instrmt
      ID="NN" // Clearing symbol (qualified by Exch)
      Src="H" // Accompanies ID and is always 'H'
      Desc="Henry Hub Swap" // Product Description
      SecTyp="FUT" // Security Type: FUT
      Exch="NYMEX" // The product exchange
      ProdCmplx="ENRGY" // ProdComplex
      ProdTerm="3" // 3 means contracts expire Monthly
      TmUnit="Mo" // Time unit is month
      UOM="MMBtu" // Unit of Measure is Million BTU
      UOMQty="2500" // Contract Size is 2500 Million BTU
      PxUOM="MMBtu" // Price Unit of Measure is Barrels
      PxUOMQty="1" // Min Quantity Increment
      PxQteMeth="STD" // Standard Price Quote Method
      PxQteCcy="USD" // Prices are quoted in USD
      MinPxIncr="0.001" // The minimum price increment
      SettlMeth="C" // Cash settled
      ValMeth="FUT" // Futures Style mark-to-market
      ListMeth="O"/> // Prelisted only
    <InstrmtExt>
      <Attrb Typ="29" Val="Y"/> // Yes, this product is tradable
      <Attrb Typ="25" Val="1"/> // Denominator = 1 (Non-fractional product)
      <Attrb Typ="24" Val="2"/> // Product is eligible for EFP
      <Attrb Typ="24" Val="12"/> // Product is eligible for EFS
      <Attrb Typ="108" Val="D"/> // Proposed type for Alternate Time unit
    </InstrmtExt>
    <ProdClsfnGrp>
      <ProdClsfn Rsn="7" Val="Natural Gas"/> // Product Group is Natural Gas
    </ProdClsfnGrp>
  </SecDef>
  <SecDef> // Repeat SecDef for each product that
    . // meets the selection criteria.
    .
    .
  </SecDef>
</Batch>
</FIXML>

```

b) Futures Maturities with Product Family Information

b.1 Sample Sec Def for a Regular Future

```

<FIXML>
<Batch>
  <Hdr
    SID="CME"
    SSub="CPAPI "
    TID="BRKR"
    TSub="user123"/>
  <SecDef
    RspTyp="103" // Echo back Type of Request that was made
    ReqID="1234567" // Echo Request ID from the SecDefReq
    RptID="3400001" // unique response identifier
    BizDt="2009-10-19"> // Current Clearing Date
    <Instrmt
      ID="CL" // Clearing symbol (qualified by Exch)
      Src="H" // Accompanies ID and is always 'H'
      MMY="200910" // Contract Maturity Month and Year
      Desc="CRUDE OIL" // Product Description.
      SecTyp="FUT" // Security Type: FUT
      Exch="NYMEX" // The product exchange
      ProdCmplx="ENRGY" // Product Complex
      ProdTerm="3" // 3 means product expires Monthly
      TmUnit="Mo" // Time unit is month
      UOM="Bbl" // Unit of Measure is Barrels
      UOMQty="1000" // Contract Size is 1000 Barrels.
      PxUOM="Bbl" // Price Unit of Measure is Barrels
      PxUOMQty="1" // Min Quantity Increment
      PxQteMeth="STD" // Standard Price Quote Method
      PxQteCcy="USD" // Prices are quoted in USD
      MinPxIncr="0.01" // The minimum price increment
      Mult="1000" // Contract Multiplier
      SettlMeth="P" // Physically delivered
      ValMeth="FUT" // Futures Style mark-to-market
      ListMeth="O" // Prelisted only
      Status="1" // Contract is Active
      MatDt="2009-06-22"> // Last Settlement Date
      <Evt EventTyp="5" Dt="2006-02-09"/> // First Trading Day
      <Evt EventTyp="7" Dt="2009-06-22"/> // Last Trading Day
      <Evt EventTyp="105" Dt="2009-06-23"/> // Last EFP Day
      <Evt EventTyp="106" Dt="2009-03-23"/> // First (Block) TAS Date
      <Evt EventTyp="107" Dt="2009-06-19"/> // Last (Block) TAS Date
    </Instrmt>
    <InstrmtExt>
      <Attrb Typ="29" Val="Y"/> // Yes, this product is tradable
      <Attrb Typ="25" Val="1"/> // Denominator = 1 (Non-fractional product)
      <Attrb Typ="24" Val="1"/> // Product is eligible for Block Trades
      <Attrb Typ="24" Val="2"/> // Product is eligible for EFP
      <Attrb Typ="24" Val="12"/> // Product is eligible for EFS
      <Attrb Typ="30" Val="1"/> // New value to express TAS on a trade type,
      // 1 = Block so the product supports Block TAS
    </InstrmtExt>
    <ProdClsfnGrp>
      <ProdClsfn Rsn="7" Val="Crude Oil"/> // Product Group is Crude Oil
    </ProdClsfnGrp>
  </SecDef>
  <SecDef>
    .
    .
    .
  </SecDef>
</Batch>
</FIXML>

```

// Repeat SecDef for each contract that meets the selection criteria.

b.2 Sample Sec Def for a Fractional Product (Treasury/Grains)

```

<FIXML>
<Batch>
  <Hdr
    SID="CME"
    SSub="CPAPI "
    TID="BRKR"
    TSub="user123"/>
  <SecDef
    RspTyp="103" // Echo back Type of Request that was made
    ReqID="1234567" // Echo Request ID from the SecDefReq
    RptID="3400001" // Unique response identifier
    BizDt="2009-10-19"> // Current Clearing Date
    <Instrmt
      ID="3YR" // Clearing symbol (qualified by Exch)
      Src="H" // Accompanies ID and is always 'H'
      MMY="200910"
      Desc="3 YEAR TREASURY NOTE FUTURE" // Product Description.
      SecTyp="FUT" // Security Type: FUT
      Exch="CBT" // The product exchange
      ProdCmplx="FIN" // Product Complex
      ProdTerm="3" // 3 means product expires Monthly
      TmUnit="Mo" // Time unit is month
      UOM="Ccy" // Unit of Measure is Currency
      UOMCcy="USD" // Unit of Measure Currency is Dollars
      UOMQty="200000" // Contract Size is 200,000 (notional)
      PxUOM="IPNT" // Index Point
      PxUOMQty="100" // Min Quantity Increment
      PxQteMeth="STD" // Standard Price Quote Method
      PxQteCcy="USD" // Prices are quoted in USD
      MinPxIncr="0.0078125" // The minimum price increment
      Mult="2000" // Contract Multiplier
      SettlMeth="P" // Physically delivered
      ValMeth="FUT" // Futures Style mark-to-market
      ListMeth="O" // Prelisted Only
      Status="1" // Contract is Active
      MatDt="2009-06-30"> // Last Settlement Date
      <Evt EventTyp="5" Dt="2009-03-05"/> // First Trading Day
      <Evt EventTyp="7" Dt="2009-07-30"/> // Last Trading Day
    </Instrmt>
    <InstrmtExt>
      <Attrb Typ="29" Val="Y"/> // Yes, this product is tradable
      <Attrb Typ="25" Val="32"/> // Denominator > 1 (fractional product)
      <Attrb Typ="26" Val="4"/> // The fractional Numerator
      <Attrb Typ="24" Val="1"/> // Product is eligible for Block Trades
      <Attrb Typ="24" Val="2"/> // Product is eligible for EFB
      <Attrb Typ="24" Val="12"/> // Product is eligible for EFS
    </InstrmtExt>
    <ProdClsfnGrp>
      <ProdClsfn Rsn="7" Val="Interest Rates"/> // Product Group is Interest Rate
    </ProdClsfnGrp>
  </SecDef>
  <SecDef>
    .
    .
    .
  </SecDef>
</Batch>
</FIXML>

```

// Repeat SecDef for each contract that meets the selection criteria.

b.3 Sample Sec Def for a Daily Forward

