CME Group

CME ClearPort®

Reference Data API

Version: 1.0
9/12/11

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Contents

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 there 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.
- To obtain product reference data MQ Series users must use the once-daily generated FIXML Product Reference Files (FPRF) located at ftp://ftp.cme.com/pub/settle.

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:

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

1.1.2 Standard Header for All Messages

Component Block- Standard Header for Requests and Submissions

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

Component Block- Standard Header for Responses

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

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

```
<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

```
<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

UserRequest

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

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):

```
<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):

```
<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):

```
 <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 45 days, so customers must implement the change password FIXML message.

Passwords must:

- Have a minimum of 8 characters and maximum of 20 characters,
- Cannot match a previously used password, and
- Contain at least 3 out of the following 4:

  1) Must contain at least one UPPER CASE character;
  2) Must contain at least one lower case character;
  3) Must contain at least one numeric character;
  4) Must contain at least one non-alphanumeric character.

1.2.2 User Response

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

Infrastructure – UserManagement

UserResponse

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

1.2.2.1 Successful Logon Response Sample

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

1.2.2.2 Successful Logoff Response Sample

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

1.2.2.3 Successful Password Change Response Sample

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

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.

Find the FPRF files located on the CME Public FTP server at ftp://ftp.cme.com/pub/settle.

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.

```
<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.

```
<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.

```
<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.

```
<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.

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

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

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

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 SP2" xv="109" s="20090815" cv="CME.0001">

<SecDefReq ReqID="123462" ReqTyp="103">
<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>
<Instrmt Exch="CBT" SecTyp="FUT" ID="3YR" Src="H" MMY="200912"/>
</SecDefReq>
</FIXML>
```

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

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

<SecDefReq ReqID="123418" ReqTyp="104">
<Hdr SID="PLTFM" SSub="user789" TID="CME" TSub="CPAPI"/>
<Instrmt Exch="CBT" SecTyp="FUT" ID="3YR" Src="H" MMY="200912"/>
</SecDefReq>
</FIXML>
```

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

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

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

<SecDefReq ReqID="123497" ReqTyp="102">
<Instrmt Exch="NYMEX" SecTyp="OOC" ID="IA" Src="H"/>
<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>
</SecDefReq>
</FIXML>
```

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

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

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

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
O = Required for Options Series Request
F = Required for Futures Contract Request
M = Required for Mult-Leg (Synthetic Underlying) Request

Pre Trade Reports: SecuritiesReferenceData

SecurityDefinitionRequest

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

Component Block- Instrument

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

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
O = Presence required for Options Trades;
C = Present on Contracts (Futures Maturities and Option Series);
M = Present required for Multi-leg (Synthetic Spread) Response;
FX = Presence required for FX Products;

Pre Trade Reports: SecuritiesReferenceData

SecurityDefinition

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

Component Block- Instrument

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

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

Tag	***Field Name***	***Req'd***	***FIXML Element***	***Data Type***	***Sample***	***Description***
231	ContractMultiplier	C	Mult	Integer	0.01	Multiplier that converts an actual price to an actual contract value (Cleared contract size). Values will differ on a contract level for electricity products.
1193	SettlMethod	P	SettlMeth	char	C	Used for indicating whether to product is settled as cash or physical. **Supported Values:** C = Cash settlement required P = Physical settlement required
1197	ValuationMethod	P	ValMeth	String	EQTY	Used for indicating valuation method of futures. **Supported Values:** EQTY = premium style FUT = futures style mark-to-market FUTDA = futures style with an attached cash adjustment
1198	ListMethod	P	ListMeth	Integer	0	Used for indicating whether contracts are pre-listed only or can also be defined via user request. **Supported Values:** 0 = pre-listed only 1 = user requested
1242	FlexProductEligibility Indicator	O	FlexProdElig	String	N	Indicates whether or not an Options product supports the creation of flexible securities **Supported Values:** Y = Yes N = No
1244	FlexibleIndicator	O	FlexInd	String	N	Used for indicating a Product level information, is defined using flexible terms. **Supported Values:** Y = Yes N = No
965	SecurityStatus	C	Status	Integer	1	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- InstrumentExtention/Attribute

