Futures’ trading is not suitable for all investors, and involves the risk of loss. Futures are a leveraged investment, and because only a percentage of a contract’s value is required to trade, it is possible to lose more than the amount of money deposited for a futures position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles. And only a portion of those funds should be devoted to any one trade because they cannot expect to profit on every trade.

All references to options refer to options on futures.

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All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT, and NYMEX rules. Current rules should be consulted in all cases concerning contract specifications.

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1. Overview

The CME ClearPort® API (application programming interface) offers a robust set of both product and entity reference data, which are required to submit trades to CME ClearPort for clearing.

Obtaining this data through the ClearPort API helps clients ensure required attribute values populate correctly upon trade submission, preventing unnecessary rejections.

- Clients using HTTP or MQ Series as their method of transport can obtain Entity reference data (list of associated accounts, trading and brokerage firm IDs, trader and broker user IDs, etc...) over the ClearPort API.

- Only HTTP users will be able to obtain product reference data over the ClearPort API.


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 **Message Standards**

1.1.1 **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:

<table>
<thead>
<tr>
<th>Version</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>v=&quot;5.0 SP2&quot;</td>
<td>Indicates the version of FIX being used (including Service Pack)</td>
</tr>
<tr>
<td>s=&quot;20090815&quot;</td>
<td>Indicates the release date of the FIXML Schema</td>
</tr>
<tr>
<td>xv=&quot;109&quot;</td>
<td>Indicates the FIX Extension version</td>
</tr>
<tr>
<td>cv=&quot;CME.0001&quot;</td>
<td>Indicates the Custom Application version</td>
</tr>
</tbody>
</table>

1.1.2 **Standard Header for All Messages**

**Component Block- Standard Header for Requests and Submissions**

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>CME Element</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>49</td>
<td>SenderCompID</td>
<td>Required</td>
<td>SID</td>
<td>String</td>
<td>Client Broker Name or Platform Name</td>
<td>Sender Company Identifier. Value will be provided by CME.</td>
</tr>
<tr>
<td>50</td>
<td>SenderSubID</td>
<td>Required</td>
<td>SSub</td>
<td>String</td>
<td>Client User ID</td>
<td>Sender Sub Identifier. Value will be provided by CME.</td>
</tr>
<tr>
<td>56</td>
<td>TargetCompID</td>
<td>Required</td>
<td>TID</td>
<td>String</td>
<td>CME Firm ID</td>
<td>Target Company Identifier Supported Value: CME</td>
</tr>
<tr>
<td>57</td>
<td>TargetSubID</td>
<td>Required</td>
<td>TSub</td>
<td>String</td>
<td>CME Venue ID</td>
<td>Target Sub Identifier Supported Value: CPAPI</td>
</tr>
</tbody>
</table>

**Component Block- Standard Header for Responses**

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>CME Element</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>49</td>
<td>SenderCompID</td>
<td>Required</td>
<td>SID</td>
<td>String</td>
<td>CME Firm ID</td>
<td>Sender Company Identifier Supported Value: CME</td>
</tr>
<tr>
<td>50</td>
<td>SenderSubID</td>
<td>Required</td>
<td>SSub</td>
<td>String</td>
<td>CME Venue ID</td>
<td>Sender Sub Identifier Supported Value: CPAPI</td>
</tr>
<tr>
<td>56</td>
<td>TargetCompID</td>
<td>Required</td>
<td>TID</td>
<td>String</td>
<td>Client Broker Name or Platform Name</td>
<td>Target Company Identifier. Value will be provided by CME.</td>
</tr>
<tr>
<td>57</td>
<td>TargetSubID</td>
<td>Required</td>
<td>TSub</td>
<td>String</td>
<td>Client User ID</td>
<td>Target Sub Identifier. Value will be provided by CME.</td>
</tr>
</tbody>
</table>
1.1.3 Batch Message Response (HTTP Only)

Depending on the selection criteria, Security Definition Requests over HTTP may result in multiple SecDef messages. The ClearPort API handles these types of responses to HTTP clients by encapsulating a single Header plus all repeating messages within FIXML Batch tags.

**Batch Response Example**

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

1.1.4 Malformed Messages

Responses to malformed messages over HTTP 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

```xml
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <BizMsgRej BizRejRsn="3" Txt="unsupported message type">
    <Hdr SID="CME" SSub="CPAPI" TID="BRKR" TSub="user123"/>
  </BizMsgRej>
</FIXML>
```
1.2 User Authentication (HTTP Only)

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

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

```
Authorization: Basic QWxhZGRpbjpvcGVuIHNlc2FtZQ==
```

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, responds to acknowledge a successful login or to convey a logon error. Changing passwords through the API is required. The user connection messaging uses the User Request and User Response messages. Connection will be persisted using cookies.

1.2.1 User Request

Infrastructure – UserManagement

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>CME Element</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>553</td>
<td>Username</td>
<td>Required</td>
<td>Username</td>
<td>String</td>
<td>User Name</td>
<td>Username (login ID) assigned by CME’s Market Operations Technical Support.</td>
</tr>
<tr>
<td>554</td>
<td>Password</td>
<td></td>
<td>Password</td>
<td>String</td>
<td>Password</td>
<td>Password assigned by CME’s Market Operations Technical Support.</td>
</tr>
<tr>
<td>923</td>
<td>UserRequestID</td>
<td>Required</td>
<td>UserReq ID</td>
<td>String</td>
<td></td>
<td>Unique identifier for a User Request</td>
</tr>
<tr>
<td>924</td>
<td>UserRequestType</td>
<td>Required</td>
<td>UserReq Typ</td>
<td>String</td>
<td></td>
<td>Indicates the action required by a User Request Message</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td><strong>Supported Values:</strong></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>1 = Log On User</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>2 = Log Off User</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>3 = Change Password For User</td>
</tr>
</tbody>
</table>
1.2.1.1 Logon Request Sample

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

```xml
<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>
```

1.2.1.2 Logoff Request Sample

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

```xml
<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>
```

1.2.1.3 Change Password Request Sample & Requirements

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

```xml
<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 expire every 90 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.
1.2.2 User Response

The User Response messages deliver user login messages and error messages.

Infrastructure – UserManagement

UserResponse

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>CME Element</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>553</td>
<td>Username</td>
<td>Required</td>
<td>Username</td>
<td>String</td>
<td>User Name</td>
<td>Username (login ID) assigned by CME’s Market Operations Technical Support.</td>
</tr>
<tr>
<td>923</td>
<td>UserRequestID</td>
<td>Required</td>
<td>UserReq ID</td>
<td>String</td>
<td></td>
<td>Request ID associated with the User Request leading to this Response message.</td>
</tr>
<tr>
<td>926</td>
<td>UserStatus</td>
<td>Required</td>
<td>UserStat</td>
<td>Int</td>
<td></td>
<td>Indicates the status of a user</td>
</tr>
<tr>
<td></td>
<td>UserStatusText</td>
<td>Optional</td>
<td>UserStatText</td>
<td>String</td>
<td></td>
<td>A text description associated with a user status.</td>
</tr>
</tbody>
</table>

1.2.2.1 Successful Logon Response Sample

```xml
<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>
```

1.2.2.2 Successful Logoff Response Sample

```xml
<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>
```

1.2.2.3 Successful Password Change Response Sample

```xml
<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>
```
2. **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. The FPRF provides a complete list of all contracts for all products.


HTTP clients can use FPRF or 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 supports the creation of dynamic strike prices for certain options (eligible products are identified by ListMeth="1"), which are available on subsequent downloads.

**Security Definition Requests**

To obtain a complete list of products, futures contracts for a particular product, options series for a particular product, or synthetic spreads (underlying Options on Combos) use the Security Definition Request messages (<SecDefReq>).

**Derivative Security List Requests**

To obtain a list of options strikes for a specific options series, use the Derivative Security List Request messages (<DevSecListReq>).

**Response Messages**

The API provides responses to requests in the form of Security Definitions (<SecDef>) or Derivative Security Lists (<DerivSecList>).
2.1 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:

2.1.1 Request Type Only

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

```xml
<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>
```

2.1.2 Filter by Product Exchange

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

```xml
<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>
```

2.1.3 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.

```xml
<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>
```
2.1.4 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.

```xml
<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>
```

2.2 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:

2.2.1 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.

```xml
<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.

```xml
<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>
```
2.2.2  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" 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" 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>
```
2.3 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:

2.3.1 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">
<Hdr SID="PLTFM" SSub="user789" TID="CME" TSub="CPAPI"/>
<Instrmt Exch="NYMEX" SecTyp="OOF" ID="LN" Src="H"/>
</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">
<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>
<Instrmt Exch="NYMEX" SecTyp="OOC" ID="IA" Src="H"/>
</SecDefReq>
</FIXML>
```

2.3.2 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">
<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>
<Instrmt Exch="NYMEX" SecTyp="OOF" ID="LN" Src="H" MMY="200912"/>
</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">
<Hdr SID="PLTFM" SSub="user789" TID="CME" TSub="CPAPI"/>
<Instrmt Exch="NYMEX" SecTyp="OOF" ID="LN" Src="H" MMY="200912"/>
</SecDefReq>
</FIXML>
```

2.4 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:

2.4.1 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 underlying (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>
```

