

Risk Management Interface Message Specification

This topic provides the message layout for the tags used for messages sent between the Risk Management Interface (RMI) API and Clearing Member Firms' automated risk systems. The messages in this specification are the basis of the functionality described in [Risk Management Interface API](#).

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Common Elements

RMI Acronyms

Acronym	Description
API	Application Programming Interface
CMF	Clearing Member Firm
FIXML	XML representation of business content of FIX messages
RMI	Risk Management Interface
TF	Trading Firm

RMI API FIXML Element Types

The table below details FIXML elements that are used in the RMI API messages.

String	Alpha-numeric free format strings can have any character or punctuation except the delimiter.
Element Type	Description
Integer	Sequence of digits without commas or decimals and optional sign character (ASCII characters “-” and “0” – “9”). The sign character uses one byte (i.e., positive integer is “99999” and negative integer is “-99999”). Note that integer values may contain leading zeros (e.g., “00023”=23). Examples: 723 in field 21 would be mapped integer as 21=723 -723 in field 12 would be mapped integer as 12=-723
Boolean	Character field that contains one of the following values: “Y” – Yes/True “N” – No/False
Sequence Number	Integer field that represents a message sequence number. The sequence number value must be positive.

Number in Group	Integer field that represents the number of entries in a repeating group.
Character	Single character value that can include any alpha-numeric character or punctuation except the delimiter. All characters are case-sensitive.

FIXML Root Element

The FIXML root element <FIXML> contains the attributes that define the version of the message. The FIXML root element is defined in the fixml-components-base schema file.

Attribute	Description	Format	Value
v	FIX version	N.N	"FIX.5.0SP2"
xv	FIX extension pack number	EPN	130
cv	Custom Application Version	CME.NNNN	
s	schema release	YYYYMMDD	"2010-11-16"
xmlns	Default FIXML Namespace	Valid URL	"http://www.fixprotocol.org/FIXML-5-0-SP2"

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From Customer to RMI API

RMI API supports both session-based and session-less connections.

Session-less HTTP customers must embed their CME Group-assigned RMI API username and password in the standard HTTP header of every RMI API message for authentication. The header must contain "username:password" converted to base64, for example: 'dXNIcm5hbWU6cGFzc3dvcnQ='

The " symbol indicates a repeating tag group.

Standard Header – Customer to RMI API

Tag	Field Name	Req	FIXML Element	Valid Values	Format	Description
	Component <StandardHeader>		Hdr			
49	SenderCompID	Y	SID	Value provided by CME	String (7)	Sender Company Identifier
56	TargetCompID	Y	TID	CME	String (7)	Target Company Identifier
57	TargetSubID	Y	TSub	RMAPI	String (5)	Target Sub-Identifier

Y=Required, N=Not Required, C=Conditional, O=Optional

User Request – Log on and Log off for Session-Based Connections

RMI API supports both session-based and session-less connections.

CMFs that choose to leverage session-based connections begin their session by sending a User Request to log in to the RMI API. Session-based connections are closed out by sending a User Request to log off from the RMI API.

Session-based HTTP customers must use the FIXML Application-level Username and Password elements as detailed below.

Possible RMI API response messages: User Response (UserRsp), Business Message Reject (BizMsgRej).

Tag	Field Name	Req	FIXML Element	Valid Values	Format	Description
35	UserRequest	Y	UserReq		String (2)	Defines message type MsgType BE = User Request
553	Username	Y	Username		String (64)	Username (login ID) assigned by CME Group
554	Password	C	Password		String (32)	Password assigned by CME Group. Required for log on. Not required for log off.
923	UserRequestID	Y	UserReqID		String (16)	Unique identifier for a User Request. Does not need to be sequential, but must be an ever-increasing number.

924	UserRequest Type	Y	UserReqTyp	1 = Log On User 2 = Log Off User 100 = Ping Request	String (3)	Indicates the action required by a User Request Message.
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Y=Required, N=Not Required, C=Conditional, O=Optional

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User Request – Ping for Session-Based Connections

Customers may send a User Request to ping a session-based connection. The receipt of a User Response in return confirms that the session is active and ready.

Possible RMI API response messages: User Response (UserRsp), Business Message Reject (BizMsgRej).