```

<FIXML>
<Batch>
  <Hdr
    SID="CME"
    SSub="CPAPI "
    TID="BRKR"
    TSub="user123"/>
  <SecDef
    RspTyp="103" // Echo back Type of Request that was made
    ReqID="1234567" // Echo Request ID from the SecDefReq
    RptID="3400001" // Unique response identifier
    BizDt="2009-10-19"> // Current Clearing Date
    <Instrmt
      ID="GB" // Clearing symbol (qualified by Exch)
      Src="H" // Accompanies ID and is always 'H'
      MMY="20091001" // Contract Maturity Month, Year, Day
      Desc="London Gold Forwards" // Product Description.
      SecTyp="FWD" // Security Type: FWD (Forward)
      Exch="COMEX" // The product exchange
      ProdCmplx="METAL" // Product Complex
      ProdTerm="1" // 1 means product expires Daily
      TmUnit="D" // Time unit is day
      UOM="oz_tr" // Unit of Measure is Troy Ounces
      UOMQty="100" // Contract Size is 100 Troy Ounces.
      PxUOM=" oz_tr" // Price Unit of Measure is Troy Ounces
      PxUOMQty="1" // Min Quantity Increment
      PxQteMeth="STD" // Standard Price Quote Method
      PxQteCcy="USD" // Prices are quoted in USD
      MinPxIncr="0.001" // The minimum price increment
      Mult="100" // Contract Multiplier
      SettlMeth="P" // Physically delivered
      ValMeth="FUT" // Futures Style mark-to-market
      ListMeth="O" // Prelisted only
      Status="1" // Contract is Active
      MatDt="2009-06-30"> // Last Settlement Date
      <Evt EventTyp="5" Dt="2009-05-13"/> // First Trading Day
      <Evt EventTyp="7" Dt="2009-06-30"/> // Last Trading Day
      <Evt EventTyp="105" Dt="2009-06-23"/> // Last EFP Day
    </Instrmt>
    <InstrmtExt>
      <Attrb Typ="29" Val="Y"/> // Yes, this product is tradable
      <Attrb Typ="25" Val="1"/> // Denominator = 1 (Non-fractional product)
      <Attrb Typ="24" Val="22"/> // Product is eligible for OPNT
    </InstrmtExt>
    <ProdClsfnGrp>
      <ProdClsfn Rsn="7" Val="Metals"/> // Product Group is Metal
    </ProdClsfnGrp>
  </SecDef>
  <SecDef> // Repeat SecDef for each contract that
    . // meets the selection criteria.
    .
  </SecDef>
</Batch>
</FIXML>

```

c) Options Series with Product Family Information

c.1 Sample Sec Def for a Regular Option

```

<FIXML>
<Batch>
  <Hdr
    SID="CME"
    SSub="CPAPI "
    TID="BRKR"
    TSub="user123"/>
  <SecDef
    RspTyp="101" // Echo back Type of Request that was made
    ReqID="1234567" // Echo Request ID from the SecDefReq
    RptID="3400001" // Unique response identifier
    BizDt="2009-10-19"> // Current Clearing Date
    <Instrmt
      ID="LN" // Clearing symbol (qualified by Exch)
      Src="H" // Accompanies ID and is always 'H'
      MMY="200910" // Maturity Month/Year of the Series
      Desc="European Natural Gas Option" // Product Description.
      SecTyp="OOF" // Security Type: OOF
      Exch="NYMEX" // The product exchange
      ProdCmplx="ENRGY" // Product Complex
      ProdTerm="3" // 3 means product expires Monthly
      TmUnit="Mo" // Time unit is month
      UOM="MMBtu" // Unit of Measure is Barrels
      UOMQty="10000" // Contract Size is 1000 Barrels.
      PxUOM="MMBtu" // Price Unit of Measure is Barrels
      PxUOMQty="1" // Min Quantity Increment
      PxQteMeth="STD" // Standard Price Quote Method
      PxQteCcy="USD" // Prices are quoted in USD
      MinPxIncr="0.0001" // The minimum price increment
      Mult="10000" // Contract Multiplier
      SettMeth="P" // Physically delivered
      ValMeth="EQTY" // Premium style
      ExerStyle="O" // European Style Expiration
      ListMeth="1" // User requested instruments permitted
      FlexInd="N" // Indicates whether Series is Flex or not.
      Status="1" // Contract is Active
      MatDt="2009-07-28"> // Last Settlement Date
      <Evt EventTyp="5" Dt="2004-03-18"/> // First Trading Day
      <Evt EventTyp="7" Dt="2009-07-28"/> // Last Trading Day
    </Instrmt>
    <InstrmtExt>
      <Attrb Typ="29" Val="Y"/> // Yes, this product is tradable
      <Attrb Typ="25" Val="1"/> // Denominator = 1 (Non-fractional product)
      <Attrb Typ="24" Val="1"/> // Product is eligible for Block Trades
      <Attrb Typ="24" Val="12"/> // Product is eligible for EFS (EOO)
    </InstrmtExt>
    <ProdClsfnGrp>
      <ProdClsfn Rsn="7" Val="Natural Gas"/> // Product Group is Natural Gas
    </ProdClsfnGrp>
    <Undly // Underlying Product Information
      ID="NG"
      Src="H"
      SecTyp="FUT"
      MMY="200910"
      Exch="NYMEX">
    </Undly>
  </SecDef>
  
```

```
<SecDef>  
.  
.  
.  
</SecDef>  
</Batch>  
</FIXML>
```

**// Repeat SecDef for each series that
meets the selection criteria.**

d) Spread Information

d.1 Sample Sec Def for a Synthetic Underlying Spread