2.4.2 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>
```
2.5 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 Mult-Leg (Synthetic Underlying) Request
- **CD** = Required for CDS Contract Request

Pre Trade Reports: SecuritiesReferenceData

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>320</td>
<td>SecurityRequestID</td>
<td>P/F/O/M/CD</td>
<td>ReqID</td>
<td>String</td>
<td>12345</td>
<td>Unique ID of a Security Definition Request.</td>
</tr>
<tr>
<td>321</td>
<td>SecurityRequestType</td>
<td>P/F/O/M/CD</td>
<td>ReqTyp</td>
<td>Int</td>
<td>102</td>
<td>Supported Values:</td>
</tr>
</tbody>
</table>

  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.

  106 = Request for all Maturities for a particular CDS product (includes all product family information)
### Component Block - Instrument

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>22</td>
<td>SecurityIDSource</td>
<td>F/O</td>
<td>Src</td>
<td>String</td>
<td>H</td>
<td>Used for specifying source of the Security ID.</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Supported Value: H = Clearing House/ Clearing Organization</td>
</tr>
<tr>
<td>48</td>
<td>SecurityID</td>
<td>F/O</td>
<td>ID</td>
<td>String</td>
<td>CL</td>
<td>Symbol used for identifying the product in CME ClearPort® and in Clearing.</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>If specified on Multi-leg submissions it will be ignored.</td>
</tr>
<tr>
<td>167</td>
<td>SecurityType</td>
<td>P/F/O/M/C/D</td>
<td>SecTyp</td>
<td>String</td>
<td>FUT</td>
<td><strong>Supported Values:</strong></td>
</tr>
<tr>
<td></td>
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<td>FUT = Futures</td>
</tr>
<tr>
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<td></td>
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<td></td>
<td>FWD = Forward</td>
</tr>
<tr>
<td></td>
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<td></td>
<td></td>
<td></td>
<td></td>
<td>IRS = Interest Rate Swap</td>
</tr>
<tr>
<td></td>
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<td></td>
<td></td>
<td></td>
<td></td>
<td>OOF = Option on Future</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>OOC = Option on Combo</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
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<td></td>
<td></td>
<td>MLEG = Multi-Leg</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>OPNT = OTC Privately Negotiated Trade</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>CDS = Credit Default Swap</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td><strong>Supported Values:</strong></td>
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<td></td>
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<td>CME</td>
</tr>
<tr>
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<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>CBT (CBOT)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>NYMEX</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>COMEX</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>DME (Dubai Mercantile Exchange)</td>
</tr>
</tbody>
</table>
2.6  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
- **C** = Present on Contracts (Futures Maturities and Option Series);
- **M** = Present required for Multi-leg (Synthetic Spread) Response;
- **O** = Presence required for Options Trades;
- **FX** = Presence required for FX Products;
- **CD** = Presence required for CDS Products;

Pre Trade Reports: SecuritiesReferenceData

<table>
<thead>
<tr>
<th>SecurityDefinition</th>
<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>→</td>
<td>SecurityDefinition</td>
<td>R</td>
<td>SecDef</td>
<td></td>
<td></td>
<td><strong>MsgType = d</strong></td>
</tr>
<tr>
<td>964</td>
<td></td>
<td>SecurityReportID</td>
<td>R</td>
<td>RptID</td>
<td>Integer</td>
<td>1234</td>
<td>CME ClearPort® will generate this to uniquely identify each response (across the entire platform).</td>
</tr>
<tr>
<td>323</td>
<td></td>
<td>SecurityResponseType</td>
<td>R</td>
<td>RspTyp</td>
<td>Integer</td>
<td>101</td>
<td>Repeats back the unique Request Type number. <strong>Supported Values:</strong></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>100  101  102</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>103  104  105</td>
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<td></td>
<td></td>
<td></td>
<td>106</td>
</tr>
<tr>
<td>320</td>
<td></td>
<td>SecurityRequestID</td>
<td>R</td>
<td>ReqID</td>
<td>String</td>
<td>1234</td>
<td>Repeats back the ReqID the user specifies on the request to uniquely identify and tie together their specific request/response pair.</td>
</tr>
<tr>
<td>560</td>
<td></td>
<td>SecurityRequestResult</td>
<td>R</td>
<td>ReqRslt</td>
<td>Integer</td>
<td>1</td>
<td>Returns feedback based on the request. <strong>Supported Values:</strong></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>0  =  Valid request</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>1  =  Invalid or unsupported request</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>2  =  No instruments found that match selection criteria</td>
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<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>3  =  Not authorized to retrieve instrument data</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>4  =  Instrument data temporarily unavailable</td>
</tr>
<tr>
<td>58</td>
<td></td>
<td>Text</td>
<td>R</td>
<td>Txt</td>
<td>String</td>
<td></td>
<td>Text further explaining the Request Result</td>
</tr>
<tr>
<td>715</td>
<td></td>
<td>ClearingBusinessDate</td>
<td>R</td>
<td>BizDt</td>
<td>Local MktDate</td>
<td>2008-05-17</td>
<td>Clearing date that security definitions are valid for.</td>
</tr>
</tbody>
</table>
## Component Block - Instrument

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req'd</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>48</td>
<td>SecurityID</td>
<td>R</td>
<td>ID</td>
<td>String</td>
<td>CL</td>
<td>Symbol used for identifying the product in CME ClearPort® and in Clearing.</td>
</tr>
<tr>
<td>22</td>
<td>SecurityIDSource</td>
<td>R</td>
<td>Src</td>
<td>String</td>
<td>H</td>
<td>Used for specifying source of the Security ID.</td>
</tr>
<tr>
<td></td>
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<td></td>
<td>Supported Value: H = Clearing House/ Clearing Organization</td>
</tr>
<tr>
<td>200</td>
<td>SecurityMaturity</td>
<td>C</td>
<td>MMY</td>
<td>String</td>
<td>200912</td>
<td>Month and Year of the maturity (used for standardized futures and options).</td>
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<td>MonthYear</td>
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<td></td>
<td></td>
<td>Supported Formats: YYYYMM (i.e. 201003)</td>
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<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>YYYYMMDD (20100323) DAILY</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>YYYYMMwN (201003w1) WEEKLY</td>
</tr>
<tr>
<td>107</td>
<td>SecurityDescription</td>
<td>P</td>
<td>Desc</td>
<td>String</td>
<td>CBOT</td>
<td>Provides a textual description of the product.</td>
</tr>
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<td>Ethanol</td>
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<td>Swap</td>
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<td>167</td>
<td>SecurityType</td>
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<td>IRS = Interest Rate Swap</td>
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<td></td>
<td></td>
<td>OOF = Option on Future Swap</td>
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<td></td>
<td></td>
<td></td>
<td>OOC = Option on Combo Swap</td>
</tr>
<tr>
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<td>MLEG = Multi-Leg</td>
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<tr>
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<td>OPNT = OTC Privately Negotiated Trade</td>
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<td>CDS = Credit Default Swap</td>
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<td>CBT (CBOT)</td>
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<td>---------------------------------------------------------------------------------------------------------------------------------------------</td>
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<tr>
<td>1227</td>
<td>ProductComplex</td>
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<td>ProdCmpl</td>
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<td>Used for identifying the product as part of a high level grouping:</td>
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<td></td>
<td></td>
<td><strong>Supported Values:</strong> AGS = Agricultural, CMEAM = Alternative Markets, CURR = Currencies, ENRGY = Energy, EQUITY = Equities, FIN = Financial, INDX = Index, INT = Interest Rate, METAL = Metals</td>
</tr>
<tr>
<td>TBD</td>
<td>ProductTerm</td>
<td>P</td>
<td>ProdTerm</td>
<td>Integer</td>
<td>1</td>
<td>Used for expressing the Contract listing terms for a product.</td>
</tr>
<tr>
<td></td>
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<td></td>
<td><strong>Supported Values:</strong> 1 = Daily, 2 = Weekly, 3 = Monthly</td>
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<tr>
<td>997</td>
<td>TimeUnit</td>
<td>P</td>
<td>TmUnit</td>
<td>String</td>
<td>Mo</td>
<td>Default time unit for a product.</td>
</tr>
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<td></td>
<td><strong>Supported Values:</strong> H = Hour, Min = Minute, S = Second, D = Day, Wk = Week, Mo = Month, Yr = Year</td>
</tr>
<tr>
<td>996</td>
<td>UnitofMeasure</td>
<td>P</td>
<td>UOM</td>
<td>String</td>
<td>Bbl</td>
<td>Unit of Measure upon which the contract is based.</td>
</tr>
<tr>
<td>TBD</td>
<td>UnitofMeasureCurrency</td>
<td>P</td>
<td>UOMCcy</td>
<td>String</td>
<td>USD</td>
<td>This attribute is only present when UOM=&quot;Ccy&quot;. It contains the three-letter ISO 4217 Currency Code representing the Unit of Measure.</td>
</tr>
<tr>
<td>1147</td>
<td>UnitOfMeasureQty</td>
<td>P</td>
<td>UOMQty</td>
<td>Qty</td>
<td>1</td>
<td>Quantity of the unit of measure on which a single contract is based.</td>
</tr>
<tr>
<td>1191</td>
<td>PriceUnitofMeasure</td>
<td>P</td>
<td>PxUOM</td>
<td>String</td>
<td>IPNT</td>
<td>Used for expressing the UOM of the price if different from the contract.</td>
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<td>TBD</td>
<td>PriceUnitofMeasureCurrency</td>
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<td>PxUOMCcy</td>
<td>String</td>
<td>IPNT</td>
<td>This attribute is only present when PxUOM=&quot;Ccy&quot;. It contains the three-letter ISO 4217 Currency Code representing the Price Unit of Measure.</td>
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<td>1192</td>
<td>PriceUnitOfMeasureQty</td>
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<td>PxUOMQty</td>
<td>Qty</td>
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<td>Used for expressing the UOM Quantity of the price if different from the contract.</td>
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<td>1196</td>
<td>PriceQuoteMethod</td>
<td>P</td>
<td>PxQteMeth</td>
<td>String</td>
<td>STD</td>
<td>Used for indicating whether the price quotation method of the product is Standard (money per</td>
</tr>
<tr>
<td>Tag</td>
<td>Field Name</td>
<td>Req'd</td>
<td>FIXML Element</td>
<td>Data Type</td>
<td>Sample</td>
<td>Description</td>
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<tr>
<td>TBD</td>
<td>PriceQuoteCurrency</td>
<td>P</td>
<td>PxQteCcy</td>
<td>Integer</td>
<td>USD</td>
<td>Currency in which a price is quoted. Implies settle currency.</td>
</tr>
<tr>
<td>969</td>
<td>MinPriceIncrement</td>
<td>P</td>
<td>MinPxIncr</td>
<td>Integer</td>
<td>0.01</td>
<td>Minimum price tick for the specified product.</td>
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<td></td>
<td><strong>Please note</strong>- for products that support variable price ticks, this attribute will not be present.</td>
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<tr>
<td>231</td>
<td>ContractMultiplier</td>
<td>C</td>
<td>Mult</td>
<td>Integer</td>
<td>0.01</td>
<td>Multiplier that converts an actual price to an actual contract value (Cleared contract size). Values will differ on a contract level for electricity products.</td>
</tr>
<tr>
<td>1193</td>
<td>SettlMethod</td>
<td>P</td>
<td>SettlMeth</td>
<td>char</td>
<td>C</td>
<td>Used for indicating whether the product is settled as cash or physical. Supported Values: C = Cash settlement required P = Physical settlement required</td>
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<td>1197</td>
<td>ValuationMethod</td>
<td>P</td>
<td>ValMeth</td>
<td>String</td>
<td>EQTY</td>
<td>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</td>
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<td>1198</td>
<td>ListMethod</td>
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<td>ListMeth</td>
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<td>0</td>
<td>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</td>
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<tr>
<td>1242</td>
<td>FlexProductEligibilityIndicator</td>
<td>O</td>
<td>FlexProdElig</td>
<td>String</td>
<td>N</td>
<td>Indicates whether or not an Options product supports the creation of flexible securities Supported Values: Y = Yes N = No</td>
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<tr>
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<td>FlexibleIndicator</td>
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<td>FlexInd</td>
<td>String</td>
<td>N</td>
<td>Used for indicating a Product level information, is defined using flexible terms. Supported Values:</td>
</tr>
</tbody>
</table>

Support Values:
- **STD** = Standard, money per unit of a physical
- **INX** = Index
- **INT** = Interest rate Index
- **PCTPAR** = Percent of Par

Please note- for products that support variable price ticks, this attribute will not be present.
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<thead>
<tr>
<th>Tag</th>
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<th>Req'd</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
</table>
| 965  | SecurityStatus | C     | Status        | Integer   | 1            | Y = Yes  
N = No  
Used for specifying whether the contract is Active or Inactive.  
**Supported Values:**  
1 = Active  
2 = Inactive |
| 541  | MaturityDate   | C     | MatDt         | Date      | 2009-12-22   | Date the specified contract expires (last settlement date).  
**Supported Format:**  
YYYY-MM-DD |
### Component Block- Instrument/AltID

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<td>AltIDSrc</td>
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<td>104 = RedCode (will only appear for Redcode firms)</td>
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<td>105 = Reference Obligation</td>
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<td>106 = Pair Clip</td>
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<tr>
<td>TBD</td>
<td>Security Alt ID</td>
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<td>Alternate ID</td>
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### Component Block- Instrument/EventGroup

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<td>EventTyp</td>
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<td>Code to represent the type of event.</td>
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<td>5  = First Eligible Trade Date</td>
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<td>7  = Last Eligible Trade Date</td>
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<td>9  = Swap End Date CDS</td>
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<td>111 = Prev. Unadjusted Coupon (CDS)</td>
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<td>112 = Prev-Prev. Unadjusted Coupon (CDS)</td>
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<td>866</td>
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<td>Dt</td>
<td>Date</td>
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<td>Date of event</td>
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## Component Block - InstrumentExtension/Attribute

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<td>871</td>
<td>InstrAttribType</td>
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<td>Typ</td>
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<td>24 = Eligible Trade Types</td>
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<td>25 = Denominator</td>
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<td>26 = Numerator</td>
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<td>29 = Tradable Indicator</td>
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<td>30 = TAS eligible Trade Type</td>
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<td>108 = Alternate Time Unit</td>
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<td>872</td>
<td>InstrAttribValue</td>
<td>P</td>
<td>Val</td>
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<td>Actual values for each InstrAttribType.</td>
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<td><strong>Typ 24 and Typ 30</strong> (repeating)</td>
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<td>Val=1 (Block)</td>
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<td>Val=2 (EFR)</td>
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<td>Val=12 (EFS/EOO)</td>
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<td>Val=22 (OPNT)</td>
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<td>Val=23 (SUB)</td>
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<td><strong>Typ 25</strong> (fractional indicator)</td>
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<td>Val=1 (non-fractional)</td>
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<td>Val&gt;1 (fractional product)</td>
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<td><strong>Typ 26</strong> (present if fractional)</td>
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<td>Val=integer</td>
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<td><strong>Typ 29</strong></td>
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<td>Val=Y (product is tradable)</td>
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<td>Val=N (product is not tradable)</td>
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<td><strong>Typ 108</strong> (additional Time Unit)</td>
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<td>I = Index</td>
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<td>S = Single Name</td>
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<td>MM = Modified Mod Restucturing</td>
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</tbody>
</table>
| TBD   | Instrmt-Srty       | CD    | Snrty         | String    | SR       | **Supported Values:**
|       |                    |       |               |           |          | SR = Senior                                      |
|       |                    |       |               |           |          | SB = Subordinated                                |
| TBD   | Instrm-SubTyp      | CD    | SubTyp        | String    | I        | **Supported Values:**
|       |                    |       |               |           |          | I = Index                                        |
|       |                    |       |               |           |          | S = Single Name                                  |
| TBD   | Instrm-SecGrp      | CD    | SecGrp        | String    | I        | **Supported Values:**
|       |                    |       |               |           |          | IG = Investment Grade                           |
|       |                    |       |               |           |          | HY = High Yield                                  |
| TBD   | Coupon Rate        | CD    | CpnRt         | String    | 1        | **Supported Values:**
|       |                    |       |               |           |          | 1 = 1%                                           |
|       |                    |       |               |           |          | 5 = 5%                                           |
| TBD   | Coupon Payment     | CD    | CpnPmt        | String    | 2012-06-20 | **Supported Values:**
|       |                    |       |               |           |          | YYYY-MM-DD                                       |
| TBD   | Interest Accrual   | CD    | IntAcrl       | String    | 2012-06-20 | **Supported Values:**
|       |                    |       |               |           |          | YYYY-MM-DD                                       |
## Component Block - ProdClsfnGrp

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<td>Weather*</td>
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<tr>
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<td></td>
<td>* More Product Groups will be added as the ClearPort Product Exchange is expanded.</td>
</tr>
<tr>
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<td>7</td>
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* More Product Groups will be added as the ClearPort Product Exchange is expanded.
### Component Block - UnderlyingInstrument

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<td>CL</td>
<td>Symbol used for identifying the product in CME ClearPort® and in Clearing.</td>
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<td>Src</td>
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<td>Used for specifying source of the Underlying Security ID.</td>
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<td>String</td>
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<tr>
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<td>DME (Dubai Mercantile Exchange)</td>
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### Component Instrument Leg

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<td>YYYYMM (i.e. 201003)</td>
</tr>
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</tr>
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<td>$OOF$ = Option on Future</td>
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<td>$OOC$ = Option on Combo</td>
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<tr>
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<td>(symbol may clash).</td>
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<td>The ratio of quantity for this</td>
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<td>individual leg relative to the</td>
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<td>entire multileg security</td>
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<td>M</td>
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<td>Indicates whether this is leg is</td>
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<tr>
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<td>bought or sold (from the buyer’s</td>
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<td>1 = Buy</td>
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<td>2 = Sell</td>
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</table>
2.7 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:

2.7.1 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>
```