Tag	Field Name	Req	FIXML Element	Valid Values	Format	Description
35	UserRequest	Y	UserReq		String (2)	Defines message type MsgType BE = User Request
553	Username	Y	Username		String (64)	Username (login ID) assigned by CME Group
554	Password	N	Password		String (32)	Password assigned by CME Group.
923	UserRequestID	Y	UserReqID		String (16)	Unique identifier for a User Request. Does not need to be sequential, but must be an ever-increasing number.
924	UserRequest Type	Y	UserReqTyp	1 = Log On User 2 = Log Off User 100 = Ping Request	String (3)	Indicates the action required by a User Request Message.

Y=Required, N=Not Required, C=Conditional, O=Optional

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User Request – Ping for Session-Less Connection

Customers may send a User Request to ping a session-less connection. The receipt of a User Response in return confirms that RMI API is available.

Possible RMI API response messages: User Response (UserRsp), Business Message Reject (BizMsgRej).

Tag	Field Name	Req	FIXML Element	Valid Values	Format	Description
35	UserRequest	Y	UserReq		String (2)	Defines message type MsgType BE = User Request
553	Username	Y	Username		String (64)	Username (login ID) assigned by CME Group
554	Password	N	Password		String (32)	Password assigned by CME Group.
923	UserRequestID	Y	UserReqID		String (16)	Unique identifier for a User Request. Does not need to be sequential, but must be an ever-increasing number.
924	UserRequest Type	Y	UserReqTyp	1 = Log On User 2 = Log Off User 100 = Ping Request	String (3)	Indicates the action required by a User Request Message.

Y=Required, N=Not Required, C=Conditional, O=Optional

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Party Entitlement Definition Request

The table below lists the tags sent by the CMF automated risk management system to Block or Unblock order entry for a TF and Account on the following parameters:

- Product Type (Futures or Options)
- Side (Buy or Sell)
- Optional: Product Group

Possible RMI API response messages: Party Entitlement Definition Request Ack (PtyEntlmtDefReqAck), Business Message Reject (BizMsgRej).

Tag	Field Name	Req	FIXML Element	Valid Values	Format	Description
35	PartyEntitlement DefinitionRequest		PtyEntlmt DefReq		String (2)	Defines message type MsgType DA = Party Entitlement Definition Request
1770	Entitlement RequestID	Y	ReqID		String (16)	Unique identifier for Party Entitlement Definition Request. Does not need to be sequential but must be an ever increasing number.
	Component <PartyEntitlementsUpdate>	Y	PtyEntlmt Upd			
1324	ListUpdateAction	Y	ListUpdActn	M=Modify	String (1)	Indicates the action required by a Party Entitlement Definition Request.
	Component <PartyDetail>	Y	PtyDetl			
448	PartyID	Y	ID		String (3)	Indicates the Trading Firm number
452	PartyRole	Y	R	1=Trading Firm	Integer (1)	Indicates the party for which the request is made.
	Component <RelatedPartyDetail>	Y	ReltedPtyD etl			
1563	RelatedPartyID	Y	ID		String (12)	Indicates the Account number
1565	RelatedPartyRole	Y	R	24=Custom er Account	Integer (2)	Indicates the related party for which the request is made.
	End Component < /RelatedPartyDetail>					
	End Component < /PartyDetail>					
	Component <Entitlement>	Y	Entlmt			
1774	Entitlement Indicator	Y	Ind	Y=Yes (Unblock) N=No (Block)	Boolean (1)	Indicates if the party is entitled.
1775	EntitlementType	Y	Typ	0=Trade	String (1)	Type of Entitlement.
1776	EntitlementID	Y	ID		String(16)	Unique identifier for specific Entitlements repeating group instance.
	Component <EntitlementAttrib>	Y	Attrib			
1778	EntitlementAttrib Type	Y	Typ	4000=Side	Integer (4)	Name of additional Entitlement Attribute.
1780	EntitlementAttrib Type	Y	Valu	1=Buy 2=Sell	String (1)	Side of orders to Block or Unblock.
	End Component < /EntitlementAttrib>					
	Component <InstrumentScope>	Y	InstrmtSco pe			Scope of the request for specific securities.
1535	InstrumentScope Operator	Y	Oper	1=Include	Integer (1)	Operator to perform on the Product Groups specified.
1545	InstrumentScope SecurityGroup	O	SecGrp		String (4)	Product Group for which incoming orders are Blocked or Unblocked. If SecGrp is not included, all product groups on the specified Side and Type will be impacted.
1547	InstrumentScope SecurityType	Y	SecTyp	FUT=Futures OPT=Options	String (3)	Security type for which incoming orders are Blocked or Unblocked.