```

<FIXML>
<Batch>
  <Hdr
    SID="CME"
    SSub="CPAPI "
    TID="BRKR"
    TSub="user123"/>
  <SecDef
    RspTyp="105" // Echo back Type of Request that was made
    ReqID="1234567" // Echo Request ID from the SecDefReq
    RptID="3400001" // Unique response identifier
    BizDt="2009-10-19"> // Current Clearing Date
    <Instrmt
      ID="CA" // Clearing symbol (qualified by Exch)
      Src="H" // Accompanies ID and is always 'H'
      MMY="200910" // Contract Maturity Month and Year
      Desc="CRUDE OIL" // Product Description.
      SecTyp="MLEG" // Security Type: MLEG (Multi-Leg Instr.)
      Exch="NYMEX" // The product exchange
      ProdCmplx="ENRGY" // Product Complex
      MinPxIncr="0.01" // The minimum price increment
      Status="1" // Contract is Active
      MatDt="2009-10-19"> // Last Settlement Date
    </Instrmt>
    <InstrmtExt> // No Trade Types supported.
      <Attrb Typ="29" Val="N"/> // No, this is NOT a tradable product
      <Attrb Typ="25" Val="1"/> // Denominator = 1 (Non-fractional product)
    </InstrmtExt>
    <Leg // Identify each leg of the spread
      ID="CL"
      Src="H"
      MMY="200910"
      SecTyp="FUT"
      Exch="NYMEX"
      RatioQty="1"
      Side="1"/>
    <Leg
      ID="CL"
      Src="H"
      MMY="200911"
      SecTyp="FUT"
      Exch="NYMEX"
      RatioQty="1"
      Side="2"/>
    </SecDef>

    <SecDef> // Repeat SecDef for each synthetic spread
      // that meets the selection criteria.
    .
    .
    .
    </SecDef>
  </Batch>

```

e) List of Options Strikes for a particular Series

e.1 Sample Derivative Security List for an Option on Combo

```

<FIXML>
  <DerivSecList
    ReqID="1234567" // Echo Request ID from the SecDefReq
    RptID="3400001" // Unique response identifier
    BizDt="2009-10-19"> // Current Clearing Date
    <Hdr
      SID="CME"
      SSub="CPAPI "
      TID="BRKR"
      TSub="user123"/>
    <Undly // Underlying Product Information
      ID="CA" // Use C22 Code.
      Src="H"
      MMY="200910"
      SecTyp="MLEG"
      Exch="NYMEX">
    </Undly>
    <DerivSecDef>
      <DerivInstrmt
        ID="WA" // Clearing symbol (qualified by Exch)
        Src="H" // Accompanies ID and is always 'H'
        MMY="200910" // Maturity Month/Year of the Series
        Desc="WTI Crude Oil 1 Month CSO" // Calendar Spread Option
        SecTyp="OOC" // Security Type: OOC (Option on Combo)
        Exch="NYMEX" // The product exchange
        ProdCmplx="ENRGY" // Product Complex
        ProdTerm="3" // 3 means product expires Monthly
        TmUnit="Mo" // Time unit is month
        UOM="Bbl" // Unit of Measure is Barrels
        UOMQty="1000" // Contract Size is 1000 Barrels.
        PxUOM="Bbl" // Price Unit of Measure is Barrels
        PxUOMQty="1" // Min Quantity Increment
        PxQteMeth="STD" // Standard Price Quote Method
        PxQteCcy="USD" // Prices are quoted in USD
        MinPxIncr="0.01" // The minimum price increment
        Mult="1000" // Contract Multiplier
        SettlMeth="P" // Physically delivered
        ValMeth="EQTY" // Premium style
        ExerStyle="1" // American Style Expiration
        ListMeth="1" // User requested instruments permitted
        FlexInd="N" // Indicates Series is not Flex.
        Status="1" // Contract is Active
        MatDt="2009-08-19"> // Last Settlement Date
        <Evt EventTyp="5" Dt="2006-02-13"/> // First Trading Day
        <Evt EventTyp="7" Dt="2009-08-19"/> // Last Trading Day
      </DerivInstrmt>
      <Attrb Typ="29" Val="Y"/> // Yes, this product is tradable
      <Attrb Typ="25" Val="1"/> // Denominator = 1 (Non-fractional product)
      <Attrb Typ="24" Val="12"/> // Product is eligible for EFS (EOO)
    </DerivSecDef>
    <RelSym> // Detail each strike in the Series
      <Instrmt
        StrkPx="-0.90" // Strike Price
        PutCall="0" // 0 = Put (1 = Call)
      </Instrmt>
    </RelSym>
  </DerivSecList>

```

```
<RelSym>
  <Instrmt
    StrkPx="-0.90"
    PutCall="1"/>
  </Instrmt>
</RelSym>
<RelSym>
  <Instrmt
    StrkPx="-0.80"
    PutCall="0"/>
  </Instrmt>
</RelSym>
<RelSym>
  <Instrmt
    StrkPx="-0.80"
    PutCall="1"/>
  </Instrmt>
</RelSym>
.
.
.
.
.
</DerivSecList>
</FIXML>
```

// Strike Price
// 1 = Call (0 = Put)

// Strike Price
// 0 = Put (1 = Call)

// Strike Price
// 0 = Put (1 = Call)

// Continue for each strike in the Series

B. Entity Reference Data Response Sample Messages

a) Account-related

a.1 Return a list of all Accounts

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyDetlListRpt ReqID="123437" RptID="1283236033944" ReqRslt="0" Txt="Valid request">
<Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>
<PtyDetl ID="RCACCT1" Src="C" R="24">
<ReltdPtyDetl ID="817" Src="C" R="1">
<Rltnshp Rltnshp="2"/>
</ReltdPtyDetl>
<ReltdPtyDetl ID="RCAF_TRD1" Src="C" R="7">
<Rltnshp Rltnshp="36"/>
</ReltdPtyDetl>
<ReltdPtyDetl ID="RCAF_BRKR" Src="C" R="30">
<Rltnshp Rltnshp="22"/>
</ReltdPtyDetl>
</PtyDetl>
<PtyDetl ID="RCACCT2" Src="C" R="24">
<ReltdPtyDetl ID="817" Src="C" R="1">
<Rltnshp Rltnshp="2"/>
</ReltdPtyDetl>
<ReltdPtyDetl ID="RCAF_TRD2" Src="C" R="7">
<Rltnshp Rltnshp="36"/>
</ReltdPtyDetl>
<ReltdPtyDetl ID="RCAF_BRKR" Src="C" R="30">
<Rltnshp Rltnshp="22"/>
</ReltdPtyDetl>
</PtyDetl>
</PtyDetlListRpt>
</FIXML>
```