Tag	***Field Name***	***Req'd***	***FIXML Element***	***Data Type***	***Sample***	***Description***
→	***InstrumentExtension/Attribute***		**Instrmt Ext/Attrb**			
871	InstrAttribType	P	Typ	String	24	**Supported Values:** 24 = Eligible Trade Types 25 = Denominator 26 = Numerator 29 = Tradable Indicator 30 = TAS eligible Trade Type 108 = Alternate Time Unit
872	InstrAttribValue	P	Val	String	32	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- EventGroup

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

Component Block- ProdClsfnGrp

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

Component Block- UnderlyingInstrument

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

Component Instrument Leg

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

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

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 = Required for all Options Strike Requests; S = Supported for Options Strike Check;

Pre Trade Reports: SecuritiesReferenceData

Derivative Security List Request

Tag	*Field Name*	*Req'd*	*FIXML Element*	*Data Type*	*Sample*	*Description*
→	***DerivSecListReq***		**DerivSec ListReq**			**MsgType = C**
320	SecurityRequestID	R	ReqID	String	12345	Unique ID of a Security Definition Request.

Component Block- DerivativeInstrument

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

2.9 *Option Strikes Response Specification*

For sample DerivSecList response messages see Appendix A.

Req'd Definitions:

R = Present on Options Strike Responses;

Pre Trade Reports: SecuritiesReferenceData

DerivativeSecurityList

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

Component Block- UnderlyingInstrument

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

Component Block- DerivativeInstrument

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

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

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

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

Component Block- DerivativeEventsGrp

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

Component Block- DerivativeInstrumentAttribute

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

Component Block- RelSymDerivSecGrp/Instrmt (repeating)

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

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 (<PtyDetlListReq> 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 (<PtyDetlListRpt> 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.

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

3.1.2 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.

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

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

Active Trader submits request for all related accounts

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

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

3.1.4 Platforms can submit, on behalf of a related Broker, Asset Manger, 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">
 <PtyDetlListReq ReqID="123437">
  <Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>
  <ReqPty ID="RCAF_BRKR" R="30"/>
  <ReqR R="24"/>
 </PtyDetlListReq>
</FIXML>
```

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

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

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

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

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

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

3.2 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 Manger, or Active Trader, a request for a subset of Accounts that can trade a specific product.

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

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


```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="24"/>
<InstrmtScope Oper="1" Exch="NYMEX" ID="NN" SecTyp="FUT" Src="H"/>
</PtyEntlmntReq>
</FIXML>
```


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

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


```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="24"/>
<InstrmtScope Oper="1" Exch="NYMEX" ID="NN" SecTyp="FUT" Src="H"/>
</PtyEntlmntReq>
</FIXML>
```


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

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


```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="24"/>
<InstrmtScope Oper="1" Exch="NYMEX" ID="NN" SecTyp="FUT" Src="H"/>
</PtyEntlmntReq>
</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.

```
<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.

```
<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.

```
<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.

```
<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.

```
<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.

```
<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.

```
<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.

```
<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.