2.7.2 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>
```
2.8 Option Strikes Request Specification

Req'd Definitions:

\[ R = \text{Required for all Options Strike Requests}; \quad S = \text{Supported for Options Strike Check}; \]

Pre Trade Reports: SecuritiesReferenceData

### Derivative Security List Request

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<tr>
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<th>FIXML Element</th>
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<th>Sample</th>
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<td>DerivSecListReq</td>
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<td>320</td>
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<td>R</td>
<td>ReqID</td>
<td>String</td>
<td>12345</td>
<td>Unique ID of a Security Definition Request.</td>
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### Component Block- DerivativeInstrument

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<td>DerivativeInstrmt</td>
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<td>ID</td>
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<td>CL</td>
<td>Symbol used for identifying the product in CME ClearPort® and in Clearing.</td>
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<td>H = Clearing House/ Clearing Organization</td>
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<td>FUT = Futures</td>
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<td></td>
<td>OOF = Option on Future</td>
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<td></td>
<td>OOC = Option on Combo</td>
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<td>MLEG = Multi-Leg</td>
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<td>MMY</td>
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<td>200912</td>
<td>Month and Year of the maturity (used for standardized futures and options).</td>
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<td>YYYYMMDD (20100323) DAILY</td>
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<td>DME (Dubai Mercantile Exchange)</td>
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</tbody>
</table>
2.9  Option Strikes Response Specification

For sample DerivSecList response messages see Appendix A.

Req’d Definitions:

\[ R = \text{Present on Options Strike Responses}; \]

Pre Trade Reports: SecuritiesReferenceData

### DerivativeSecurityList

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<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
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<td>964</td>
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<td>R</td>
<td>RptID</td>
<td>Integer</td>
<td>1234</td>
<td>CME ClearPort® will generate this to uniquely identify each response (across the entire platform).</td>
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<tr>
<td>560</td>
<td>SecurityRequestResult</td>
<td>R</td>
<td>ReqRslt</td>
<td>Integer</td>
<td>1</td>
<td>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</td>
</tr>
<tr>
<td>58</td>
<td>Text</td>
<td>R</td>
<td>Txt</td>
<td>String</td>
<td></td>
<td>Text further explaining the Request Result.</td>
</tr>
<tr>
<td>320</td>
<td>SecurityRequestID</td>
<td>R</td>
<td>ReqID</td>
<td>String</td>
<td>1234</td>
<td>Repeats back the ReqID the user specifies on the request to uniquely identify and tie together their specific request/response pair.</td>
</tr>
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<td>ClearingBusinessDate</td>
<td>R</td>
<td>BizDt</td>
<td>LocalMktDate</td>
<td>2008-05-17</td>
<td>Clearing date for which security definitions are valid.</td>
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## Component Block - UnderlyingInstrument

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<th>Sample</th>
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<td>CL</td>
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</tr>
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<td>Supported Values: FUT = Futures FWD = Forward MLEG = Multi-Leg</td>
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<td>Month Year</td>
<td>200912</td>
<td>Month and Year of the underlying contract’s maturity in YYYYMM format. Supported Formats: YYYYMM (i.e. 201003) YYYYMMDD (20100323) DAILY YYYYMMwN (201003w1) WEEKLY</td>
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## Component Block - DerivativeInstrument

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<thead>
<tr>
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<td>FUT = Futures</td>
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<td>FWD = Forward</td>
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<td>OOF = Option on Future</td>
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<td>OOC = Option on Combo</td>
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<td>MLEG = Multi-Leg</td>
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<td>(symbol may clash).</td>
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<td>Mo - Default time unit for a product.</td>
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<td>H = Hour</td>
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<td>S = Second</td>
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<td>Mo = Month</td>
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<td>Yr = Year</td>
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<tr>
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<td>Bbl - Unit of Measure upon which the contract is based.</td>
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<td></td>
<td>UOMCcy</td>
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<td>USD - This attribute is only present when UOM=“Ccy”. It contains the three-letter ISO 4217 Currency Code representing the Unit of Measure.</td>
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<tr>
<td>1147</td>
<td>UnitOfMeasureQty</td>
<td>R</td>
<td>Qty 1 - Quantity of the unit of measure on which a single contract is based.</td>
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<td>Type</td>
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<td>Used for expressing the UOM of the price if different from the contract.</td>
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<tr>
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<td>Used for expressing the UOM Quantity of the price if different from the contract.</td>
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<td>PriceQuoteMethod</td>
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<td>Used for indicating whether the price quotation method of the product is Standard (money per unit of physical) or Index.</td>
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<td>PriceQuoteCurrency</td>
<td>R</td>
<td>Currency in which a price is quoted. Implies settle currency.</td>
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<td>MinPriceIncrement</td>
<td>R</td>
<td>Minimum price tick for the specified product.</td>
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<td>ContractMultiplier</td>
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<td>Multiplier that converts an actual price to an actual contract value. (Cleared contract size).</td>
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<tr>
<td>SettlMethod</td>
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<td>Used for indicating whether to product is settled as cash or physical.</td>
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<td>ValuationMethod</td>
<td>R</td>
<td>Used for indicating valuation method of futures.</td>
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<td>ListMethod</td>
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<td>Used for indicating whether contracts are pre-listed only or can also be defined via user request.</td>
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</table>

**Supported Values:**
- STD = Standard, money per unit of a physical
- INX = Index
- PCTPAR = Percent of Par
- C = Cash settlement required
- P = Physical settlement required
- EQTY = premium style
- FUT = futures style mark-to-market
- FUTDA = futures style with an attached cash adjustment
- 0 = pre-listed only
- 1 = user requested
### FlexibleIndicator

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<td>Used for indicating an Options Series is defined using flexible terms.</td>
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<td>Y = Yes</td>
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<td>N = No</td>
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<td>Used for specifying whether the product is Active or Inactive.</td>
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<td>MaturityDate</td>
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<td>MatDt</td>
<td>Date</td>
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<td>Date the specified contract expires (last settlement date).</td>
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<td><strong>Supported Format = YYYY-MM-DD</strong></td>
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### Component Block- DerivativeEventsGrp

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<td>5 = First Eligible Trade Date</td>
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<td>7 = Last Eligible Trade Date</td>
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<td>105 = Last EFP Date</td>
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<td>106 = First TAS Date</td>
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<td>107 = Last TAS Date</td>
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<td>Date</td>
<td>2009-11-05</td>
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Component Block - DerivativeInstrumentAttribute

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<td>Typ</td>
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<td>24  = Eligible Trade Types</td>
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<td>25  = Denominator</td>
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<td>26  = Numerator</td>
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<td>29  = Tradable Indicator</td>
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<td>30  = TAS eligible Trade Type</td>
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<td>108 = Alternate Time Unit</td>
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</table>

| 872 | DerivativeInstrAttrib Value | R     | Attrb         | Val       | 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)

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<tbody>
<tr>
<td>202</td>
<td>StrikePrice</td>
<td>R</td>
<td>StrkPx</td>
<td>Price</td>
<td>0.01</td>
<td>The strike price of the contract.</td>
</tr>
<tr>
<td>201</td>
<td>PutOrCall</td>
<td>R</td>
<td>PutCall</td>
<td>Date</td>
<td>0</td>
<td><strong>Supported Values:</strong></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>0 = Put</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>1 = Call</td>
</tr>
</tbody>
</table>
3. 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, the Trading Firms their firm is associated with, or the traders for a particular Trading Firm.

Party Entitlement Requests

HTTP and MQ Series clients can send a FIXML Party Entitlement Request (<PtyEntlmntReq> 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

The API provides responses to Entity Data requests in the form of FIXML Party Detail List Reports (<PtyDetListRpt> messages) or FIXML Party Entitlement Reports (<PtyEntlmntRpt> messages).

Note: Account IDs are only unique per 3-digit ClearPort® Firm Number. Firms can potentially 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).
3.1 Account Request

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

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

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.