a.2 Return Accounts permitted to trade a particular Product

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyEntlmntRpt ReqID="123437" RptID="1281951084164" ReqRslt="0" Txt="Valid request">
    <Hdr SID="CME" SSub="CPAPI" TID="RCAM" TSub="rcaf"/>
    <PtyEntlmnt>
      <PtyDetl ID="RCACCT1" Src="C" R="24">
        <ReltdPtyDetl ID="RCAF_ASMGR" Src="C" R="7">
          <Rltnshp Rltnshp="32"/>
        </ReltdPtyDetl>
        <ReltdPtyDetl ID="RCAF_TRD1" Src="C" R="7">
          <Rltnshp Rltnshp="36"/>
        </ReltdPtyDetl>
        <ReltdPtyDetl ID="817" Src="C" R="1">
          <Rltnshp Rltnshp="2"/>
        </ReltdPtyDetl>
      </PtyDetl>
      <PtyDetl ID="RCACCT2" Src="C" R="24">
        <ReltdPtyDetl ID="RCAF_ASMGR" Src="C" R="7">
          <Rltnshp Rltnshp="32"/>
        </ReltdPtyDetl>
        <ReltdPtyDetl ID="RCAF_TRD2" Src="C" R="7">
          <Rltnshp Rltnshp="36"/>
        </ReltdPtyDetl>
        <ReltdPtyDetl ID="817" Src="C" R="1">
          <Rltnshp Rltnshp="2"/>
        </ReltdPtyDetl>
      </PtyDetl>
    <Entlmnt Typ="0" Ind="Y">
      <InstrmtScope Oper="1" _Exch="NYMEX" ID="NN" SecTyp="FUT" Src="H"/>
    </Entlmnt>
  </PtyEntlmnt>
</PtyEntlmntRpt>
</FIXML>

```

a.3 Return tradable Products for a particular Account

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyEntlmntRpt ReqID="123437" RptID="1281955155197" ReqRslt="0" Txt="Valid request">
    <Hdr SID="CME" SSub="CPAPI" TID="RCT2" TSub="rcaf2"/>
    <PtyEntlmnt>
      <PtyDetl ID="RCACCT2" Src="C" R="24">
        <ReltdPtyDetl ID="RCAF_TRD2" Src="C" R="7">
          <Rltnshp Rltnshp="36"/>
        </ReltdPtyDetl>
        <ReltdPtyDetl ID="817" Src="C" R="1">
          <Rltnshp Rltnshp="2"/>
        </ReltdPtyDetl>
      </PtyDetl>
      <Entlmnt Typ="0" Ind="Y">
        <InstrmtScope Oper="1" _Exch="NYMEX" ID="CL" SecTyp="FUT" Src="H"/>
        <InstrmtScope Oper="1" _Exch="NYMEX" ID="NG" SecTyp="FUT" Src="H"/>
        <InstrmtScope Oper="1" _Exch="NYMEX" ID="RB" SecTyp="FUT" Src="H"/>
        <InstrmtScope Oper="1" _Exch="NYMEX" ID="HO" SecTyp="FUT" Src="H"/>
      </Entlmnt>
    </PtyEntlmnt>
  </PtyEntlmntRpt>
</FIXML>
```

b) Firm-level

b.1 Return a list of associated Trading Firms

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyDetlListRpt ReqID="123437" RptID="1282627189727" ReqRslt="0" Txt="Valid request">
  <Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>
  <PtyDetl ID="RCAF_TRD1" Src="C" R="7">
    <Sub ID="Rich Caf Trading 1" Typ="5"/>
    <ReltdPtyDetl ID="RCAF_BRKR" Src="C" R="30">
      <Rltnshp Rltnshp="22"/>
    </ReltdPtyDetl>
  </PtyDetl>
  <PtyDetl ID="RCAF_TRD2" Src="C" R="7">
    <Sub ID="Rich Caf Trading 2" Typ="5"/>
    <ReltdPtyDetl ID="RCAF_BRKR" Src="C" R="30">
      <Rltnshp Rltnshp="22"/>
    </ReltdPtyDetl>
  </PtyDetl>
</PtyDetlListRpt>
</FIXML>

```

b.2 Return a list of eligible counterparty Firms

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtyEntlmntRpt ReqID="123437" RptID="1281955155197" ReqRslt="0" Txt="Valid request">
  <Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>
  <PtyEntlmnt>
    <PtyDetl ID="RCAF_TRD1" Src="C" R="17">
      <Sub ID="Rich Caf Trading 1" Typ="5"/>
    </PtyDetl>
    <PtyDetl ID="RCAF_TRD2" Src="C" R="17">
      <Sub ID="Rich Caf Trading 2" Typ="5"/>
    </PtyDetl>
    <PtyDetl ID="RCAF_TRD3" Src="C" R="17">
      <Sub ID="Rich Caf Trading 3" Typ="5"/>
    </PtyDetl>
    <PtyDetl ID="RCAF_TRD4" Src="C" R="17">
      <Sub ID="Rich Caf Trading 4" Typ="5"/>
    </PtyDetl>
    <PtyDetl ID="RCAF_TRD5" Src="C" R="17">
      <Sub ID="Rich Caf Trading 5" Typ="5"/>
    </PtyDetl>
  <Entlmnt Typ="0" Ind="Y">
    <InstrmtScope Oper="1" ID="IBMRXU" Src="H" SecTyp="CDS" Exch="CMD"/>
  </Entlmnt>
</PtyEntlmntRpt>
</FIXML>

```

b.3 Return a list of associated ClearPort® (Clearing) Firms

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyDetlListRpt ReqID="123437" RptID="1282628527532" ReqRslt="0" Txt="Valid request">
    <Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>
    <PtyDetl ID="817" Src="C" R="1">
      <Sub ID="RC1 CLEARING CORP." Typ="5"/>
      <ReltdPtyDetl ID="RCAF_BRKR" R="30">
        <Rltnshp Rltnshp="25"/>
      </ReltdPtyDetl>
    </PtyDetl>
    <PtyDetl ID="790" Src="C" R="1">
      <Sub ID="RC2 CLEARING CORP." Typ="5"/>
      <ReltdPtyDetl ID="RCAF_BRKR" R="30">
        <Rltnshp Rltnshp="25"/>
      </ReltdPtyDetl>
    </PtyDetl>
    <PtyDetl ID="660" Src="C" R="1">
      <Sub ID="RC3 CLEARING CORP." Typ="5"/>
      <ReltdPtyDetl ID="RCAF_BRKR" R="30">
        <Rltnshp Rltnshp="25"/>
      </ReltdPtyDetl>
    </PtyDetl>
  </PtyDetlListRpt>
</FIXML>
```

c) User-level

c.1 Return the list of traders for a particular Trading Firm

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyDetlListRpt ReqID="123437" RptID="1282629400688" ReqRslt="0" Txt="Valid request">
    <Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>
    <PtyDetl ID="rcaf2" Src="C" R="36">
      <Sub ID="RCaf Trader2" Typ="9"/>
      <ReltdPtyDetl ID="RCAF_TRD2" Src="C" R="7">
        <Sub ID="Rich Caf Trading 2" Typ="5"/>
        <Rltnshp Rltnshp="6"/>
      </ReltdPtyDetl>
      <ReltdPtyDetl ID="NYMEX" Src="C" R="22">
        <Rltnshp Rltnshp="12"/>
      </ReltdPtyDetl>
    </PtyDetl>
    <PtyDetl ID="rcaf2a" Src="C" R="36">
      <Sub ID="RCaf Trader2A" Typ="9"/>
      <ReltdPtyDetl ID="RCAF_TRD2" Src="C" R="7">
        <Sub ID="Rich Caf Trading 2" Typ="5"/>
        <Rltnshp Rltnshp="6"/>
      </ReltdPtyDetl>
      <ReltdPtyDetl ID="NYMEX" Src="C" R="22">
        <Rltnshp Rltnshp="12"/>
      </ReltdPtyDetl>
      <ReltdPtyDetl ID="COMEX" Src="C" R="22">
        <Rltnshp Rltnshp="12"/>
      </ReltdPtyDetl>
    </PtyDetl>
    <PtyDetl ID="rcaf2b" Src="C" R="36">
      <Sub ID="RCaf Trader2B" Typ="9"/>
      <ReltdPtyDetl ID="RCAF_TRD2" Src="C" R="7">
        <Sub ID="Rich Caf Trading 2" Typ="5"/>
        <Rltnshp Rltnshp="6"/>
      </ReltdPtyDetl>
      <ReltdPtyDetl ID="NYMEX" Src="C" R="22">
        <Rltnshp Rltnshp="12"/>
      </ReltdPtyDetl>
      <ReltdPtyDetl ID="CME" Src="C" R="22">
        <Rltnshp Rltnshp="12"/>
      </ReltdPtyDetl>
      <ReltdPtyDetl ID="CBOT" Src="C" R="22">
        <Rltnshp Rltnshp="12"/>
      </ReltdPtyDetl>
    </PtyDetl>
  </PtyDetlListRpt>
</FIXML>