	End Component </InstrumentScope>					
	End Component </Entitlement>					
	End Component					

Y=Required, N=Not Required, C=Conditional, O=Optional

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Party Entitlements Request

The Party Entitlements Request message is used to request order entry authorization information for one or more:

- TF and Account combination(s)
- TF, all Account(s)

Possible RMI API response messages: Party Entitlement Definition Request Ack (PtyEntlmtDefReqAck), Business Message Reject (BizMsgRej).

Tag	Field Name	Req	FIXML Element	Valid Values	Format	Description
35	PartyEntitlementsRequest		PtyEntlmt		String (2)	Defines message type MsgType CU= Party Entitlements Request
1770	EntitlementRequestID	Y	ReqID		String (16)	Unique identifier for Party Entitlement Request. Does not need to be sequential but must be an ever-increasing number.
	Component <Parties>	Y	Pty			
448	PartyID	Y	ID		String (12)	Specific value for a specified Party Role.
452	PartyRole	Y	R	1=Trading Firm 24=Customer Account	Integer (2)	Indicates the party for which the request is being made. R=1 is required in all blocks. If requesting information on all accounts at a TF, only R=1 should be sent. If requesting information on specific account(s) at a TF, both R=1 and R=24 should be sent.

Y=Required, N=Not Required, C=Conditional, O=Optional

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Security List Request

The Security List Request message supports the request of Product Group information:

- All Product Groups
- All Product Groups on a particular Exchange
- All Product Groups on a particular Exchange and Type (futures or options)

Possible RMI API response messages: Security List Response (SecList), Business Message Reject (BizMsgRej).

Tag	Field Name	Req	FIXML Element	Valid Values	Format	Description
35	SecurityListRequest		SecListReq		String (1)	Defines message type MsgType x=Security List Request
320	SecurityRequestID	Y	ReqID		String (16)	Unique identifier of a Security List Request. Does not need to be sequential, but must be an ever increasing number.
559	SecurityListRequestType	Y	ListReqTyp	100 = All Product Groups 101 = Product Groups by Exchange 102 = Product Groups within specific exchange by Security Type	Integer (3)	Specifies the type of Product Group reference data requested.
	Component <Instrument>	C	Instrmt			Required only if SecurityListRequestType = 101 or 102

207	SecurityExchange	C	Exch	<ul style="list-style-type: none"> • XCBT = CBOT • XCME = CME • XNYM = NYMEX • XKBT = KCBT • XMGE = MGEX • XCEC = COMEX • XCME = CME • DUMX = DME • XKLS = BMD • GREE = GreenX • MGCB = MGEX-CBOT* • MGKB = MGEX-KCBT* • NYUM = NYMEX-DME* <p>*CMEG-generated, non ISO values for inter-exchange spreads</p>	String (4)	<p>Defines the Exchange for which all Product Groups will be returned.</p> <p>Required only if SecurityListRequestType = 101 or 102</p>
167	SecurityType	C	SecTyp	<p>FUT = Futures</p> <p>OPT = Options</p>	String (3)	<p>Defines the Product Type for which all Product Groups in the security exchange will be returned. Required only if SecurityRequestType = 102</p>
	End Component					

Y=Required, N=Not Required, C=Conditional, O=Optional

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Order Mass Action Request (tag 35-MessageType=CA)