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

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

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

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

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

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

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

3.5 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">
 <PtyEntlmntReq ReqID="123437">
  <Hdr SID="RCBK" SSub="rcaf" TID="CME" TSub="CPAPI"/>
  <ReqPty ID="RCAF_BRKR" R="30"/>
  <ReqR R="17"/>
<InstrmtScope Oper="1" ID="IBMRXU" Src="H" SecTyp="CDS" Exch="CMD"/>
</PtyEntlmntReq>
```

```
</FIXML>
```

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

Asset Manager submits request for potential counterparties

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

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

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

Active Trader submits request for potential counterparties

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

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

3.5.4 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.

<u>Platform submits request for all potential counterparties for an assigned Broker</u>

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 <u>optional</u> Product and/or Security Type can be specified to further filter the results (Product requires Src="H").

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

<u>Platform submits request for all potential counterparties for an assigned Asset Manager</u>

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 <u>optional</u> Product and/or Security Type can be specified to further filter the results (Product requires Src="H").

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

<u>Platform submits request for all potential counterparties for an assigned Active Trader</u>

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 <u>optional</u> Product and/or Security Type can be specified to further filter the results (Product requires Src="H").

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

3.6 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.

```
<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="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.

```
<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="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.

```
<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="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.

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

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

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

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

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

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

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

3.7 *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.

Broker submits request for all users at a related Trading Firm

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

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
 <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 Manager submits request for all users at a related Trading Firm

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

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
 <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 submits request for all users at a related Trading Firm

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Component Block- RequestingPartyGroup

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	***Component: Requesting Party***		***ReqPty***			
448	PartyID	R	ID	String	A10010	Specific value for a specified Party Role.
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

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	***Component: Parties***		***Pty***			
448	PartyID	U	ID	String	A10010	Specific value for a specified Party Role.
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

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

3.10 *Party Detail List Response Specification*

<u>For sample PtyDetlListRpt response messages see Appendix B.</u>

<u>Req'd Definitions:</u>

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

PartyDetailsListReport

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

Component Block- PartyDetailGrp *(repeating)*

Tag	*Field Name*	*Req'd*	*FIXML Element*	*Data Type*	*Sample*	*Description*
→	***Component: PartyDetail***		***PtyDetl***			
448	PartyID	R	ID	String	A10010	Value for a specified Party Role.
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

Tag	*Field Name*	*Req'd*	*FIXML Element*	*Data Type*	*Sample*	*Description*
→	***Component: PartyDetail/ PtysSubGrp***		***PtyDetl/ Sub***			
523	PartySubID	F/T/B	ID	String	A10010	Value for a specified Sub ID Typ.
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)*

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

Component Block- PartyDetailGrp/RelatedPartyDetailGrp/PtySubGrp

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

Component Block- PartyDetailGrp/RelatedPartyGrp/Relationship

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

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

Tag	*Field Name*	*Req'd*	*FIXML Element*	*Data Type*	*Sample*	*Description*
→	***PartyEntlmnt Request***		***PtyEntlmntReq***			
320	RequestID	R	ReqID	String	HT1234 5	Unique identifier for Party Details List Request.

Component Block- RequestingPartyGroup

Tag	*Field Name*	*Req'd*	*FIXML Element*	*Data Type*	*Sample*	*Description*
→	***Component: RequestingParty***		***ReqPty***			
448	PartyID	R	ID	String	BRKR	Specific value for a specified Party Role.
452	PartyRole	R	R	Int	30	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

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

Component Block- RequestedPartyRoleGroup

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	***Component: RequestedParty RoleGroup***		***ReqR***			
1509	RequestedPartyRole	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

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	***Component: InstrmtScope***		***InstrmtScope***			
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 OOF = Option on Future OPT = Option (General) OOC = Option on Combo MLEG = Multi-Leg
207	SecurityExchange	A	Exch	String	NYMEX	Needed to specify Product Exchange of the Security (symbol may clash). **Supported Values:** CME CBT (CBOT) NYMEX COMEX DME (Dubai Mercantile Exchange) CMD (Credit Default Swap Exch.)

3.12 *Party Entitlement Response Specification*

For sample PtyEntlmntRpt response messages see Appendix B.