```

c.2 Return the list of brokers a particular Brokerage Firm

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyDetlListRpt ReqID="123437" RptID="1282629400688" ReqRslt="0" Txt="Valid request">
    <Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>
    <PtyDetl ID="rcaf" Src="C" R="62">
      <Sub ID="RCaf Broker" Typ="9"/>
      <ReltdPtyDetl ID="RCAF_BRKR" Src="C" R="30">
        <Sub ID="Rich Caf Brokerage" Typ="5"/>
        <Rltnshp Rltnshp="6"/>
      </ReltdPtyDetl>
      <ReltdPtyDetl ID="NYMEX" Src="C" R="22">
        <Rltnshp Rltnshp="12"/>
      </ReltdPtyDetl>
    </PtyDetl>
    <PtyDetl ID="rcafa" Src="C" R="62">
      <Sub ID="RCaf Broker A" Typ="9"/>
      <ReltdPtyDetl ID="RCAF_BRKR" Src="C" R="30">
        <Sub ID="Rich Caf Brokerage" Typ="5"/>
        <Rltnshp Rltnshp="6"/>
      </ReltdPtyDetl>
      <ReltdPtyDetl ID="NYMEX" Src="C" R="22">
        <Rltnshp Rltnshp="12"/>
      </ReltdPtyDetl>
      <ReltdPtyDetl ID="COMEX" Src="C" R="22">
        <Rltnshp Rltnshp="12"/>
      </ReltdPtyDetl>
    </PtyDetl>
    <PtyDetl ID="rcafb" Src="C" R="62">
      <Sub ID="RCaf Broker B" Typ="9"/>
      <ReltdPtyDetl ID="RCAF_BRKR" Src="C" R="30">
        <Sub ID="Rich Caf Brokerage" Typ="5"/>
        <Rltnshp Rltnshp="6"/>
      </ReltdPtyDetl>
      <ReltdPtyDetl ID="NYMEX" Src="C" R="22">
        <Rltnshp Rltnshp="12"/>
      </ReltdPtyDetl>
      <ReltdPtyDetl ID="CME" Src="C" R="22">
        <Rltnshp Rltnshp="12"/>
      </ReltdPtyDetl>
      <ReltdPtyDetl ID="CBOT" Src="C" R="22">
        <Rltnshp Rltnshp="12"/>
      </ReltdPtyDetl>
    </PtyDetl>
  </PtyDetlListRpt>
</FIXML>

```

C. Trade Sample Messages

a) Trade Submission

a.1 Outright Futures TCR Submission

```

<FIXML>
  <TrdCaptRpt
    RptID="0000001" // Message Identifier
    ExecID2="12345620000929" // Submitter assigned execution id
    TransTyp="0" // New trade
    TrdTyp="1" // Trade Type - Block
    TxnTm="2009-10-27T08:15:23.123-05:00" // Trade submission time
    LastPx="72.99" // Trade price
    QtyTyp="1" // Quantity specified as units
    LastQty="500000"> // Trade quantity (500 X 1000 Barrels)
    <Hdr
      SID="PLTFM" // Sender ID
      SSub="user789" // CME ClearPort® User ID
      TID="CME" // Message destination target exchange
      TSub="CPAPI"/> // Message destination target venue
    <Instrmt
      SecTyp="FUT" // Product type = future
      Exch="NYMEX" // Product exchange
      ID="CL" // Clearing product code
      Src="H" // Clearing assigned this product code
      MMY="200908" // Period code = value date as a string
      TmUnit="Mo"/> // Time Unit = Months (Optional)
    <TrdRegTS
      TS="2009-10-27T08:15:22.000-05:00" // Execution Time
      Typ="1"/>
    <RptSide
      InptSrc="PLTFM" // Trading platform
      Side="1"> // Buying Side
        <Pty ID="660" R="1"/> // CME ClearPort® firm number
        <Pty ID="CustAcctXYZ" R="24"/> // Customer account
        <Pty ID="BKR1" R="30"/> // Broker Code
        <Pty ID="user765" R="62"/> // Broker person id
        <Pty ID="jtrader34" R="36"/> // Trader ID
      </RptSide>
    <RptSide
      InptSrc="PLTFM" // Trading platform
      Side="2"> // Selling Side
        <Pty ID="770" R="1"/> // CME ClearPort® firm number
        <Pty ID="CustAcct123" R="24"/> // Customer account
        <Pty ID="BKR1" R="30"/> // Broker Code
        <Pty ID="user765" R="62"/> // Broker person id
        <Pty ID="jotrader88" R="36"/> // Trader ID
      </RptSide>
    </TrdCaptRpt>
  </FIXML>
  
```

a.2 Outright Options TCR Submission