```xml
<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="24"/>
  </PtyDetListReq>
</FIXML>
```

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

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.

```xml
<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="24"/>
  </PtyDetListReq>
</FIXML>
```

3.1.3 Active Traders can request a list of all Accounts for which they are permitted to submit deals (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.

```xml
<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="24"/>
  </PtyDetListReq>
</FIXML>
```
3.1.4 Platforms can submit, on behalf of a related Broker, Asset Manager, or Active Trader, a request for all Accounts for which they are permitted to submit deals.

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">
  <PtyDetListReq ReqID="123437">
    <Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_BKR" R="30"/>
    <ReqR R="24"/>
  </PtyDetListReq>
</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">
  <PtyDetListReq ReqID="123437">
    <Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_ASMGR" R="7"/>
    <ReqR R="24"/>
  </PtyDetListReq>
</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">
  <PtyDetListReq ReqID="123437">
    <Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
    <ReqPty ID="RCAF_TRD1" R="7"/>
    <ReqR R="24"/>
  </PtyDetListReq>
</FIXML>
3.2 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.

3.2.1 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 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>
```

3.2.3 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="rcaf2" 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>
```
3.2.4 Platforms can submit, on behalf of a related Broker, Asset Manager, 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).

```xml
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtrntnMntReq 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"/>
</PtrntnMntReq>
</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).

```xml
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtrntnMntReq 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"/>
</PtrntnMntReq>
</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).

```xml
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
<PtrntnMntReq 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"/>
</PtrntnMntReq>
</FIXML>
```
3.3  Products by Account Request

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

3.3.1  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.

```xml
<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"/>
    <Pty ID="RCACCT1" R="24"/>
    <InstrmtScope Oper="1" Exch="NYMEX"/>
  </PtyEntlmntReq>
</FIXML>
```

3.3.2  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.

```xml
<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>
```

3.3.3  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.

```xml
<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>
```
3.3.4 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.

```xml
<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"/>
    <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.

```xml
<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"/>
    <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.

```xml
<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"/>
    <Pty ID="RCACCT2" R="24"/>
    <InstrmtScope Oper="1" Exch="NYMEX"/>
  </PtyEntlmntReq>
</FIXML>
```
3.4 Trading Firm Request

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

3.4.1 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.

```xml
<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="7"/>
  </PtyDetlListReq>
</FIXML>
```

3.4.2 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.

```xml
<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="7"/>
  </PtyDetlListReq>
</FIXML>
```

3.4.3 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.

```xml
<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="7"/>
  </PtyDetlListReq>
</FIXML>
```
3.4.4 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">
<PtyDetListReq ReqID="123437">
<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
<ReqPty ID="RCAF_BRKR" R="30"/>
<ReqR R="7"/>
</PtyDetListReq>
</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">
<PtyDetListReq ReqID="123437">
<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
<ReqPty ID="RCAF_ASMGR" R="7"/>
<ReqR R="7"/>
</PtyDetListReq>
</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">
<PtyDetListReq ReqID="123437">
<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
<ReqPty ID="RCAF_TRD1" R="7"/>
<ReqR R="7"/>
</PtyDetListReq>
</FIXML>
```

3.5 Counterparty Firms Request

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

3.5.1 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">
<PtyEntmtntReq 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"/>
</PtyEntmtntReq>
```
3.5.2 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").

```xml
<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>
```

3.5.3 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").

```xml
<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>
```
3.5.4 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").

```xml
<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").

```xml
<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").

```xml
<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>
```
3.6 **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.

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

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.

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

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

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.

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

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

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.

```xml
<FIXML v="5.0 SP2" sv="109" sv="20090815" cv="CME.0001">
    <PtyDetlListReq ReqID="123437">
        <Hdr SID="RCT2" SSub="rcaf2" TID="CME" TSub="CPAPI"/>
        <ReqPty ID="RCAF_TRD2" R="7"/>
        <ReqR R="1"/>
    </PtyDetlListReq>
</FIXML>
```
3.6.4 Platforms can submit, on behalf of an assigned Broker, Asset Manager, or Active Trading Firm, a request for a list of all ClearPort Firms with whom they are associated.

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.