Req'd Definitions:

R = Present on All Responses
A = Present only on Account-related Responses
C = Present only on Counterparty Response

Pre-Trade Reports: PartiesReferenceData

PartyEntlmntReport

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

Component Block- PartyEntitlementGrp

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	***Component: Party Entitlement***		***PtyEntlmnt***			

Component Block- PartyEntitlementGrp/PartyDetailGrp *(repeating)*

Tag	Field Name	Req'd	FIXML Element	Data Type	Sample	Description
→	***Component: Party Detail***		***PtyDetl***			
448	PartyID	R	ID	String	A10010	Value for a specified Party Role.
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 Entitlement Responses: 17 = Opposite Firm 24 = Account ID

Component Block- PartyEntitlementGrp/PartyDetailGrp /PartySubGrp

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

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

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

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

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

Component Block- PartyEntitlementGrp/EntitlementGrp

Tag	*Field Name*	*Req'd*	*FIXML Element*	*Data Type*	*Sample*	*Description*
→	***Component: Entitlement***		Entlmnt			
TBD	Type	R	Typ	Int	0	**Supported Value:** 0 = Trade Indicates the Entitlements block is used to define what can trade.
TBD	Indicator	R	Ind	String	Y	**Supported Value:** Y = Yes

						Indicates the Account or Firm is entitled to the following products or group of products.

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

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

3.13 *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.

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

4. Product Reference Data Response Sample Messages

4.1 Product Family Information ONLY

4.1.1 Sample Sec Def for a Regular OTC Future

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

4.1.2 Sample Sec Def for a Regular Future

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

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

4.1.3 Sample Sec Def for a Daily Option

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

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

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

4.2 Futures Maturities with Product Family Information

4.2.1 Sample Sec Def for a Regular Future


```
<FIXML>
<Batch>
    <Hdr
      SID="CME"
      SSub="CPAPI "
      TID="BRKR"
      TSub="user123"/>
    <SecDef
      RspTyp="103"                              // Echo back Type of Request that was made
      ReqID="1234567"                           // Echo Request ID from the SecDefReq
      RptID="3400001"                           // unique response identifier
      BizDt="2009-10-19">                       // Current Clearing Date
        <Instrmt
          ID="CL"                               // Clearing symbol (qualified by Exch)
          Src="H"                               // Accompanies ID and is always 'H'
          MMY="200910"                          // Contract Maturity Month and Year
          Desc="CRUDE OIL"                      // Product Description.
          SecTyp="FUT"                          // Security Type:  FUT
          Exch="NYMEX"                          // The product exchange
          ProdCmplx="ENRGY"                     // Product Complex
          ProdTerm="3"                          // 3 means product expires Monthly
          TmUnit="Mo"                           // Time unit is month
          UOM="Bbl"                             // Unit of Measure is Barrels
          UOMQty="1000"                         // Contract Size is 1000 Barrels.
          PxUOM="Bbl"                           // Price Unit of Measure is Barrels
          PxUOMQty="1"                          // Min Quantity Increment
          PxQteMeth="STD"                       // Standard Price Quote Method
          PxQteCcy="USD"                        // Prices are quoted in USD
          MinPxIncr="0.01"                      // The minimum price increment
          Mult="1000"                           // Contract Multiplier
          SettlMeth="P"                         // Physically delivered
          ValMeth="FUT"                         // Futures Style mark-to-market
          ListMeth="0"                          // Prelisted only
          Status="1"                            // Contract is Active
          MatDt="2009-06-22">                   // Last Settlement Date
            <Evnt EventTyp="5" Dt="2006-02-09"/>     // First Trading Day
            <Evnt EventTyp="7" Dt="2009-06-22"/>     // Last Trading Day
            <Evnt EventTyp="105" Dt="2009-06-23"/>   // Last EFP Day
            <Evnt EventTyp="106" Dt="2009-03-23"/>   // First (Block) TAS Date
            <Evnt EventTyp="107" Dt="2009-06-19"/>   // Last (Block) TAS Date
        </Instrmt>
        <InstrmtExt>
            <Attrb Typ="29" Val="Y"/>           // Yes, this product is tradable
            <Attrb Typ="25" Val="1"/>           // Denominator = 1 (Non-fractional product)
            <Attrb Typ="24" Val="1"/>           // Product is eligible for Block Trades
            <Attrb Typ="24" Val="2"/>           // Product is eligible for EFP
            <Attrb Typ="24" Val="12"/>          // Product is eligible for EFS
            <Attrb Typ="30" Val="1"/>           // New value to express TAS on a trade type,
                                                1 = Block so the product supports Block TAS
        </InstrmtExt>
        <ProdClsfnGrp>
            <ProdClsfn Rsn="7" Val="Crude Oil"/>     // Product Group is Crude Oil
        </ProdClsfnGrp>
      </SecDef>
      <SecDef>                                  // Repeat SecDef for each contract that
      .                                            meets the selection criteria.
      .
      .
      </SecDef>
</Batch>
</FIXML>
```