```

<FIXML>
  <TrdCaptRpt
    RptID="0000001" // Message Identifier
    ExecID2="12345620000929" // Submitter assigned execution id
    TransTyp="0" // New trade
    TrdTyp="2" // Trade Type - EFP
    TxnTm="2009-10-27T08:15:23.123-05:00" // Trade submission time
    LastPx="72.99" // Trade price
    QtyTyp="1" // Quantity specified as contracts
    LastQty="1" > // Trade quantity
    <Hdr
      SID="BRKR" // Sender ID
      SSub="user123" // CME ClearPort® User ID
      TID="CME" // Message destination target exchange
      TSub="CPAPI" /> // Message destination target venue
    <Instrmt
      SecTyp="OOF" // Product type = option
      Exch="NYMEX" // Product exchange
      ID="LN" // Clearing product code
      Src="H" // Clearing assigned this product code
      MMY="200908" // Period code = value date as a string
      PutCall="0"
      StrkPx="9.000" // 9 Dollar Put
      TmUnit="Mo" /> // Time Unit = Months (Optional)
    <Undly
      SecTyp="FUT" // Underlying's Product type = future
      Exch="NYMEX" // Underlying's Product exchange
      ID="NG" // Underlying's Clearing product code
      Src="H" // Clearing assigned this product code
      MMY="200908" />
    <RptSide
      InptSrc="BRKR" // Trading platform
      Side="1" > // Buying Side
      <Pty ID="660" R="1" /> // CME ClearPort® firm number
      <Pty ID="CustAcctXYZ" R="24" /> // Customer account
      <Pty ID="BRKR" R="30" /> // Broker Code
      <Pty ID="user123" R="62" /> // Broker person id
      <Pty ID="jtrader34" R="36" /> // Trader ID
    </RptSide>
    <RptSide
      InptSrc="BRKR" // Trading platform
      Side="2" > // Selling Side
      <Pty ID="770" R="1" /> // CME ClearPort® firm number
      <Pty ID="CustAcct123" R="24" /> // Customer account
      <Pty ID="BRKR" R="30" /> // Broker Code
      <Pty ID="user123" R="62" /> // Broker person id
      <Pty ID="jotrader88" R="36" /> // Trader ID
    </RptSide>
  </TrdCaptRpt>
</FIXML>

```



```
<RptSide
  InptSrc="PLTFM"
  Side="1">
  <Pty ID="660" R="1"/>
  <Pty ID="CustAcctXYZ" R="24"/>
  <Pty ID="BKR1" R="30"/>
  <Pty ID="user765" R="62"/>
  <Pty ID="jtrader34" R="36"/>
</RptSide>
<RptSide
  InptSrc="PLTFM"
  Side="2">
  <Pty ID="770" R="1"/>
  <Pty ID="CustAcct123" R="24"/>
  <Pty ID="BKR1" R="30"/>
  <Pty ID="user765" R="62"/>
  <Pty ID="jotrader88" R="36"/>
</RptSide>
</TrdCaptRpt>
</FIXML>
```

// Trading platform
// Buying Side
// CME ClearPort® firm number
// Customer account
// Broker Code
// Broker person id
// Trader ID

// Trading platform
// Selling Side
// CME ClearPort® firm number
// Customer account
// Broker Code
// Broker person id
// Trader ID

a.4 Multi-leg Options TCR Submission (requesting leg prices)

```

<FIXML>
  <TrdCaptRpt
    RptID="0000001" // Message Identifier
    ExecID2="12345620000929" // Submitter assigned execution id
    TransTyp="0" // New trade
    TrdTyp="2" // Trade Type - EFP
    TxnTm="2009-10-27T08:15:23.123-05:00" // Trade submission time
    LastPx="0.1"> // Diff price
    <Hdr
      SID="BRKR" // Sender ID
      SSub="user123 " // CME ClearPort® User ID
      TID="CME" // Message destination target exchange
      TSub="CPAPI"/> // Message destination target venue
    <Instrmt
      SecTyp="MLEG" // Product type = Multi-leg
      SubTyp="SP" // Strategy Type
      Exch="CME"/> // Product exchange
    <TrdLeg // Trade Leg 1
      QtyTyp="1" // Quantity specified as contracts
      LastQty="100"> // Leg 1 quantity
      <Leg
        ID="ED" // Clearing product code
        Src="H" // Clearing assigned this product code
        MMY="200909" // Period code (expiry date)
        PutCall="0" // Put
        Strk="98.075" // Strike Price
        Side="1" // Buy
        SecTyp="OOF" // Product type = future
        Exch="CME"/> // Product exchange
      <Undlys>
      <Undly
        ID="ED" // Underlying's Clearing product code
        Src="H" // Clearing assigned this product code
        MMY="200909" // Underlying's Period code (expiry date)
        SecTyp="FUT" // Underlying's Product type = future
        Exch="CME"/> // Product exchange
      </Undlys>
    </TrdLeg>
    <TrdLeg // Trade Leg 2
      QtyTyp="1" // Quantity specified as contracts
      LastQty="100"> // Leg 2 quantity
      <Leg
        ID="ED" // Clearing product code
        Src="H" // Clearing assigned this product code
        MMY="200912" // Period code (expiry date)
        PutCall="1" // Call
        Strk="98.075" // Strike Price
        Side="2" // Sell
        SecTyp="OOF" // Product type = future
        Exch="CME"/> // Product exchange
      <Undlys>
      <Undly
        ID="ED" // Underlying's Clearing product code
        Src="H" // Clearing assigned this product code
        MMY="200912" // Underlying's Period code (expiry date)
        SecTyp="FUT" // Underlying's Product type = future
        Exch="CME"/> // Product exchange
      </Undlys>
    </TrdLeg>
  </TrdLeg>

```

```
<RptSide
  InptSrc="BRKR"
  Side="1">
  <Pty ID="660" R="1"/>
  <Pty ID="CustAcctXYZ" R="24"/>
  <Pty ID="BRKR" R="30"/>
  <Pty ID="user123" R="62"/>
  <Pty ID="jtrader34" R="36"/>
</RptSide>
<RptSide
  InptSrc="BRKR"
  Side="2">
  <Pty ID="770" R="1"/>
  <Pty ID="CustAcct123" R="24"/>
  <Pty ID="BRKR" R="30"/>
  <Pty ID="user123" R="62"/>
  <Pty ID="jotrader88" R="36"/>
</RptSide>
</TrdCaptRpt>
</FIXML>
```

// Trading platform
// Selling Side
// CME ClearPort® firm number
// Customer account
// Broker Code
// Broker person id
// Trader ID

// Trading platform
// Selling Side
// CME ClearPort® firm number
// Customer account
// Broker Code
// Broker person id
// Trader ID

b) Trade Acknowledgement

b.1 Outright Futures TCR Ack- *Trade passed preliminary validation* (http only)