Tag	Field Name	Req	FIXML Element	Valid Values	Format	Description
35	OrderMassActionRequest	Y	OrdMassActReq	String	2	MessageType=CA
11	ClOrdID	Y	ClOrdID	String	16	Identifier of Order Mass Action Request. It is recommended that customers send unique identifiers but uniqueness is not enforced by the API.
1373	MassActionType	Y	MassActionType	Int	1	Specifies the type of action requested. Supported Values: 3 - Cancel Orders
1374	MassActionScope	Y	MassActionScope	Int	3	Specifies scope of Order Mass Action Request. Supported Values: 100 – All orders for an exchange. 101 – All orders for all exchanges.
60	TransactTime	Y	TxnTm	UTCTime stamp	23	Timestamp when the business transaction represented by the message occurred. UTC Timestamps are sent in number of nanoseconds since Unix epoch synced to a master clock to microsecond accuracy.
	Component <Parties>	Y	Pty			
448	PartyID	Y	ID	String	12	Specific value for a specified Party Role. This value is case sensitive.
452	PartyRole	Y	R	Int	2	Indicates the party the request is being made for. Supported Values: 1 – Trading Member Firm. 24 – Customer Account. Each incoming Order Mass Action Request can only have one account and one firm.
	End Component </Parties>					
	Component <Instrument>	Conditional	Instrmt			

207	SecurityExchange	Conditional	Exch	String	4	Needed to specify the product exchange for which all open orders will be cancelled. Required only when Mass Action Scope=100.
	End Component </Instrument>					

From RMI API to Customer

Standard Header – RMI API to Customer

Tag	Field Name	Req	FIXML Element	Valid Values	Format	Description
	Component <StandardHeader>		Hdr			
49	SenderCompID	Y	SID	CME	String (7)	Sender Company Identifier
50	SenderSubID	Y	SSub	RMAPI	String (5)	Sender Sub-Identifier
56	TargetCompID	Y	TID	Value provided by CME	String (7)	Target Company Identifier

Y=Required, N=Not Required, C=Conditional, O=Optional

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User Response

The RMI API sends a User Response in response to a User Request message to log on, log off, or ping the RMI API. A User Response is also sent in response to a denied User Request to log on.

Tag	Field Name	Req	FIXML Element	Valid Values	Format	Description
35	UserResponse		UserRsp		String (2)	Defines message type MsgType BF=User Response
553	Username	Y	Username		String (64)	Username (login ID) value sent on the triggering User Request.
923	UserRequestID	Y	UserReqID		Integer (16)	User Request ID value sent on the triggering User Request.
926	UserStatus	Y	UserStat	1 – Logged In 2 – Not Logged In (Logged off) 3 – User Not Recognized 5 – Password Changed (will be implemented at a later date) 6 – Other 100 – Ping Response	Integer (3)	Indicates the status of the RMI API user.
927	UserStatusText	O	UserStatText		String (250)	A text description associated with a user status.

Y=Required, N=Not Required, C=Conditional, O=Optional

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Party Entitlement Definition Request Acknowledgment

The RMI API sends a Party Entitlement Definition Request Acknowledgment in response to a Party Entitlement Definition Request to Block or Unblock order entry for a TF and Account.

The Party Entitlement Definition Request Acknowledgment is sent to indicate that the requested trading authorization changes have been:

- Accepted
- Accepted with changes
- Rejected

Tag	Field Name	Req	FIXML Element	Valid Values	Format	Description
35	PartyEntitlement DefinitionReq Ack		PtyEntlmt DeReqAck		String (2)	Defines message type MsgType UB = Party Entitlement Definition Request Acknowledgement
1770	Entitlement RequestID	Y	ReqID		String (16)	ReqID value sent on the triggering Party Entitlement Definition Request.
35000	EntitlementRequest Status	Y	ReqStat	0=Accepted 1=Accepted with changes 2=Rejected	Integer (1)	Status of Party Entitlement Definition Request
35001	EntitlementRequest Result	Y	ReqRslt	0 – Successful 1 – Invalid party 2 – Invalid related party 3 – Invalid entitlement type 4 – Invalid entitlement ID 5 – Invalid entitlement attribute 6 – Invalid instrument scope 10 – Instrument scope not supported 12 – Entitlement not approved for party 14 – Instrument not approved for party 98 – Not authorized 99 – Other 100 - Number of instrument scopes exceeds the maximum Unblocked count. SentCount=<Number of Security Groups in the message>, UnblockedCount=<Configured max Unblocked number>	Integer (3)	Reports the results of Party Entitlement Definition Request instructions.
58	Text	O	Txt		String (250)	Text further explaining the Party Entitlement Definition results.
	Component <PartyEntitlementsAck>	O	PtyEntlmt Ack			This repeating group is returned when the Party Entitlement Definition Request is accepted with changes (ReqStat="1") It is not returned for Accepted or Rejected Requests (ReqStat="0" or "2")
1324	ListUpdateAction	Y	ListUpdActn	M=Modify	String (1)	Returns the action required by a Party Entitlement Definition Request.
35002	EntitlementStatus	Y	Stat	0=Accepted 1=Accepted with changes 2=Rejected	Integer (1)	Status of Entitlement Definition for one repeating group.