4.2.2 Sample Sec Def for a Fractional Product (Treasury/Grains)

```
<FIXML>
<Batch>
    <Hdr
      SID="CME"
      SSub="CPAPI "
      TID="BRKR"
      TSub="user123"/>
    <SecDef
      RspTyp="103"                                   // Echo back Type of Request that was made
      ReqID="1234567"                                // Echo Request ID from the SecDefReq
      RptID="3400001"                                // Unique response identifier
      BizDt="2009-10-19">                            // Current Clearing Date
        <Instrmt
          ID="3YR"                                   // Clearing symbol (qualified by Exch)
          Src="H"                                    // Accompanies ID and is always 'H'
          MMY="200910"
          Desc="3 YEAR TREASURY NOTE FUTURE"         // Product Description.
          SecTyp="FUT"                               // Security Type:  FUT
          Exch="CBT"                                 // The product exchange
          ProdCmplx="FIN"                            // Product Complex
          ProdTerm="3"                               // 3 means product expires Monthly
          TmUnit="Mo"                                // Time unit is month
          UOM="Ccy"                                  // Unit of Measure is Currency
          UOMCcy="USD"                               // Unit of Measure Currency is Dollars
          UOMQty="200000"                            // Contract Size is 200,000 (notional)
          PxUOM="IPNT"                               // Index Point
          PxUOMQty="100"                             // Min Quantity Increment
          PxQteMeth="STD"                            // Standard Price Quote Method
          PxQteCcy="USD"                             // Prices are quoted in USD
          MinPxIncr="0.0078125"                      // The minimum price increment
          Mult="2000"                                // Contract Multiplier
          SettlMeth="P"                              // Physically delivered
          ValMeth="FUT"                              // Futures Style mark-to-market
          ListMeth="0"                               // Prelisted Only
          Status="1"                                 // Contract is Active
          MatDt="2009-06-30">                        // Last Settlement Date
            <Evnt EventTyp="5" Dt="2009-03-05"/>     // First Trading Day
            <Evnt 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>                                       // Repeat SecDef for each contract that
      .                                                 meets the selection criteria.
      .
      .
      </SecDef>
</Batch>
</FIXML>
```

