

# 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.

- 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.cmegroup.com/fprf/>.
- HTTP clients can use FPRF or Request/Response methods over CME ClearPort API.



Any user wishing to obtain a complete list of *all* contracts should use the FPRF.

- [Request/Response Method](#)
- [Message Specification](#)
- [Request Types](#)
  - [Product Request](#)
  - [Futures Maturity Request](#)
  - [Option Series Request](#)
  - [Spread Request](#)

## See Also

- [CME ClearPort Reference Data - SecurityDefinitionRequest - ClearPort Reference Data](#)
- [CME ClearPort Reference Data - SecurityDefinition - ClearPort Reference Data](#)
- [CME ClearPort Reference Data - DerivativeSecurityListRequest - ClearPort Reference Data](#)
- [CME ClearPort Reference Data - DerivativeSecurityList - ClearPort Reference Data](#)
- [Product Reference Data Response Sample Messages](#)

## Request/Response Method

CME ClearPort 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.

## Message Specification

Message Type	FIXML Abbreviation	Description
Security Definition Request	SecDefReq	Sent by submitter 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).
Derivative Security List Request	DevSecListReq	Sent by submitter to obtain a list of options strikes for a specific options series.
Security Definition	SecDef	Response for Security Definition Request.
Derivative Security List	DerivSecList	Response for Derivative Security List Request.

## Request Types

### Product Request

Request Type	Description	Examples
--------------	-------------	----------

Product Request - no filter	All products requested: Request Type (ReqTyp) = 100	<pre> FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"&gt;   &lt;SecDefReq ReqID="123412" ReqTyp=" 100"&gt;     &lt;Hdr SID="BRKR" SSub=" user123" TID="CME" TSub="CPAPI"/&gt;   &lt;/SecDefReq&gt; &lt;/FIXML&gt; </pre>
Filter by Product Exchange	<ul style="list-style-type: none"> <li>All products requested: Request Type (ReqTyp) = 100</li> <li>Exchange = "CME"</li> </ul>	<pre> &lt;FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"&gt;   &lt;SecDefReq ReqID="123443" ReqTyp=" 100"&gt;     &lt;Hdr SID="PLTFM" SSub=" user789" TID="CME" TSub="CPAPI"/&gt;     &lt;Instrmt Exch="CME"/&gt;   &lt;/SecDefReq&gt; &lt;/FIXML&gt; </pre>
Filter by Product Exchange and Security Type	<ul style="list-style-type: none"> <li>Exchange = "NYMEX"</li> <li>Security Type = "FUT"</li> </ul>	<pre> &lt;FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"&gt; &lt;SecDefReq ReqID="123477" ReqTyp="100"&gt;   &lt;Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/&gt;   &lt;Instrmt Exch="NYMEX" SecTyp="FUT"/&gt; &lt;/SecDefReq&gt; &lt;/FIXML&gt; </pre>
Filter by Product Exchange, Security Type and Security ID (w/ source code H)	<ul style="list-style-type: none"> <li>:Exchange = "CBT"</li> <li>Security Type = "OOF"</li> <li>Security ID = "ZC"</li> <li>Src = "H"</li> </ul>	<pre> &lt;FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"&gt;   &lt;SecDefReq ReqID="123465" ReqTyp=" 100"&gt;     &lt;Hdr SID="BRKR" SSub=" user123" TID="CME" TSub="CPAPI"/&gt;     &lt;Instrmt Exch="CBT" SecTyp="OOF" ID="ZC" Src="H"/&gt;   &lt;/SecDefReq&gt; &lt;/FIXML&gt; </pre>

## Futures Maturity Request

Request Type	Description	Examples
Request for all futures contracts	<p>The Request Type (ReqTyp) number for the list of Futures contracts with product family information request is 103.</p> <p>Filters on Product Exchange, Security Type, and Security ID (w/ source code H).</p>	<pre> &lt;FIXML v="5.0 SP2" xv="109" s=" 20090815" cv="CME.0001"&gt;   &lt;SecDefReq ReqID="123416" ReqTyp="103"&gt;     &lt;Hdr SID="PLTFM" SSub="user789" TID="CME" TSub=" CPAPI"/&gt;     &lt;Instrmt Exch=" CBT" SecTyp="FUT" ID="3YR" Src="H" /&gt;   &lt;/SecDefReq&gt; &lt;/FIXML&gt; </pre>