```xml
<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"/>
    <ReqR R="1"/>
  </PtyDetListReq>
</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.

```xml
<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"/>
    <ReqR R="1"/>
  </PtyDetListReq>
</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.

```xml
<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_TRD1" R="7"/>
    <ReqR R="1"/>
  </PtyDetListReq>
</FIXML>
```
3.7  **Trader User Request**

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

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

Brokers submit requests 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.

```xml
<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"/>
    <Pty ID="RCAF_TRD2" R="7"/>
    <ReqR R="36"/>
  </PtyDetlListReq>
</FIXML>
```

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

Asset Managers submit requests 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.

```xml
<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"/>
    <Pty ID="RCAF_TRD2" R="7"/>
    <ReqR R="36"/>
  </PtyDetlListReq>
</FIXML>
```

3.7.3  **Active Trader firms can request a list of users at their Trading Firm.**

Active Trader firms submit requests 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.

```xml
<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"/>
    <Pty ID="RCAF_TRD2" R="7"/>
    <ReqR R="36"/>
  </PtyDetlListReq>
</FIXML>
```
3.7.4 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.

```xml
<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.

```xml
<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.

```xml
<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>
```
3.8 Broker User Request

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

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

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.

```xml
<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.

```xml
<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>
```
3.9 **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**

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>320</td>
<td>PartyDetailsListRequestID</td>
<td>R</td>
<td>ReqID</td>
<td>String</td>
<td>HT1234</td>
<td>Unique identifier for Party Details List Request.</td>
</tr>
</tbody>
</table>

**Component Block- RequestingPartyGroup**

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>448</td>
<td>PartyID</td>
<td>R</td>
<td>ID</td>
<td>String</td>
<td>A10010</td>
<td>Specific value for a specified Party Role.</td>
</tr>
</tbody>
</table>
| 452 | PartyRole | R | R | Int | 24 | Indicates the party for which the request is being made. Required on Party Detail List requests: 

- 7 = Trading Firm/Asset Manager Firm ID
- 30 = Broker Firm ID |

**Component Block- RequestedPartyGroup**

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>448</td>
<td>PartyID</td>
<td>U</td>
<td>ID</td>
<td>String</td>
<td>A10010</td>
<td>Specific value for a specified Party Role.</td>
</tr>
</tbody>
</table>
| 452 | PartyRole | 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

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req'd</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>→</td>
<td>Component: RequestedPartyRoleGroup</td>
<td></td>
<td>ReqR</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>1509</td>
<td>RequestedPartyRole</td>
<td>R</td>
<td>R</td>
<td>Int</td>
<td>24</td>
<td>Indicates the role of the parties being requested.</td>
</tr>
</tbody>
</table>

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
### 3.10 Party Detail List Response Specification

For sample PtyDetListRpt response messages see Appendix B.

**Req’d Definitions:**

- **R** = Present on All Responses;
- **F** = Required on Trading Firm ID Responses;
- **T** = Required on Trader User ID Responses
- **B** = Required on Broker User ID Responses

#### Pre Trade Reports: PartiesReferenceData

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>→</td>
<td>Party Detail List Report</td>
<td>PtyDetListRpt</td>
<td>MsgType = CG</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>964</td>
<td>ReportID</td>
<td>R</td>
<td>RptID</td>
<td>Int</td>
<td>1234</td>
<td>CME ClearPort® generates this to uniquely identify each response (across the entire platform).</td>
</tr>
<tr>
<td>320</td>
<td>RequestID</td>
<td>R</td>
<td>ReqID</td>
<td>String</td>
<td>1234</td>
<td>Repeats back the ReqID the user specifies on the request to uniquely identify and tie together their specific request/response pair.</td>
</tr>
<tr>
<td>560</td>
<td>RequestResult</td>
<td>R</td>
<td>ReqRsIt</td>
<td>Int</td>
<td>1</td>
<td>Returns feedback based on the request.</td>
</tr>
</tbody>
</table>

**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       | R    | Txt          | String    |        | Text further explaining the Request Result. |
## Component Block - PartyDetailGrp (repeating)

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req'd</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>→</td>
<td>Component: PartyDetail</td>
<td></td>
<td>PtyDetl</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>448</td>
<td>PartyID</td>
<td>R</td>
<td>ID</td>
<td>String</td>
<td>A10010</td>
<td>Value for a specified Party Role.</td>
</tr>
</tbody>
</table>
| 22  | PartyIDSource | R   | Src           | String    | C      | Used for specifying source of the Party ID.  

**Supported Value:**  
C = Generally accepted market participant identifier

| 452 | PartyRole | R | 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

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req'd</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>→</td>
<td>Component: PartyDetail/PtySubGrp</td>
<td></td>
<td>PtyDetl/Sub</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>523</td>
<td>PartySubID</td>
<td>F/T/B</td>
<td>ID</td>
<td>String</td>
<td>A10010</td>
<td>Value for a specified Sub ID Typ.</td>
</tr>
</tbody>
</table>
| 803 | PartySubIDType | F/T/B | 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)

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

### Component Block - PartyDetailGrp/RelatedPartyDetailGrp/PtySubGrp

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

### Component Block - PartyDetailGrp/RelatedPartyGrp/Relationship

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req'd</th>
<th>FIXML Element</th>
<th>DataType</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Component: Party Relationship Group</td>
<td></td>
<td>ReltdPtyDetl/ Rltnshp</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>1515</td>
<td>PartyRelationship</td>
<td>R</td>
<td>Rltnshp</td>
<td>Int</td>
<td>A10010</td>
<td>Indicates the relationship between the defined party and the related party.</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>See Relationship Matrix for list of applicable Relationship Types.</td>
</tr>
</tbody>
</table>
3.11 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

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req'd</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>→</td>
<td>PartyEntlmntRequest</td>
<td></td>
<td>PtyEntlmntReq</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>320</td>
<td>RequestID</td>
<td>R</td>
<td>ReqID</td>
<td>String</td>
<td>HT12345</td>
<td>Unique identifier for Party Details List Request.</td>
</tr>
</tbody>
</table>

Component Block- RequestingPartyGroup

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

Component Block- RequestedPartyGroup

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
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<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>→</td>
<td>Component: Parties</td>
<td></td>
<td>Pty</td>
<td></td>
<td>A10010</td>
<td>Specific value for a specified Party Role.</td>
</tr>
<tr>
<td>448</td>
<td>PartyID</td>
<td>P</td>
<td>ID</td>
<td>String</td>
<td>A10010</td>
<td>Specific value for a specified Party Role.</td>
</tr>
<tr>
<td>452</td>
<td>PartyRole</td>
<td>P</td>
<td>R</td>
<td>Int</td>
<td>24</td>
<td>Indicates the source of the parties being requested.</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Supported on Party Detail List requests:</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>24 = Account ID</td>
</tr>
</tbody>
</table>
## Component Block- RequestedPartyRoleGroup

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>→</td>
<td><strong>Component: RequestedPartyRoleGroup</strong></td>
<td>ReqR</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
| 1509 | RequestedPartyRole       | A     | 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

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>→</td>
<td><strong>Component: InstrmtScope</strong></td>
<td>InstrmtScope</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
| TBD  | Operation                | A     | Oper          | Int       | 1      | Always required when InstrmtScope is used:  
  1 = Include |
| 48   | SecurityID               | A     | ID            | String    | CL     | Symbol used for identifying the product in CME ClearPort® and in Clearing. |
| 22   | SecurityIDSource         | A     | Src           | String    | H      | Used for specifying source of the Security ID.  
  Supported Value:  
  H = Clearing House/ Clearing Organization |
| 167  | SecurityType             | A     | SecTyp        | String    |        | **Supported Values:**  
  FUT = Future  
  FWD = Forward  
  CDS = Credit Default Swap  
  IRS = Interest Rate Swap  
  OOF = Option on Future  
  OPT = Option (General)  
  OOC = Option on Combo  
  MLEG = Multi-Leg |
  **Supported Values:**  
  CME  
  CBT (CBOT)  
  NYMEX  
  COMEX  
  DME (Dubai Mercantile Exchange)  
  CMD (Credit Default Swap Exch.) |
3.12 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

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

<table>
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<tr>
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<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>➔</td>
<td>Component:</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Party Entitlement</td>
<td></td>
<td>PtyEntlmnt</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

### Component Block- PartyEntitlementGrp/PartyDetailGrp (repeating)

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

### Component Block- PartyEntitlementGrp/PartyDetailGrp /PartySubGrp

<table>
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<th>Req’d</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>➔</td>
<td>Component:</td>
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<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Party Detail/</td>
<td></td>
<td>PtyDetl</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Party Sub Group</td>
<td></td>
<td>Sub</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>523</td>
<td>PartySubID</td>
<td>C</td>
<td>ID</td>
<td>String</td>
<td>Firm Name</td>
<td>Value for a specified Party Role.</td>
</tr>
<tr>
<td>803</td>
<td>PartySubIDType</td>
<td>C</td>
<td>Typ</td>
<td>Int</td>
<td>5</td>
<td>Indicates the actual name of the related party being defined.</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Supported on Party Detail List Responses:</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>5 = Legal Name of the Firm</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
### Component Block-PartyEntitlementGrp/PartyDetailGrp/RelatedPartyDetailGrp (repeating)