4.2.3 Sample Sec Def for a Daily Forward

```
<FIXML>
```

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

4.3 Options Series with Product Family Information

4.3.1 Sample Sec Def for a Regular Option

```
<FIXML>
<Batch>
    <Hdr
     SID="CME"
     SSub="CPAPI "
     TID="BRKR"
     TSub="user123"/>
    <SecDef
     RspTyp="101"                                   // Echo back Type of Request that was made
     ReqID="1234567"                                // Echo Request ID from the SecDefReq
     RptID="3400001"                                // Unique response identifier
     BizDt="2009-10-19">                            // Current Clearing Date
        <Instrmt
          ID="LN"                                   // Clearing symbol (qualified by Exch)
          Src="H"                                   // Accompanies ID and is always 'H'
          MMY="200910"                              // Maturity Month/Year of the Series
          Desc="European Natural Gas Option"        // Product Description.
          SecTyp="OOF"                              // Security Type:  OOF
          Exch="NYMEX"                              // The product exchange
          ProdCmplx="ENRGY"                         // Product Complex
          ProdTerm="3"                              // 3 means product expires Monthly
          TmUnit="Mo"                               // Time unit is month
          UOM="MMBtu"                               // Unit of Measure is Barrels
          UOMQty="10000"                            // Contract Size is 1000 Barrels.
          PxUOM=" MMBtu"                            // Price Unit of Measure is Barrels
          PxUOMQty="1"                              // Min Quantity Increment
          PxQteMeth="STD"                           // Standard Price Quote Method
          PxQteCcy="USD"                            // Prices are quoted in USD
          MinPxIncr="0.0001"                        // The minimum price increment
          Mult="10000"                              // Contract Multiplier
          SettlMeth="P"                             // Physically delivered
          ValMeth="EQTY"                            // Premium style
          ExerStyle="0"                             // European Style Expiration
          ListMeth="1"                              // User requested instruments permitted
          FlexInd="N"                               // Indicates whether Series is Flex or not.
          Status="1"                                // Contract is Active
          MatDt="2009-07-28">                       // Last Settlement Date
            <Evnt EventTyp="5" Dt="2004-03-18"/>    // First Trading Day
            <Evnt EventTyp="7" Dt="2009-07-28"/>    // Last Trading Day
        </Instrmt>
        <InstrmtExt>
            <Attrb Typ="29" Val="Y"/>               // Yes, this product is tradable
            <Attrb Typ="25" Val="1"/>               // Denominator = 1 (Non-fractional product)
            <Attrb Typ="24" Val="1"/>               // Product is eligible for Block Trades
            <Attrb Typ="24" Val="12"/>              // Product is eligible for EFS (EOO)
        </InstrmtExt>
        <ProdClsfnGrp>
            <ProdClsfn Rsn="7" Val="Natural Gas"/>  // Product Group is Natural Gas
        </ProdClsfnGrp>
        <Undly                                      // Underlying Product Information
          ID="NG"
          Src="H"
          SecTyp="FUT"
          MMY="200910"
          Exch="NYMEX">
        </Undly>
     </SecDef>
```

```
    <SecDef>                                   // Repeat SecDef for each series that
    .                                             meets the selection criteria.
    .
    .
    </SecDef>
</Batch>
</FIXML>
```

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

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

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

```
        <RelSym>
          <Instrmt
            StrkPx="-0.90"                              // Strike Price
            PutCall="1"/>                               // 1 = Call (0 = Put)
          </Instrmt>
        </RelSym>
        <RelSym>
          <Instrmt
            StrkPx="-0.80"                              // Strike Price
            PutCall="0"/>                               // 0 = Put  (1 = Call)
          </Instrmt>
        </RelSym>
          <Instrmt
            StrkPx="-0.80"                              // Strike Price
            PutCall="1"/>                               // 0 = Put  (1 = Call)
          </Instrmt>
        </RelSym>
        .                                               // Continue for each strike in the Series
        .
        .
        .
        .
   </DerivSecList>
</FIXML>
```