Request for all futures contracts - no product information	<p>The Request Type (ReqTyp) number for the list of Futures contracts without product family information request is 104.</p> <p>Filters on Product Exchange, Security Type, and Security ID (w/ source code H).</p>	<pre>&lt;FIXML v="5.0 SP2" xv="109" s=" 20090815" cv="CME.0001"&gt;   &lt;SecDefReq ReqID="123412"   ReqTyp="104"&gt;     &lt;Hdr SID="BRKR"   SSub="user123" TID="CME" TSub="   CPAPI" /&gt;     &lt;Instrmt Exch="   CBT" SecTyp="FUT" ID="3YR" Src="H"   /&gt;   &lt;/SecDefReq&gt; &lt;/FIXML&gt;</pre>
Request for all futures contracts with maturity month	<p>A request for product family information for the specified futures contract.</p> <p>Filters on Product Exchange, Security Type, Security ID (w/ source code H) and Maturity Month.</p>	<pre>&lt;FIXML v="5.0 SP2" xv="109" s=" 20090815" cv="CME.0001"&gt;   &lt;SecDefReq ReqID="123462"   ReqTyp="103"&gt;     &lt;Hdr SID="BRKR"   SSub="user123" TID="CME" TSub="   CPAPI" /&gt;     &lt;Instrmt Exch="   CBT" SecTyp="FUT" ID="3YR" Src="H"   MMY="200912" /&gt;   &lt;/SecDefReq&gt; &lt;/FIXML&gt;</pre>
Request for all futures contracts with maturity month and no product information	<p>A request for the specified futures contract without product family information (basically a check that the contract is valid).</p> <p>Filters on Product Exchange, Security Type, Security ID (w/ source code H) and Maturity Month.</p>	<pre>&lt;FIXML v="5.0 SP2" xv="109" s=" 20090815" cv="CME.0001"&gt; &lt;SecDefReq ReqID="123418" ReqTyp=" 104"&gt; &lt;Hdr SID="PLTFM" SSub="user789" TID="CME" TSub="CPAPI" /&gt; &lt;Instrmt Exch="CBT" SecTyp="FUT" ID="3YR" Src="H" MMY="200912" /&gt; &lt;/SecDefReq&gt; &lt;/FIXML&gt;</pre>

## Option Series Request

Request Type	Description	Examples
Options Series with product family information	<p>The Request Type (ReqTyp) number for the list of Options Series with product family information request is 101.</p> <p>Security type indicates an option.</p>	<pre>&lt;FIXML v="5.0 SP2" xv="109" s=" 20090815" cv="CME.0001"&gt;   &lt;SecDefReq ReqID="123412"   ReqTyp="101"&gt;     &lt;Hdr SID="PLTFM"   SSub="user789" TID="CME" TSub="CPAPI"   /&gt;     &lt;Instrmt Exch="   NYMEX" SecTyp="OOF" ID="LN" Src="H" /&gt;   &lt;/SecDefReq&gt; &lt;/FIXML&gt;</pre>

Options Series without product family information	<p>The Request Type (ReqTyp) number for the list of Options Series without product family information request is 102.</p> <p>Security type indicates an option.</p>	<pre>&lt;FIXML v="5.0 SP2" xv="109" s=" 20090815" cv="CME.0001"&gt;   &lt;SecDefReq ReqID="123497" ReqTyp="102"&gt;     &lt;Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI" /&gt;     &lt;Instrmt Exch=" NYMEX" SecTyp="OOC" ID="IA" Src="H"/&gt;   &lt;/SecDefReq&gt; &lt;/FIXML&gt;</pre>
---	---	--

## Spread Request

Request Type	Description	Examples
Spread Request	<p>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.</p> <p>Filter options:</p> <ul style="list-style-type: none"> <li>• Product Exchange, Security Type, and Security ID (w/ source code H)</li> <li>• Product Exchange, Security Type, Security ID (w/ source code H).and Maturity Month</li> </ul>	<pre>&lt;FIXML v="5.0 SP2" xv="109" s=" 20090815" cv="CME.0001"&gt;   &lt;SecDefReq ReqID=" 123452" ReqTyp="105"&gt;     &lt;Hdr SID=" PLTFM" SSub="user789" TID="CME" TSub="CPAPI"/&gt;     &lt;Instrmt Exch=" NYMEX" ID="CA" Src="H"/&gt;   &lt;/SecDefReq&gt; &lt;/FIXML&gt;</pre> <p>With Maturity Date:</p> <pre>&lt;FIXML v="5.0 SP2" xv="109" s=" 20090815" cv="CME.0001"&gt;   &lt;SecDefReq ReqID=" 123429" ReqTyp="105"&gt;     &lt;Hdr SID="BRKR" SSub="user123" TID="CME" TSub=" CPAPI"/&gt;     &lt;Instrmt Exch=" NYMEX" ID="CA" Src="H" MMY=" 200912"/&gt;   &lt;/SecDefReq&gt; &lt;/FIXML&gt;</pre>