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td><strong>Component: Related Party Detail</strong></td>
<td></td>
<td>ReltdPtyDetl</td>
<td></td>
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<td></td>
</tr>
<tr>
<td>1563</td>
<td>RelatedPartyID</td>
<td>A</td>
<td>ID</td>
<td>String</td>
<td>A0010</td>
<td>Specific value for a specified related Party Role.</td>
</tr>
<tr>
<td>22</td>
<td>PartyIDSource</td>
<td>A</td>
<td>Src</td>
<td>String</td>
<td>C</td>
<td>Used for specifying source of the Party ID.</td>
</tr>
<tr>
<td></td>
<td><strong>Supported Value:</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>C = Generally accepted market participant identifier</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>1565</td>
<td>RelatedPartyRole</td>
<td>A</td>
<td>R</td>
<td>Int</td>
<td>24</td>
<td>Indicates the role of the related parties being defined.</td>
</tr>
<tr>
<td></td>
<td><strong>Supported on Party Detail List Responses:</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>1 = Clearport (Clearing) Firm</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>7 = Trading Firm/Asset Manager Firm ID</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>30 = Broker Firm ID</td>
<td></td>
<td></td>
<td></td>
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</tr>
</tbody>
</table>

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

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td><strong>Component: Related Party Detail- Party Relationship</strong></td>
<td></td>
<td>ReltdPtyDetl/Rltnshp</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>1515</td>
<td>PartyRelationship</td>
<td>A</td>
<td>Rltnshp</td>
<td>Int</td>
<td>A0010</td>
<td>Indicates the relationship between the defined party and the related party.</td>
</tr>
<tr>
<td></td>
<td><strong>See Relationship Matrix for list of applicable Relationship Types.</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

### Component Block- PartyEntitlementGrp/EntitlementGrp

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td><strong>Component: Entitlement</strong></td>
<td></td>
<td>Entlmnt</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>TBD</td>
<td>Type</td>
<td>R</td>
<td>Typ</td>
<td>Int</td>
<td>0</td>
<td><strong>Supported Value:</strong></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>0 = Trade</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Indicates the Entitlements block is used to define what can trade.</td>
</tr>
<tr>
<td>TBD</td>
<td>Indicator</td>
<td>R</td>
<td>Ind</td>
<td>String</td>
<td>Y</td>
<td><strong>Supported Value:</strong></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Y = Yes</td>
</tr>
</tbody>
</table>
Indicates the Account or Firm is entitled to the following products or group of products.

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

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>FIXML Element</th>
<th>Data Type</th>
<th>Sample</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>→</td>
<td>Component: InstrmtScope</td>
<td></td>
<td>InstrmtScope</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>TBD</td>
<td>Operation</td>
<td>R</td>
<td>Oper</td>
<td>Int</td>
<td>1</td>
<td>Supported Value: 1 = Include</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Always required when InstrmtScope is used.</td>
</tr>
<tr>
<td>48</td>
<td>SecurityID</td>
<td>R</td>
<td>ID</td>
<td>String</td>
<td>CL</td>
<td>Symbol used for identifying the product in CME ClearPort® and in Clearing.</td>
</tr>
<tr>
<td>22</td>
<td>SecurityIDSource</td>
<td>R</td>
<td>Src</td>
<td>String</td>
<td>H</td>
<td>Used for specifying source of the Security ID.</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Supported Value: H = Clearing House/ Clearing Organization</td>
</tr>
<tr>
<td>167</td>
<td>SecurityType</td>
<td>R</td>
<td>SecTyp</td>
<td>String</td>
<td>FUT</td>
<td>Supported Values: FUT = Future, FWD = Forward, CDS = Credit Default Swap, IRS = Interest Rate Swap, OOF = Option on Future, OPT = Option (General), OOC = Option on Combo, MLEG = Multi-Leg</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Supported Values: CME, CBT (CBOT), NYMEX, COMEX, DME (Dubai Mercantile Exchange), CMD (Credit Default Swap Exch.)</td>
</tr>
</tbody>
</table>
### 3.13 Relationship Type Matrix

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

<table>
<thead>
<tr>
<th>Party Relationship</th>
<th>Defined Party (PtyDetl)</th>
<th>Related Party (ReltdPtyDetl)</th>
</tr>
</thead>
<tbody>
<tr>
<td>1 - Clears for</td>
<td>ClearPort Clearing Firm (Role 1)</td>
<td>Active Trading Firm (Role 7)</td>
</tr>
<tr>
<td>2 - Clears through</td>
<td>Account (Role 24) Trading Firm (Role 7)</td>
<td>ClearPort Clearing Firm (Role 1)</td>
</tr>
<tr>
<td>6 – Sponsored by</td>
<td>Broker User (Role 62) Trader User (Role 36)</td>
<td>Brokerage Firm (Role 30) Trading Firm (Role 7) Active Trading Firm (Role 7)</td>
</tr>
<tr>
<td>12 - Participant of marketplace</td>
<td>Broker User (Role 62) Trader User (Role 36)</td>
<td>Exchange (Role 22)</td>
</tr>
<tr>
<td>22 - Brokers trade through (is brokered by)</td>
<td>Account (Role 24) Trading Firm (Role 7)</td>
<td>Brokerage Firm (Role 30)</td>
</tr>
<tr>
<td>25 - Approves of</td>
<td>ClearPort Clearing Firm (Role 1)</td>
<td>Brokerage Firm (Role 30) Asset Management Firm (Role 7)</td>
</tr>
<tr>
<td>32 - Controlled by</td>
<td>Account (Role 24) Trading Firm (Role 7)</td>
<td>Asset Management Firm (Role 7)</td>
</tr>
<tr>
<td>36 - Owned by (Beneficial)</td>
<td>Account (Role 24)</td>
<td>Trading Firm (Role 7) Active Trading Firm (Role 7)</td>
</tr>
</tbody>
</table>
4. **Product Reference Data Response Sample Messages**

4.1 **Product Family Information ONLY**

4.1.1 Sample Sec Def for a Regular OTC Future

```xml
<FIXML>
  <Batch>
    <Hdr>
      <Sid>"CME"
      <SSID>"CPAPI"
      <TID>"BRKR"
      <TSub>User123"/>
    </Hdr>
    <SecDef>
      <RspTyp="100"/>
      <ReqID="1234567"/>
      <RptID="3400001"/>
      <BizDt>"2009-10-19"/>
      <Instrmt ID="CS"/>
      <Src="H"/>
      <Desc>"WTI Calendar Swap"/>  // Long Name (Product Description in EMA)
      <SecTyp>"FUT"/>  // Security Type: FUT (Future)
      <Exch>"NYMEX"/>  // The product exchange
      <ProdCmplx="ENRGY"/>
      <ProdTerm="3"/>
      <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"/>
      </ProdClsfnGrp>
    </SecDef>
    <!-- Repeat SecDef for each product that meets the selection criteria. -->
    <SecDef>
      <InstrmtExt>
        <Attrb Typ="29" Val="Y"/>
        <Attrb Typ="25" Val="1"/>
        <Attrb Typ="24" Val="2"/>
        <Attrb Typ="24" Val="12"/>
      </InstrmtExt>
      <ProdClsfnGrp>
        <ProdClsfn Rsn="7" Val="Crude Oil"/>
      </ProdClsfnGrp>
    </SecDef>
    <SecDef>
      </Batch>
  </FIXML>
```

4.1.2 Sample Sec Def for a Regular Future

```xml
<FIXML>
  <Batch>
```

Reference Data API 65
<Hdr
SID="CME"
SSub="CPAPI"
TID="BRKR"
TSub="user123"/>
<SecDef
RspTyp="100"
ReqID="1234567"
RptID="3400001"
BizDt="2009-10-19">

<Instrmt
ID="CL"
Src="H"
Desc="CRUDE OIL"
SecTyp="FUT"
Exch="NYMEX"
ProdCmplx="ENERGY"
ProdTerm="3"
TmUnit="Mo"
UOM="Bbl"
UOMQty="1000"
PxUOM="Bbl"
PxUOMQty="1"
PxQteMeth="STD"
PxQteCcy="USD"
MinPxIncr="0.01"
SettlMeth="P"
ValMeth="FUT"
ListMeth="0"/>
<InstrmtExt>

<Attrb Typ="29" Val="Y"/>
<Attrb Typ="25" Val="1"/>
<Attrb Typ="24" Val="1"/>
<Attrb Typ="24" Val="2"/>
<Attrb Typ="24" Val="12"/>
<Attrb Typ="30" Val="1"/>
</InstrmtExt>

<ProdClsfnGrp>

<ProdClsfn Rsn="7" Val="Crude Oil"/>
</ProdClsfnGrp>
</SecDef>
</SecDef>

</Batch>
</FIXML>

// Echo back Type of Request that was made
// Accompanies ID and is always 'H'
// Product Description.
// Security Type: FUT
// Product exchange
// Product Complex
// 3 means product expires Monthly
// Time unit is month
// Unit of Measure is Barrels
// Contract Size is 1000 Barrels.
// Price Unit of Measure is Barrels
// Min Quantity Increment
// Standard Price Quote Method
// Prices are quoted in USD
// The minimum price increment
// Physically delivered
// Futures Style mark-to-market
// Prelisted only

// Yes, this product is tradable
// Denominator = 1 (Non-fractional product)
// Product is eligible for Block Trades
// Product is eligible for EFP
// Product is eligible for EFS
// New value to express TAS on a trade type, 1 = Block, so the product supports Block TAS

// Product Group is Crude Oil

// Repeat SecDef for each product that meets the selection criteria.
4.1.3 Sample Sec Def for a Daily Option

 Пауэлл ольмисклел, ото жаңа тарыхына жататын орталык құрылыстар қосылуын қызмете қабылдайды.