```

<FIXML>
  <TrdCaptRptAck
    RptID="0000002" // Message Identifier
    ExecID="987654321" // Unique CME ClearPort® Trade ID
    ExecID2="12345620000929" // Repeat Submitter-assigned execution id
    TrdAckStat="0" // TCR Accepted
    TrdRptStat="4" // Trade Received not yet Processed
    TransTyp="0" // New trade
    TrdTyp="1" // Trade Type - Block
    TxnTm="2009-10-27T08:15:23.123-05:00" // Trade submission time
    TrdDt="2009-10-27" // Date trade Submitted
    BizDt="2009-10-27" // Clearing Business Date
    LastPx="72.99" // Trade price
    QtyTyp="0" // Quantity specified as notional
    LastQty="10000"> // Trade quantity
    <Hdr
      SID="CME" // Sender ID
      SSub="CPAPI" // CME ClearPort® User ID
      TID="PLTFM" // Message destination target exchange
      TSub="user789"/> // Message destination target venue
    <Instrmt
      SecTyp="FUT" // Product type = Futures
      Exch="NYMEX" // Product exchange
      ID="CL" // Clearing product code
      Src="H" // Clearing assigned this product code
      MMY="200908" // Leg 1 quantity
      TmUnit="Mo"/> // Leg 1 price
    <TrdRegTS
      TS="2009-10-27T08:15:22.000-05:00"
      Typ="1"/>
    <RptSide
      InptSrc="PLTFM" // Trading platform
      Side="1"> // Buying Side
        <Pty ID="660" R="1"/> // CME ClearPort® firm number
        <Pty ID="CustAcctXYZ" R="24"/> // Customer account
        <Pty ID="BKR1" R="30"/> // Broker Code
        <Pty ID="user345" R="62"/> // Broker person id
        <Pty ID="jtrader55" R="36"/> // Trader ID
      </RptSide>
    <RptSide
      InptSrc="PLTFM" // Trading platform
      Side="2"> // Selling Side
        <Pty ID="770" R="1"/> // CME ClearPort® firm number
        <Pty ID="CustAcct123" R="24"/> // Customer account
        <Pty ID="BKR1" R="30"/> // Broker Code
        <Pty ID="user345" R="62"/> // Broker person id
        <Pty ID="jotrader77" R="36"/> // Trader ID
      </RptSide>
    </TrdCaptRptAck>
  </FIXML>

```

b.2 Outright Futures TCR Ack- Trade failed preliminary validation

```
<FIXML>
  <TrdCaptRptAck
    RptID="0000002"
    ExecID2="12345620000929"
    TrdAckStat="1" // TCR Rejected
    RejRsn="2"
    RejTxt="Unknown Instrument"
    TransTyp="0"
    TrdTyp="2"
    TxnTm="2009-10-27T08:15:23.123-05:00"
    TrdDt="2009-10-27"
    BizDt="2009-10-27"
    LastPx="72.99"
    QtyTyp="0"
    LastQty="10000">
    <Hdr
      SID="CME"
      SSub="CPAPI "
      TID="BRKR"
      TSub="user123"/>
    <Instrmt
      SecTyp="FUT"
      Exch="NYMEX"
      ID="CL"
      Src="H"
      MMY="200908"
      TmUnit="Mo"/>
    <RptSide
      InptSrc="BRKR"
      Side="1">
      <Pty ID="660" R="1"/>
      <Pty ID="CustAcctXYZ" R="24"/>
      <Pty ID="BRKR" R="30"/>
      <Pty ID="user123" R="62"/>
      <Pty ID="jtrader34" R="36"/>
    </RptSide>
    <RptSide
      InptSrc="BRKR"
      Side="2">
      <Pty ID="770" R="1"/>
      <Pty ID="CustAcct123" R="24"/>
      <Pty ID="BRKR" R="30"/>
      <Pty ID="user123" R="62"/>
      <Pty ID="jotrader88" R="36"/>
    </RptSide>
  </TrdCaptRptAck>
</FIXML>
```

c) Trade Status Report

c.1 Outright Futures TCR Accepted

```

<FIXML>
  <TrdCaptRpt
    RptID="0000002" // Message Identifier
    ExecID="987654321" // Unique CME ClearPort® Trade ID
    ExecID2="12345620000929" // Repeat Submitter-assigned execution id
    TrdRptStat="0" // Trade Accepted
    TransTyp="0" // New trade
    TrdTyp="1" // Trade Type - Block
    TxnTm="2009-10-27T08:15:23.123-05:00" // Trade submission time
    TrdDt="2009-10-27" // Date trade Submitted
    BizDt="2009-10-27" // Clearing Business Date
    LastPx="72.99" // Trade price
    QtyTyp="0" // Quantity specified as notional
    LastQty="10000" // Trade quantity
    <Hdr
      SID="CME" // Sender ID
      SSub="CPAPI " // CME ClearPort® User ID
      TID="PLTFM" // Message destination target exchange
      TSub="user789"/> // Message destination target venue
    <Instrmt
      SecTyp="FUT" // Product type = Futures
      Exch="NYMEX" // Product exchange
      ID="CL" // Clearing product code
      Src="H" // Clearing assigned this product code
      MMY="200908" // Leg 1 quantity
      TmUnit="Mo"/> // Leg 1 price
    <TrdRegTS
      TS="2009-10-27T08:15:22.000-05:00" // Regulatory Time Stamp of the Block Trade
      Typ="1"/>
    <RptSide
      InptSrc="PLTFM" // Trading platform
      InptDev="API " // API Submission via MQ
      CustCpcty="1" // Customer Type Indicator
      Side="1"> // Selling Side
        <Pty ID="660" R="1"/> // CME ClearPort® firm number
        <Pty ID="CustAcctABC" R="24"> // Customer account
        <Sub Typ="26" ID="1"/></Pty> // Customer Origin (2 = House Account)
        <Pty ID="BKR1" R="30"> // Broker Code
        <Sub Typ="5" ID="ABrokers LLC"/></Pty> // Broker Legal Name
        <Pty ID="user765" R="62"> // Broker person id
        <Sub Typ="9" ID="John Broker"/></Pty> // Broker Person Name
        <Pty ID="jtrader3" R="36"> // Trader ID
        <Sub Typ="9" ID="Jeff Trader"/></Pty> // Trader Person Name
      </RptSide>
    <RptSide
      InptSrc="PLTFM" // Trading platform
      InptDev="API " // API Submission via MQ
      CustCpcty="4" // Customer Type Indicator
      Side="2"> // Selling Side
        <Pty ID="770" R="1"/> // CME ClearPort® firm number
        <Pty ID="CustAcctXYZ" R="24"> // Customer account
        <Sub Typ="26" ID="1"/></Pty> // Customer Origin (2 = House Account)
        <Pty ID="BKR2" R="30"> // Broker Code
        <Sub Typ="5" ID="BBrokers LLC"/></Pty> // Broker Legal Name
        <Pty ID="user567" R="62"> // Broker person id
        <Sub Typ="9" ID="Joe Broker"/></Pty> // Broker Person Name
        <Pty ID="jtrader4" R="36"> // Trader ID
        <Sub Typ="9" ID="Jim Trader"/></Pty> // Trader Person Name
      </RptSide>
    </TrdCaptRpt>
  </FIXML>

```

d) Batch Trade Status Report (**http only**)

d.1 Single Batch Response with Multiple TCRs