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="RCAF_TRD1" Src="C" R="7">
    <Rltnshp Rltnshp="36"/>
   </ReltdPtyDetl>
   <ReltdPtyDetl ID="RCAF_BRKR" Src="C" R="30">
    <Rltnshp Rltnshp="22"/>
   </ReltdPtyDetl>
  </PtyDetl>
  <PtyDetl ID="RCACCT2" Src="C" R="24">
   <ReltdPtyDetl ID="817" Src="C" R="1">
    <Rltnshp Rltnshp="2"/>
   </ReltdPtyDetl>
   <ReltdPtyDetl ID="RCAF_TRD2" Src="C" R="7">
    <Rltnshp Rltnshp="36"/>
   </ReltdPtyDetl>
   <ReltdPtyDetl ID="RCAF_BRKR" Src="C" R="30">
    <Rltnshp Rltnshp="22"/>
   </ReltdPtyDetl>
  </PtyDetl>
 </PtyDetlListRpt>
</FIXML>
```

5.1.2 Return Accounts permitted to trade a particular Product


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

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>
    <ReltdPtyDetl ID="817" Src="C" R="1">
     <Rltnshp Rltnshp="2"/>
    </ReltdPtyDetl>
   </PtyDetl>
   <Entlmnt Typ="0" Ind="Y">
<InstrmtScope Oper="1"_Exch="NYMEX" ID="CL" SecTyp="FUT" Src="H"/>
<InstrmtScope Oper="1"_Exch="NYMEX" ID="NG" SecTyp="FUT" Src="H"/>
<InstrmtScope Oper="1"_Exch="NYMEX" ID="RB" SecTyp="FUT" Src="H"/>
<InstrmtScope Oper="1"_Exch="NYMEX" ID="HO" SecTyp="FUT" Src="H"/>
   </Entlmnt>
</PtyEntlmnt>
 </PtyEntlmntRpt>
</FIXML>
```

5.2 *Firm-level*

5.2.1 Return a list of associated Trading Firms


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


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


```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
 <PtyEntlmntRpt ReqID="123437" RptID="1281955155197" ReqRslt="0" Txt="Valid request">
  <Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>
  <PtyEntlmnt>
   <PtyDetl ID="RCAF_TRD1" Src="C" R="17">
    <Sub ID="Rich Caf Trading 1" Typ="5"/>
   </PtyDetl>
   <PtyDetl ID="RCAF_TRD2" Src="C" R="17">
    <Sub ID="Rich Caf Trading 2" Typ="5"/>
   </PtyDetl>
   <PtyDetl ID="RCAF_TRD3" Src="C" R="17">
    <Sub ID="Rich Caf Trading 3" Typ="5"/>
   </PtyDetl>
   <PtyDetl ID="RCAF_TRD4" Src="C" R="17">
    <Sub ID="Rich Caf Trading 4" Typ="5"/>
   </PtyDetl>
   <PtyDetl ID="RCAF_TRD5" Src="C" R="17">
    <Sub ID="Rich Caf Trading 5" Typ="5"/>
   </PtyDetl>
 <Entlmnt Typ="0" Ind="Y">
<InstrmtScope Oper="1" ID="IBMRXU" Src="H" SecTyp="CDS" Exch="CMD"/>
</Entlmnt>
</PtyEntlmnt>
 </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">
 <PtyDetlListRpt ReqID="123437" RptID="1282628527532" ReqRslt="0" Txt="Valid request">
  <Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>
  <PtyDetl ID="817" Src="C" R="1">
   <Sub ID="RC1 CLEARING CORP." Typ="5"/>
   <ReltdPtyDetl ID="RCAF_BRKR" R="30">
    <Rltnshp Rltnshp="25"/>
   </ReltdPtyDetl>
  </PtyDetl>
  <PtyDetl ID="790" Src="C" R="1">
   <Sub ID="RC2 CLEARING CORP." Typ="5"/>
   <ReltdPtyDetl ID="RCAF_BRKR" R="30">
    <Rltnshp Rltnshp="25"/>
   </ReltdPtyDetl>
  </PtyDetl>
  <PtyDetl ID="660" Src="C" R="1">
   <Sub ID="RC3 CLEARING CORP." Typ="5"/>
   <ReltdPtyDetl ID="RCAF_BRKR" R="30">
    <Rltnshp Rltnshp="25"/>
   </ReltdPtyDetl>
  </PtyDetl>
 </PtyDetlListRpt>
</FIXML>
```

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="CME" 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

Version	Date	Author	Description
1.0	9/12/11	RC	Initial public release