<FIXML>

<Batch>

<br>SID="CME"
<br>SSub="CReuters"
<br>TID="BRKR"
<br>TSub="user123" />
<br>SecDef
<br>RspTyp="100"
<br>ReqID="50000001"
<br>RptID="34000002"
<br>BizDt="2009-10-19" />
<br> Instrmt
<br>ID="KD"
<br>Src="H"
<br>Desc="Daily Natural Gas Option"
<br>SecTyp="OOF"
<br>Exch="NYMEX"
<br>ProdCmplx="ENRGY"
<br>ProdTerm="1" 
<br>TmUnit="D"
<br>UOM="MBBtu"
<br>UOMQty="10000"
<br>PxUOM="MBBtu"
<br>PxUOMQty="1"
<br>PxQteMeth="STD"
<br>PxQteCcy="USD"
<br>MinPxIncr="0.001"
<br>Mult="10000"
<br>SettlMeth="C"
<br>ValMeth="EQTY"
<br>ExerStyle="1"
<br>ListMeth="1"
<br>FlexProdElig="N" />
<br>InstrmtExt>
<br>Attrb Typ="29" Val="Y" />
<br>Attrb Typ="25" Val="1" />
<br>Attrb Typ="24" Val="12" />
<br> </InstrmtExt>
<br> ProdClsfnGrp>
<br>ProdClsfn Rsn="7" Val="Natural Gas" />
<br> </ProdClsfnGrp>
<br>Undly
<br>ID="NG"
<br>Src="H"
<br>SecTyp="FUT"
<br>Exch="NYMEX" />
<br> SecDef>
<br>.
<br>.
<br>.
<br> </SecDef>
<br></Batch>
<br></FIXML>
4.1.4 Sample Sec Def for Monthly Future with alternate Time Unit (Electricity and some Natural Gas)

```xml
<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"
        Src="H"
        Desc="Henry Hub Swap"
        SecTyp="FUT" // Security Type: FUT
        Exch="NYMEX" // The product exchange
        ProdCmplx="ENERGY" // 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="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
          <Attrb Typ="108" Val="D"/> // Proposed type for Alternate Time unit
        </InstrmtExt>
      </Instrmt>
    <ProdClsfnGrp
      ProdClsfn Rsn="7" Val="Natural Gas"/>
    </ProdClsfnGrp>
    </SecDef>
  </SecDef>
  .
  .
  .
  </SecDef>
  </Batch>
</FIXML>
```

// Repeat SecDef for each product that meets the selection criteria.
4.2  Futures Maturities with Product Family Information

4.2.1  Sample Sec Def for a Regular Future

```xml
<FIXML>
  <Batch>
    <Hdr
      SID="CME"
      SSub="CPAPI"
      TID="BRKR"
      TSub="user123"/>
    <SecDef
      RspTyp="103"
      ReqID="1234567"
      RptID="3400001"
      BizDt="2009-10-19">
      <Instrmt
        ID="CL"
        Src="H"
        MMY="200910"
        Desc="CRUDE OIL"
        SecTyp="FUT"
        Exch="NYMEX"
        ProdCmplx="ENRGY"
        ProdTerm="3"
        TmUnit="Mo"
        UOM="Bbl"
        UOMQty="1000"
        PxUOM="Bbl"
        PxUOMQty="1"
        PxQteMeth="STD"
        PxQteCcy="USD"
        MinPxIncr="0.01"
        Multi="1000"
        SettlMeth="P"
        ValMeth="FUT"
        ListMeth="0"
        Status="1"
        MatDt="2009-06-22">
        <Event EventTyp="5" Dt="2006-02-09"/>
        <Event EventTyp="7" Dt="2009-06-22"/>
        <Event EventTyp="105" Dt="2009-06-23"/>
        <Event EventTyp="106" Dt="2009-03-23"/>
        <Event EventTyp="107" Dt="2009-06-19"/>
      </Instrmt>
    </SecDef>
    <InstrmtExt>
      <Attrb Typ="29" Val="Y"/>
      <Attrb Typ="25" Val="1"/>
      <Attrb Typ="24" Val="1"/>
      <Attrb Typ="24" Val="2"/>
      <Attrb Typ="24" Val="12"/>
      <Attrb Typ="30" Val="1"/>
    </InstrmtExt>
    <ProdClsfnGrp>
      <ProdClsfn Rsn="7" Val="Crude Oil"/>
    </ProdClsfnGrp>
  </SecDef>
  <SecDef>
    ...
  </SecDef>
</Batch>
</FIXML>
```

// Echo back Type of Request that was made
// Echo Request ID from the SecDefReq
// unique response identifier
// Current Clearing Date
// Clearing symbol (qualified by Exch)
// Accompanies ID and is always 'H'
// Contract Maturity Month and Year
// Product Description.
// Security Type: FUT
// The product exchange
// Product Complex
// 3 means product expires Monthly
// Time unit is month
// Unit of Measure is Barrels
// Contract Size is 1000 Barrels.
// Price Unit of Measure is Barrels
// Min Quantity Increment
// Standard Price Quote Method
// Prices are quoted in USD
// The minimum price increment
// Contract Multiplier
// Physically delivered
// Futures Style mark-to-market
// Prelisted only
// Contract is Active
// Last Settlement Date
// First Trading Day
// Last Trading Day
// Last EFP Day
// First (Block) TAS Date
// Last (Block) TAS Date
// Yes, this product is tradable
// Denominator = 1 (Non-fractional product)
// Product is eligible for Block Trades
// Product is eligible for EFP
// Product is eligible for EFS
// New value to express TAS on a trade type, 1 = Block so the product supports Block TAS
// Product Group is Crude Oil

// Repeat SecDef for each contract that meets the selection criteria.
4.2.2 Sample Sec Def for a Fractional Product (Treasury/Grains)

```xml
<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" // Product Description.
        Desc="3 YEAR TREASURY NOTE FUTURE" // 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="0" // Prelisted Only
        Status="1" // Contract is Active
        MatDt="2009-06-30" // Last Settlement Date
        Event EventTyp="5" Dt="2009-03-05" /> // First Trading Day
        Event 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 EFP
        <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>
</Batch>
</FIXML>
```

4.2.3 Sample Sec Def for a Daily Forward

```xml
<FIXML>
  <Batch>
    <Hdr>
      SID="CME"
      SSub="CPAPI"
      TID="BRKR"
      TSub="user123"/>
    <SecDef>
      ...
    </SecDef>
  </SecDef>
</Batch>
</FIXML>
```

// Repeat SecDef for each contract that meets the selection criteria.
CME ClearPort® API

Reference Data API  71

<Batch>
    <Hdr
        SID="CME"
        SSub="CPAPI"
        TID="BRKR"
        TSub="user123"/>
    <SecDef
        RspTyp="103"
        ReqID="1234567"
        RptID="3400001"
        BizDt="2009-10-19">
        // Echo back Type of Request that was made
        // Echo Request ID from the SecDefReq
        // Unique response identifier
        // Current Clearing Date
        <Instrmt
            ID="GB"
            Src="H"
            MMY="20091001"
            Desc="London Gold Forwards"
            SecTyp="FWD"
            Exch="COMEX"
            ProdCmplx="METAL"
            ProdTerm="1"
            TmUnit="D"
            UOM="oz_tr"
            UOMQty="100"
            PxUOM="oz_tr"
            PxUOMQty="1"
            PxQteMeth="STD"
            PxQteCcy="USD"
            MinPxIncr="0.001"
            Mult="100"
            SettlMeth="P"
            ValMeth="FUT"
            ListMeth="0"
            Status="1"
            MatDt="2009-06-30">
            // Clearing symbol (qualified by Exch)
            // Accompanies ID and is always ‘H’
            // Contract Maturity Month, Year, Day
            // Product Description.
            // Security Type:  FWD (Forward)
            // The product exchange
            // Product Complex
            // 1 means product expires Daily
            // Time unit is day
            // Unit of Measure is Troy Ounces
            // Contract Size is 100 Troy Ounces.
            // Price Unit of Measure is Troy Ounces
            // Min Quantity Increment
            // Standard Price Quote Method
            // Prices are quoted in USD
            // The minimum price increment
            // Contract Multiplier
            // Physically delivered
            // Futures Style mark-to-market
            // Prelisted only
            // Contract is Active
            // Last Settlement Date
            // First Trading Day
            // Last Trading Day
            // Last EFP Day
            <Event EventTyp="5" Dt="2009-05-13"/>
            <Event EventTyp="7" Dt="2009-06-30"/>
            <Event EventTyp="105" Dt="2009-06-23"/>
        </Instrmt>
        <InstrmtExt>
            // Yes, this product is tradable
            // Denominator = 1 (Non-fractional product)
            // Product is eligible for OPNT
            <Attrb Typ="29" Val="Y"/>
            <Attrb Typ="25" Val="1"/>
            <Attrb Typ="24" Val="22"/>
        </InstrmtExt>
        <ProdClsfnGrp>
            // Product Group is Metal
            <ProdClsfn Rsn="7" Val="Metals"/>
        </ProdClsfnGrp>
    </SecDef>
    <SecDef/>
    <SecDef/>
</Batch>
</FIXML>

// Repeat SecDef for each contract that meets the selection criteria.
4.3 Options Series with Product Family Information

