# CME STP - TradeCaptureReport - Instrument - STP

## /TrdCaptRpt/Instrmt

| Name | Abbr | Datatype | Description | Enumerations |
|---|---|---|---|---|
| Product Symbol | `Sym` | String | Symbol for a CME contract, e.g. CLX05. | |
| Product Code | `ID` | String | Symbol for CME product, e.g. CL. | |
| Source of the Product Code | `Src` | String | Identifies the source of the Security ID. If it is not specified, the default of Clearing is used. | H - Clearing House / Clearing Organization |
| CFI Code | `CFI` | String | Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. | |
| Security Type | `SecTyp` | String | Indicates type of instrument or security. | • CMDTYSWAP - Commodity Swap<br>• FRA - Forward Rate Agreement<br>• FUT - Future<br>• FWD - Forward<br>• FXSPOT - FX Spot<br>• IRS - Interest Rate Swap<br>• MLEG - Multi Leg (Combo)<br>• OPT - Option<br>• SWAPTION - Swaption |
| Index Or Single Name | `SubTyp` | String | For spreads, indicates the strategy type. | Strategies/combos are available here . |
| Contract Period Code | `MMY` | MonthYear | Specifies the month and year of maturity.<br>YYYYMM (i.e. 201403)<br>YYYYMMDD (20140323)<br>YYYYMMwN (201403w1) | |
| Maturity Date | Matdt | LocalMktDate | Date of maturity. | |
| Next Coupon Date | `CpnPmt` | LocalMktDate | This is used to indicate the next date on which Coupon Premium is due. | |
| Strike Price | `StrkPx` | Price | Strike price for an option. | |
| Strike Multiplier | `StrkMult` | float | Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value. | |
| Strike Index | `StrkNdx` | String | Specifies the index used to calculate the strike price. | |
| Strike Index Location | `StrkNdxLctn` | String | Location of the strike price index. | |
| UnderlyingPriceDeterminationMethod | `PxDtrmnMeth` | int | Specifies how the underlying price is determined at the point of option exercise. The underlying price may be set to the current settlement price, set to a special reference, set to the optimal value of the underlying during the defined period ("Look-back") or set to the average value of the underlying during the defined period ("Asian option"). | 1 - Regular<br>2 - Special reference<br>3 - Optimal value (Lookback)<br>4 - Average value (Asian option) |
| Price Multiplier | `Mult` | float | Price multiplier used to convert the change in price (sell - buy) into P&L per contract. | |

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| Unit Of Measure | `UOM` | String | The unit of measure of the product upon which the contract is based. It is also referred to as the trading unit. | Alw - Allowances<br>BDFT - Board feet<br>Bbl - Barrels<br>Bcf - Billion cubic feet<br>Bu - Bushels<br>CBM - Cubic Meters<br>CER - Certified Emissions Reduction<br>CRT - Climate Reserve Tonnes<br>Ccy - Amount of currency<br>EnvCrd - Environmental Credit<br>EnvOfst - Environmental Offset<br>GJ - Gigajoules<br>GT - Gross Tons Also known as long tons or imperial tons, equal to 2240 lbs<br>Gal - Gallons<br>IPNT - Index point<br>L - Liters<br>MMBtu - One Million BTU<br>MMbbl - Million Barrels<br>MW-M - Megawatt-Month (electrical capacity)<br>MWh - Megawatt hours<br>PRINC - Principal with relation to debt instrument<br>cwt - Hundredweight (US)<br>day - Days<br>dt - Dry metric tons<br>g - Grams<br>kL - Kiloliters<br>kW-M - Kilowatt-Month (electrical capacity)<br>kWh - Kilowatt hours<br>kg - Kilograms<br>lbs - pounds<br>oz_tr - Troy Ounces<br>t - Metric Tons (aka Tonne)<br>thm - Therms<br>tn - Tons (US) |
| Unit of Measure Currency | `UOMCcy` | Currency | Indicates the currency of the unit of measure. Conditionally required when UnitOfMeasure = Ccy. | |
| Unit of Measure Quantity | `UOMQty` | Qty | Contract's defined quantity, used to calculate total traded notional quantity. | |

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| Price Unit of Measure | `PxUOM` | String | The Unit of measure of the quoted Price. For example it is USD for a Eurodollar contract. | Alw - Allowances<br>Bbl - Barrels<br>Bcf - Billion cubic feet<br>Bu - Bushels<br>Gal - Gallons<br>MMBtu - One Million BTU<br>MMbbl - Million Barrels<br>MWh - Megawatt hours<br>USD - US Dollars<br>lbs - pounds<br>oz_tr - Troy Ounces<br>t - Metric Tons (aka Tonne)<br>tn - Tons (US) |
| Settlement Method | `SettlMeth` | char | Settlement method for a contract. Can be used as an alternative to CFI Code value | C - Cash settlement required<br>E - Election at exercise<br>P - Physical settlement required |
| Exercise Style | `ExerStyle` | int | Type of exercise of a derivatives security | 0 - European<br>1 - American<br>2 - Bermuda |
| Put Or Call | `PutCall` | int | Indicates whether an option contract is a put or call. | 0 - Put<br>1 - Call |
| Product Exchange | `Exch` | Exchange | The exchange where the security is listed. | CBT - Chicago Board of Trade<br>CEE - Stock Exchange Group<br>CME - Chicago Mercantile Exchange<br>COMEX - Commodities Exchange, Inc<br>DME - Dubai Mercantile Exchange<br>FXS - FX Spot<br>IFUS - Intercontinental Exchange<br>NGXC - Natural Gas Exchange<br>NODX - Nodal<br>NYMEX - New York Mercantile Exchange<br>NYMSW - CME Swaps - NYMEX<br>VMAC - VMAC<br>XNAS - Nasdaq<br>XXXX - OTC Trades |
| Price Quote Currency | `PxQteCcy` | Currency | The currency in which the price is quoted. | |
| Instrument Security Description | desc | String | Long name description of the instrument symbol (product name). | |
| **SecAltIDGrp (repeating)** | **`AID`** | | | |
| Alternate Identifier | `AltID` | String | The value of the alternate security identifier. | |
| Alternate Identifier Source | `AltIDSrc` | String | The source of the alternate security identifier. | 112 - TAM Marker Price Symbol<br>N - Markit RED entity CLIP<br>P - Markit RED pair CLIP |
| **SecurityXML** | **`SecXML`** | | | |
| **FpML** | **`FpML`** | | | |

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| **EvntGrp (repeating)** | **`Evnt`** | | | |
| Product Event Type | `EventTyp` | int | Code to represent the type of event | 13 - First Delivery Date<br>111 - Unadjusted Next Coupon Date<br>112 - Unadjusted Previous Coupon Date<br>113 - Unadjusted Previous Previous Coupon Date<br>121 - Fixing Date |
| Product Event Date | `Dt` | LocalMktDate | Date of event | |
| **OptionExercise** | **`OptExer`** | | | |
| **OptionExerciseDates** | **`Dts`** | | | |
| Option Exercise Frequency Period | `FreqPeriod` | int | Time unit multiplier for the frequency of exercise dates. If present OptionExerciseFrequencyUnit(tbd) must be specified. | |
| OptionExerciseFrequencyUnit | `FreqUnit` | String | Time unit associated with the frequency of exercise dates. If present OptionExerciseFrequencyPeriod(tbd) must be specified. | D - Day<br>Mo - Month<br>Wk - Week<br>Yr - Year |
| **StreamGrp (repeating)** | **`Strm`** | | | |