```

<FIXML>
<Batch>
  <Hdr
    SID="CME" // Sender ID
    SSub="CPAPI " // CME ClearPort® User ID
    TID="PLTFM" // Message destination target exchange
    TSub="user789"/> // Message destination target venue
  <TrdCaptRpt // TrdCaptRpt repeated for each trade
    RptID="0000002" // Message Identifier
    ExecID="987654321" // Unique CME ClearPort® Trade ID
    ExecID2="12345620000929" // Repeat Submitter-assigned execution id
    TrdRptStat="0" // Trade Accepted
    TransTyp="0" // New trade
    TrdTyp="1" // Trade Type - Block
    TxnTm="2009-10-27T08:15:23.123-05:00" // Trade submission time
    TrdDt="2009-10-27" // Date trade Submitted
    BizDt="2009-10-27" // Clearing Business Date
    LastPx="72.99" // Trade price
    QtyTyp="0" // Quantity specified as notional
    LastQty="10000"> // Trade quantity
    <Instrmt
      SecTyp="FUT" // Product type = Futures
      Exch="NYMEX" // Product exchange
      ID="CL" // Clearing product code
      Src="H" // Clearing assigned this product code
      MMY="200910" // Leg 1 quantity
      TmUnit="Mo"/> // Leg 1 price
    <TrdRegTS
      TS="2009-10-27T08:15:22.000-05:00" // Regulatory Time Stamp of the Block Trade
      Typ="1"/>
    <RptSide
      InptSrc="PLTFM" // Trading platform
      InptDev="API" // API Submission via MQ
      CustCpcty="1" // Customer Type Indicator
      Side="1"> // Selling Side
      <Pty ID="660" R="1"/> // CME ClearPort® firm number
      <Pty ID="CustAcctABC" R="24"> // Customer account
      <Sub Typ="26" ID="1"/></Pty> // Customer Origin (2 = House Account)
      <Pty ID="BKR1" R="30"> // Broker Code
      <Sub Typ="5" ID="ABrokers LLC"/></Pty> // Broker Legal Name
      <Pty ID="user765" R="62"> // Broker person id
      <Sub Typ="9" ID="John Broker"/></Pty> // Broker Person Name
      <Pty ID="jtrader3" R="36"> // Trader ID
      <Sub Typ="9" ID="Jeff Trader"/></Pty> // Trader Person Name
    </RptSide>
    <RptSide
      InptSrc="PLTFM" // Trading platform
      InptDev="API" // API Submission via MQ
      CustCpcty="4" // Customer Type Indicator
      Side="2"> // Selling Side
      <Pty ID="770" R="1"/> // CME ClearPort® firm number
      <Pty ID="CustAcctXYZ" R="24"> // Customer account
      <Sub Typ="26" ID="1"/></Pty> // Customer Origin (2 = House Account)
      <Pty ID="BKR2" R="30"> // Broker Code
      <Sub Typ="5" ID="BBrokers LLC"/></Pty> // Broker Legal Name
      <Pty ID="user567" R="62"> // Broker person id
      <Sub Typ="9" ID="Joe Broker"/></Pty> // Broker Person Name
      <Pty ID="jtrader4" R="36"> // Trader ID
      <Sub Typ="9" ID="Jim Trader"/></Pty> // Trader Person Name
    </RptSide>
  </TrdCaptRpt>
  
```

```
<TrdCaptRpt
RptID="0000002"
ExecID="987654321"
ExecID2="12345620000929"
TrdRptStat="0"
TransTyp="0"
TrdTyp="2"
TxnTm="2009-10-27T08:15:23.123-05:00"
TrdDt="2009-10-27"
BizDt="2009-10-27"
LastPx="72.99"
QtyTyp="0"
LastQty="10000">
  <Instrmt
    SecTyp="FUT"
    Exch="NYMEX"
    ID="CL"
    Src="H"
    MMY="200911"
    TmUnit="Mo"/>
  <RptSide
    InptSrc="PLTFM"
    InptDev="API"
    CustCpcty="1"
    Side="1">
    <Pty ID="660" R="1"/>
    <Pty ID="CustAcctABC" R="24">
    <Sub Typ="26" ID="1"/></Pty>
    <Pty ID="BKR1" R="30">
    <Sub Typ="5" ID="ABrokers LLC"/></Pty>
    <Pty ID="user765" R="62">
    <Sub Typ="9" ID="John Broker"/></Pty>
    <Pty ID="jtrader3" R="36">
    <Sub Typ="9" ID="Jeff Trader"/></Pty>
  </RptSide>
  <RptSide
    InptSrc="PLTFM"
    InptDev="API"
    CustCpcty="4"
    Side="2">
    <Pty ID="770" R="1"/>
    <Pty ID="CustAcctXYZ" R="24">
    <Sub Typ="26" ID="1"/></Pty>
    <Pty ID="BKR2" R="30">
    <Sub Typ="5" ID="BBrokers LLC"/></Pty>
    <Pty ID="user567" R="62">
    <Sub Typ="9" ID="Joe Broker"/></Pty>
    <Pty ID="jtrader4" R="36">
    <Sub Typ="9" ID="Jim Trader"/></Pty>
  </RptSide>
</TrdCaptRpt>
```

// Trade Type - EFP

```

<TrdCaptRpt
  RptID="0000002"
  ExecID="987654321"
  ExecID2="12345620000929"
  TrdRptStat="0"
  TransTyp="0"
  TrdTyp="2"
  TxnTm="2009-10-27T08:15:23.123-05:00" // Trade Type - EFP
  TrdDt="2009-10-27"
  BizDt="2009-10-27"
  LastPx="72.99"
  QtyTyp="0"
  LastQty="10000">
  <Instrmt
    SecTyp="FUT"
    Exch="NYMEX"
    ID="CL"
    Src="H"
    MMY="200912"
    TmUnit="Mo"/>
  <RptSide
    InptSrc="PLTFM"
    InptDev="API"
    CustCpcty="1"
    Side="1">
    <Pty ID="660" R="1"/>
    <Pty ID="CustAcctABC" R="24">
    <Sub Typ="26" ID="1"/></Pty>
    <Pty ID="BKR1" R="30">
    <Sub Typ="5" ID="ABrokers LLC"/></Pty>
    <Pty ID="user765" R="62">
    <Sub Typ="9" ID="John Broker"/></Pty>
    <Pty ID="jtrader3" R="36">
    <Sub Typ="9" ID="Jeff Trader"/></Pty>
  </RptSide>
  <RptSide
    InptSrc="PLTFM"
    InptDev="API"
    CustCpcty="4"
    Side="2">
    <Pty ID="770" R="1"/>
    <Pty ID="CustAcctXYZ" R="24">
    <Sub Typ="26" ID="1"/></Pty>
    <Pty ID="BKR2" R="30">
    <Sub Typ="5" ID="BBrokers LLC"/></Pty>
    <Pty ID="user567" R="62">
    <Sub Typ="9" ID="Joe Broker"/></Pty>
    <Pty ID="jtrader4" R="36">
    <Sub Typ="9" ID="Jim Trader"/></Pty>
  </RptSide>
</TrdCaptRpt>
<TrdCaptRpt>
.
.
.
</TrdCaptRpt>
</Batch>
</FIXML>
    
```

// Repeat TrdCaptRpt for each trade that meets the selection criteria.