4.3.1 Sample Sec Def for a Regular Option

```xml
<FIXML>
<Batch>
  <Hdr>
    <SID>CME</SID>
    <SSub>CPAPI</SSub>
    <TID>BRKR</TID>
    <TSub>user123</TSub>
  </Hdr>
  <SecDef>
    <RspTyp>101</RspTyp>  // Echo back Type of Request that was made
    <ReqID>1234567</ReqID>  // Echo Request ID from the SecDefReq
    <RptID>3400001</RptID>  // Unique response identifier
    <BizDt>2009-10-19</BizDt>  // Current Clearing Date
    <Instrmt>
      <ID>LN</ID>
      <MMY>200910</MMY>
      <Desc>European Natural Gas Option</Desc>
      <SecTyp>OOF</SecTyp>  // Security Type: OOF
      <Exch>NYMEX</Exch>
      <ProdCmplx>ENRGY</ProdCmplx>
      <ProdTerm>3</ProdTerm>  // 3 means product expires Monthly
      <TmUnit>Mo</TmUnit>  // Time unit is month
      <UOM>MMBtu</UOM>  // Unit of Measure is Barrels
      <UOMQty>10000</UOMQty>  // Contract Size is 1000 Barrels.
      <PxUOM>MMBtu</PxUOM>
      <PxUOMQty>1</PxUOMQty>
      <PxQteMeth>STD</PxQteMeth>
      <PxQteCcy>USD</PxQteCcy>
      <MinPxIncr>0.0001</MinPxIncr>  // The minimum price increment
      <Mult>10000</Mult>  // Contract Multiplier
      <KelntMeth>P</KelntMeth>  // Physically delivered
      <ValMeth>EQTY</ValMeth>  // Premium style
      <ExerStyle>0</ExerStyle>  // European Style Expiration
      <ListMeth>1</ListMeth>  // User requested instruments permitted
      <Status>1</Status>  // Indicates whether Series is Flex or not.
      <MatDt>2009-07-28</MatDt>  // Contract is Active
    </Instrmt>
    <InstrmtExt>
      <Attrb Typ="29" Val="Y"/>  // Yes, this product is tradable
      <Attrb Typ="24" Val="12"/>  // Denominator = 1 (Non-fractional product)
      <Attrb Typ="24" Val="1"/>  // Product is eligible for Block Trades
      <Attrb Typ="24" Val="1"/>  // Product is eligible for EFS (EOO)
    </InstrmtExt>
    <ProdClsfnGrp>
      <ProdClsfn Rsn="7" Val="Natural Gas"/>
    </ProdClsfnGrp>
    <Undly>
      <ID>NG</ID>
      <MMY>200910</MMY>
      <Exch>NYMEX</Exch>
    </Undly>
  </SecDef>
</Batch>
</FIXML>
```
// Repeat SecDef for each series that meets the selection criteria.
4.4 Spread Information

4.4.1 Sample Sec Def for a Synthetic Underlying Spread

```
<FIXML>
<Batch>
  <Hdr>
    SID="CME"
    SSub="CPAPI"
    TID="BRKR"
    TSub="user123"/>
  <SecDef>
    RspTyp="105"
    ReqID="1234567"
    RptID="3400001"
    BizDt="2009-10-19">
      <Instrmt>
        ID="CA"
        Src="H"
        MMY="200910"
        Desc="CRUDE OIL"
        SecTyp="MLEG"
        Exch="NYMEX"
        MinPxIncr="0.01"
        Status="1"
        MatDt="2009-10-19">
        // Clearing symbol (qualified by Exch)
        // Accompanites ID and is always ‘H’
        // Contract Maturity Month and Year
        // Product Description.
        // Security Type: MLEG (Multi-Leg Instr.)
        // The product exchange
        // Product Complex
        // The minimum price increment
        // Contract is Active
        // Last Settlement Date
        // No Trade Types supported.
        // No, this is NOT a tradable product
        // Denominator = 1 (Non-fractional product)
      </Instrmt>
      <InstrmtExt>
        <Attrb Typ="29" Val="N"/>
        <Attrb Typ="25" Val="1"/>
      </InstrmtExt>
      <Leg>
        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>
    // Repeat SecDef for each synthetic spread that meets the selection criteria.
  </SecDef>
  .
  .
</Batch>
```

4.5 List of Options Strikes for a particular Series

4.5.1 Sample Derivative Security List for an Option on Combo

```
<FIXML>
```
<DerivSecList
ReqID="1234567"
RptID="3400001"
BizDt="2009-10-19">
  <Hdr
    SID="CME"
    SSub="CPAPI"
    TID="BRKR"
    TSub="user123"/>
  <Undly
    ID="CA"
    Src="H"
    MMY="200910"
    Exch="NYMEX">
    <DerivInstrmt
      ID="WA"
      Src="H"
      MMY="200910"
      Desc="WTI Crude Oil 1 Month CSO"
      SecTyp="OOC"
      Exch="NYMEX"
      ProdCmplx="ENERGY"
      ProdTerm="3"
      TmUnit="Mo"
      UOM="Bbl"
      UOMQty="1000"
      PxUOM="Bbl"
      PxUOMQty="1"
      PxQteCcy="USD"
      MinPxIncr="0.01"
      Multi="1000"
      SettlMeth="P"
      ValMeth="EQTY"
      ExerStyle="1"
      ListMeth="1"
      FlexInd="N"
      Status="1"
      MatDt="2009-08-19">
      <Evt EventTyp="5" Dt="2006-02-13"/>
      <Evt EventTyp="7" Dt="2009-08-19"/>
    </DerivInstrmt>
    <Attrb Typ="29" Val="Y"/>
    <Attrb Typ="25" Val="1"/>
    <Attrb Typ="24" Val="12"/>
  </Undly>
</DerivSecList>

// Echo Request ID from the SecDefReq
// Unique response identifier
// Current Clearing Date

// Underlying Product Information
// Use C22 Code.

// Clearing symbol (qualified by Exch)
// Accompanies ID and is always 'H'
// Maturity Month/Year of the Series
// Calendar Spread Option
// Security Type: OOC (Option on Combo)
// The product exchange
// Product Complex
// 3 means product expires Monthly
// Time unit is month
// Unit of Measure is Barrels
// Contract Size is 1000 Barrels,
// Price Unit of Measure is Barrels
// Min Quantity Increment
// Standard Price Quote Method
// Prices are quoted in USD
// The minimum price increment
// Contract Multiplier
// Physically delivered
// Premium style
// American Style Expiration
// User requested instruments permitted
// Indicates Series is not Flex.
// Contract is Active
// Last Settlement Date
// First Trading Day
// Last Trading Day

// Yes, this product is tradable
// Denominator = 1 (Non-fractional product)
// Product is eligible for EFS (EEO)

// Detail each strike in the Series

// Strike Price
// 0 = Put (1 = Call)
<RelSym>
  <Instrmt>
    StrkPx="-0.90"
    PutCall="1"/>
  </Instrmt>
</RelSym>

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

// Continue for each strike in the Series

<RelSym>
  <Instrmt>
    StrkPx="-0.80"
    PutCall="0"/>
  </Instrmt>
</RelSym>

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

<RelSym>
  <Instrmt>
    StrkPx="-0.80"
    PutCall="1"/>
  </Instrmt>
</RelSym>

// Strike Price
// 0 = Put (1 = Call)
5. Entity Reference Data Response Sample Messages

5.1 Account-related

5.1.1 Return a list of all Accounts

```xml
<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="RCACCT2" 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>
      </ReltdPtyDetl>
    </PtyDetl>
  </PtyDetlListRpt>
</FIXML>
```
5.1.2 Return Accounts permitted to trade a particular Product

```xml
<FIXML v="5.0 SP2" x="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>
    </PtyEntlmnt>
    <Entlmnt Typ="0" Ind="Y">
      <InstrmtScope Oper="1" Exch="NYMEX" ID="NN" SecTyp="FUT" Src="H"/>
    </Entlmnt>
  </PtyEntlmntRpt>
</FIXML>
```
5.1.3 Return tradable Products for a particular Account

```xml
<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>
      </PtyDetl>
      <PtyDetl ID="817" Src="C" R="1">
        <ReltdPtyDetl ID="817" Src="C" R="1">
          <Rltnshp Rltnshp="2"/>
        </ReltdPtyDetl>
      </PtyDetl>
    </PtyEntlmnt>
    <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>
  </PtyEntlmntRpt>
</FIXML>
```
5.2 Firm-level

5.2.1 Return a list of associated Trading Firms

```xml
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyDetlListRpt ReqID="123437" RptID="128267189727" 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>
```

5.2.2 Return a list of eligible counterparty Firms (for Single Side)

```xml
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyEntlmntRpt ReqID="123437" RptID="128195155197" 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>
    </PtyEntlmnt>
    <Entlmnt Typ="0" Ind="Y">
      <InstrmtScope Oper="1" ID="IBMRXU" Src="H" SecTyp="CDS" Exch="CMD"/>
    </Entlmnt>
  </PtyEntlmntRpt>
</FIXML>
```
5.2.3 Return a list of associated ClearPort® (Clearing) Firms

```xml
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <PtyDetListRpt 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"/>
    </PtyDetl>
    <PtyDetl ID="790" Src="C" R="1">
      <Sub ID="RC2 CLEARING CORP." Typ="5"/>
      <ReltdPtyDetl ID="RCAF_BRKR" R="30"/>
    </PtyDetl>
    <PtyDetl ID="660" Src="C" R="1">
      <Sub ID="RC3 CLEARING CORP." Typ="5"/>
      <ReltdPtyDetl ID="RCAF_BRKR" R="30"/>
    </PtyDetl>
  </PtyDetListRpt>
</FIXML>
```
5.3 **User-level**

5.3.1 Return the list of traders for a particular Trading Firm

```xml
<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>
```
5.3.2 Return the list of brokers a particular Brokerage Firm

```xml
<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="CBOT" Src="C" R="22">
        <Rltnshp Rltnshp="12"/>
      </ReltdPtyDetl>
    </PtyDetl>
  </PtyDetlListRpt>
</FIXML>
```
### 6. Revision History

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<thead>
<tr>
<th>Version</th>
<th>Date</th>
<th>Author</th>
<th>Description</th>
</tr>
</thead>
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<tr>
<td>1.0</td>
<td>9/12/11</td>
<td>RC</td>
<td>Initial public release</td>
</tr>
<tr>
<td>1.1</td>
<td>7/26/12</td>
<td>GG</td>
<td>CDS-specific attribute updates</td>
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<tr>
<td></td>
<td>8/3/12</td>
<td>GG</td>
<td>Corrections to Password Expiry, Instrm-SecGrp, and format of FIXML messages in section 2.3</td>
</tr>
<tr>
<td>1.2</td>
<td>12/12/14</td>
<td>NU</td>
<td>Add Security Type ‘IRS’ to messages.</td>
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