

CME STP FIX

This section contains information about CME STP FIX.

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CME STP FIX processes Trade Capture Messages, converting outgoing CME STP FIXML messages to FIX and incoming CME STP FIX messages to FIXML. The CME STP FIX Interface is based on standard FIX 4.4 (Financial Information Exchange protocol, <http://www.fixprotocol.org>).

All FIX **administration-level** messages are supported. The structure and semantics of FIX messages adhere to the standard, with some modifications.

The following FIX **application-level** messages are supported:

- *From FIX Client to CME STP FIX:*
 - Trade Capture Report Request (tag 35-MessageType= **AD**).
- *From CME STP FIX to FIX Client:*
 - Trade Capture Report Request Ack (tag 35-MessageType = **AQ**);
 - Trade Capture Report (tag 35-MessageType = **AE**).

Other application-level messages are not supported. If an unsupported message is received by CME STP FIX, Session Level Reject (tag 35-MessageType= **3**) message is sent in a response.

All FIX messages contain Standard Message Header and Standard Message Trailer component blocks. CME STP FIX usage of these blocks is compliant with standard FIX 4.4. For more information, please refer to the FIX 4.4 Specification available from the FIX Protocol Ltd. [website](#).

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FIX Session Layer - Identification of FIX Session

TCP/IP over TLS (Transport Layer Security) 1.2 is required to establish physical connection to CME STP FIX. FIX Client should act as an initiator and use the following details when establishing FIX Session to CME STP FIX.

- FIX Version = FIX 4.4
- SenderCompID = *as defined by CME Group*
- TargetCompID = 'CMESTPFIX#' The value will be increased for each new user at the Firm, e.g., CMESTPFIX1, CMESTPFIX2, CMESTPFIX3, etc.
- TargetSubID = 'STP'
- Heartbeat interval = any between 30 and 60
- FIX session Username
- FIX session Password

Login

FIX Client uses Logon (tag 35-MessageType=**A**) message equipped with the following tags to perform authentication at CME STP FIX:

- tag 49-SenderCompID = *as defined by CME Group*
- tag 56-TargetCompID = 'CMESTPFIX#' The value will be increased for each new user at the Firm, e.g., CMESTPFIX1, CMESTPFIX2, CMESTPFIX3, etc.
- tag 57-TargetSubID = 'STP'
- tag 34-MsgSeqNum = 1
- tag 141-ResetSeqNumFlag = Y
- tag 553-Username = *Customer SmartClick API ID*
- tag 554-Password = *Customer SmartClick Password*

[Login Sample](#)

Logout

FIX Client is required to use Logout (tag 35-MessageType=**5**) message to gracefully terminate FIX Session with CME STP.

- tag 49-SenderCompID = *as defined by CME Group*

- tag 34-MsgSeqNum = 13 next sequence number
- tag 56-TargetCompID = 'CMESTPFIX#' The value will be increased for each new user at the Firm, e.g., CMESTPFIX1, CMESTPFIX2, CMESTPFIX3, etc.
- tag 57-TargetSubID = 'STP'

[Logout sample](#)

Sequence Numbers Reset

CME STP FIX expects FIX Client to reset incoming and outgoing sequence numbers every time when FIX session is established. i.e. CME STP FIX expects Logon (tag 35-MessageType = **A**) message from FIX Client to contain tag 34-MsgSeqNum = **1** and tag 141-ResetSeqNumFlag = **Y**.

CME STP Credentials

In order to subscribe for CME Group trade FIX Client should supply the following:

- CME STP Username – provided in Logon (tag 35-MessageType = **A**)
- CME STP Password – provided in Logon (tag 35-MessageType = **A**)
- CME STP FirmID and Role – provided in Parties group of Trade Capture Report Request (tag 35-MessageType = **AD**)

Supported CME Group Products

Public CME STP FIX interface supports all Products available on CME STP.

CME STP Availability

CME STP is available in PRODUCTION beginning 2 PM Central Time Sunday Afternoon, through 10 PM Central Time Friday. Internal testing occurs every weekend in the Production Environment; please make sure your API is not connected from Friday night until Sunday afternoon. See CME Group [trading hours](#).

Disclaimer

See standard CME Group disclaimer and Trademark [information](#).