35003	EntitlementResult	Y	Rslt	<p>0 – Successful</p> <p>1 – Invalid party</p> <p>2 – Invalid related party</p> <p>3 – Invalid entitlement type</p> <p>4 – Invalid entitlement ID</p> <p>5 – Invalid entitlement attribute</p> <p>6 – Invalid instrument scope</p> <p>10 – Instrument scope not supported</p> <p>12 – Entitlement not approved for party</p> <p>14 – Instrument not approved for party</p> <p>98 – Not authorized</p> <p>99 – Other</p> <p>100 - Higher level block supersedes current request</p> <p>101 – Specific product group cannot be combined with ALL product groups</p>	Integer (3)	Result of Entitlement Definition Request for one repeating group.
1328	RejectText	N	RejTxt		String (250)	Text further explaining the Entitlement Definition Request Result for one repeating group.
	Component <PartyDetail>	O	PtyDetl			<p>This repeating group is returned when the Party Entitlement Definition Request is accepted with changes (ReqStat="1")</p> <p>It is not returned for Accepted or Rejected Requests (ReqStat="0" or "2")</p>
448	PartyID	Y	ID		String (3)	Indicates the Trading Firm number
452	PartyRole	Y	R	1=Trading Firm	Integer (1)	Indicates the party for which the request is made.
	Component <RelatedPartyDetail>	Y	ReltdPtyDe tl			
1563	RelatedPartyID	Y	ID		String (12)	Indicates the Account number
1565	RelatedParty Role	Y	R	24=Customer Account	Integer (2)	Indicates the related party for which the request is being made.
	End Component </RelatedPartyDetail>					
	End Component <PartyDetail>					
	Component <Entitlement>	O	Entlmt			<p>This repeating group is returned when the Party Entitlement Definition Request is accepted with changes (ReqStat="1")</p> <p>It is not returned for Accepted or Rejected Requests (ReqStat="0" or "2")</p> <p>Required only if there are active blocks for the Related Party ID.</p>
1774	Entitlement Indicator	Y	Ind	<p>Y=Yes (Unblock)</p> <p>N=No (Block)</p>	Boolean (1)	Determines if the party is entitled.
1775	EntitlementType	Y	Typ	0=Trade	String (1)	Type of Entitlement.

1776	EntitlementID	Y	ID		String(16)	Unique identifier for specific Entitlements repeating group instance. Must be unique for a Party Entitlement Definition Request message.
	Component <EntitlementAttrib>	Y	Attrib			This repeating group is returned when the Party Entitlement Definition Request is accepted with changes (ReqStat="1") It is not returned for Accepted or Rejected Requests (ReqStat="0" or "2")
1778	EntitlementAttrib Type	Y	Typ	4000=Side	Integer (4)	Name of additional Entitlement Attribute.
1780	EntitlementAttrib Type	Y	Valu	1=Buy 2=Sell	String (1)	Side of orders to Block or Unblock.
	End Component </EntitlementAttrib>					
	Component <InstrumentScope>	Y	InstrmtScope			Scope of the request for specific securities. This repeating group is returned when the Party Entitlement Definition Request is accepted with changes (ReqStat="1"). It is not returned for Accepted or Rejected Requests (ReqStat="0" or "2").
1535	InstrumentScope Operator	Y	Oper	1=Include	Integer (1)	Operator to perform on the Product Groups specified.
1545	InstrumentScope SecurityGroup	C	SecGrp		String (4)	Product Group for which incoming orders are Blocked or Unblocked. Required if SecGrp was defined on the inbound Party Entitlement Definition Request.
1547	InstrumentScope SecurityType	Y	SecTyp	FUT=Futures OPT=Options	String (3)	Type of security for which incoming orders are Blocked or Unblocked.
	End Component </InstrumentScope>					
	End Component </Entitlement>					
	End Component </PartyEntitlementsAck>					

Y=Required, N=Not Required, C=Conditional, O=Optional

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Party Entitlements Report

The RMI API sends a Party Entitlements Report in response to a Party Entitlements Request. The Party Entitlements Report returns information on the currently active Block instructions for one or more:

- TF and Account combination(s)
- TF, all Account(s)

Tag	Field Name	Req	FIXML Element	Valid Values	Format	Description
35	PartyEntitlementsReport		PtyEntlMntRpt		String (2)	Defines message type MsgType CV = Party Entitlements Report

1771	EntitlementReportID	Y	RptID		String (20)	Unique identifier for Party Entitlements Report.
1770	EntitlementRequestID	Y	ReqID		String (16)	ReqID value sent on the triggering Party Entitlements Request
1511	RequestResult	Y	ReqRslt	0=Successful 1=Invalid Party 98=Not authorized 99=Other	Integer (3)	Result of Party Entitlement Request.
	Component <PartyEntitlement>	Y	PtyEntmnt			
	Component <PartyDetail>	Y	PtyDetl			Returned only if there are active blocks for the Related Party ID.
448	PartyID	Y	ID		String (3)	Specific value for a specified Party Role.
452	PartyRole	Y	R	1=Trading Firm	Integer (1)	
	Component <RelatedPartyDetail>	O	ReltdPtyDetl			Returned only if there are active blocks for the Related Party ID.
1563	RelatedPartyID	N	ID		String (12)	Specific value for a specified Related Party Role.
1565	RelatedPartyRole	N	R	24=Customer Account	Integer (2)	Indicates the related party for which the request is made.
	End Component </RelatedPartyDetail>					
	End Component </PartyDetail>					
	Component <Entitlement>	O	Entlmnt			Required only if there are Active Instructions for the Related Party ID.
1774	EntitlementIndicator	Y	Ind	Y=Yes (Unblock) N=No (Block)	Boolean (1)	Determines if the party is Unblocked to enter orders.
1775	EntitlementType	Y	Typ	0=Trade	String (1)	Type of Entitlement
	Component <EntitlementAttrib>	O	Attrib			Required only if there are Active Instructions for the Related Party ID.
1778	EntitlementAttribType	Y	Typ	4000=Side	Integer (4)	Name of additional Entitlement Attribute.
1780	EntitlementAttribValue	Y	Valu	1=Buy 2=Sell	String (1)	Side of orders to Block or Unblock.
	End Component </EntitlementAttrib>					
	Component <InstrumentScope>	O	InstrmtScope			Scope of the request for specific securities. Required only if there are Active Instructions for the Related Party ID.
1535	InstrumentScopeOperator	Y	Oper	1=Include	Integer (1)	Operator to perform on the Product Groups specified.
1545	InstrumentScopeSecurityGroup	Y	SecGrp		String (4)	Product Group for which incoming orders are Blocked or Unblocked.
1547	InstrumentScopeSecurityType	Y	SecTyp	FUT=Futures OPT=Options	String (3)	Type of security for which incoming orders are Blocked or Unblocked.
	End Component </InstrumentScope>					
	End Component </Entitlement>					
	End Component </PartyEntitlement>					

Y=Required, N=Not Required, C=Conditional, O=Optional

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Security List Response

The RMI API sends a Security List Response in response to a Security List Request.

Tag	Field Name	Req	FIXML Element	Valid Values	Format	Description
35	SecurityList		SecList		String (1)	Defines message type MsgType y = Security List Response
964	SecurityReportID	Y	RptID		String (20)	Unique identifier of a Security List Response.
1470	SecurityListType	Y	ListTyp	100 = All Product Groups 101 = Product Groups by Exchange 102 = Product Groups within specific exchange by Security Type	Integer (3)	Repeats back the security list request type (ListReqTyp).
320	SecurityRequestID	Y	ReqID		Integer (16)	ReqID value sent on the triggering Security List Request
560	SecurityRequestResult	Y	ReqRslt	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	Integer (1)	Returns feedback based on the request.
58	Text	O	Txt		String (250)	Text further explaining the SecurityRequestResult.
	Component <SecListGrp>	C	SecL			Only returned when ReqRslt=0
	Component <Instrument>	Y	Instrmt			
207	SecurityExchange	Y	Exch		String (4)	Returned only if sent on the triggering Security List Request. Identifies the exchange for which All Product Groups will be returned.
167	SecurityType	C	SecTyp		String (3)	Returned only if sent on the triggering Security List Request. Identifies the Product Type for which All Product Groups in the exchange are returned.
1151	SecurityGroup	Y	SecGrp		String (4)	List of product groups that match Security List Request parameters.
	End Component </Instrument>					
	End Component </SecListGrp>					

Y=Required, N=Not Required, C=Conditional, O=Optional

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Business Reject Message

The RMI API will return a Business Reject Message when the CMF's inbound message is malformed, including:

- Incorrect header information
- Message type not recognized or supported
- Required elements and/or values missing

Tag	Field Name	Req	FIXML Element	Valid Values	Format	Description
35	BusinessMessageReject	Y	BizMsgRej	String	1	MsgType=j

372	RefMsgType	Y	RefMsgTyp	String	2	The MsgType (35) of the FIXML message being rejected.
379	BusinessRejectRefID	Y	BizRejRefID	String	16	The value of the business-level "ID" field on the message being referenced.
380	BusinessRejectReason	Y	BizRejRsn	Int	1	Code to identify reason for a business reject message. Supported Values: 0 – Other 1 – Unknown ID 2 – Unknown Security Group 3 – Unsupported message type 4 – Application not available 5 – Conditionally required field is missing 6 – Not Authorized 100 – Request accepted but unable to construct response 101 – Request timed out 102 – Invalid Exchange 103 – Only one customer account allowed 104 – Only one executing firm allowed 105 – Only one security exchange allowed 106 – Mismatch between mass action scope and security exchange
58	Text	Optional	Txt	String	250	Reason for rejection.

Y=Required, N=Not Required, C=Conditional, O=Optional

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Order Mass Action Report (tag 35-MessageType=BZ)

Tag	Field Name	Req	FIXML Element	Valid Values	Format	Description
35	OrderMassActionReport	Y	OrdMassActRpt	String	2	MessageType=BZ
11	ClOrdID	Y	ClOrdID	String	16	Pancake flip of the ClientOrder ID provided on the incoming Order Mass Action Request message.
1369	MassActionReportID	Y	MassActionReportID	String	20	Unique ID of Order Mass Action Report as assigned by RMI API.
1373	MassActionType	Y	MassActionType	Int	3	Specifies the type of action requested. This is a pancake flip of the incoming value provided on the Order Mass Action Request message.
1374	MassActionScope	Y	MassActionScope	Int	3	Specifies the scope of the Action – this is a pancake flip of the incoming value provided on the Order Mass Action Request message.
1375	MassActionResponse	Y	MassActionResponse	Int	1	Specifies the action taken by RMI API when it receives the Order Mass Action Request. Supported Values: 1 – Accepted.
1376	MassActionRejectReason	Conditional	MassActionRejectReason	Int	3	Reason Order Mass Action Request was rejected. Required if Mass Action Response=0. Supported Values: 99 – Other
58	Text	Optional	Txt	String	250	Text further explaining the Party Entitlement Definition Request Result.
	Component <Parties>	Y	Pty			
448	PartyID	Y	ID	String	12	Specific value for a specified Party Role.

452	PartyRole	Y	R	Int	2	Indicates the party the request is being made for. Supported Values: 1 – Trading Member Firm 24 – Customer Account
	End Component </Parties>					
	Component <Instrument>	Y	Instrmt			
207	SecurityExchange	Y	Exch	String	4	Specifies the exchange requested for which orders are to be cancelled. This is a flip of the incoming value unless it is missing or null in which case it will not be sent.
	End Component </Instrument>					



All risk management services are offered by CME Group on a best-efforts basis. Clearing Member Firm (CMF) Risk Administrators only have access to the Execution Firms and Exchanges that they guarantee. Any attempt to take action on an Executing Firm and Exchange assigned to a different CMF will be rejected.

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