

CME ClearPort API - Trade Capture Report Acknowledgment Message - InstrumentLeg - Outbound

/TrdCaptRptAck/TrdLeg/Leg

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Present for Outright or Spread	Supported Values
Leg Product Code	ID	String	Used as the primary identifier for the Leg instrument. For futures and options, this is generally an exchange or CME assigned value.	ALL	ALL	Spread	
Leg Product ID Source	Src	String	Identifies the source of the Leg SecurityID. If it is not specified, the default of Clearing is used.	ALL	ALL	Spread	H - Clearing House / Clearing Organization
Leg Security Type	SecTyp	String	Refer to definition of SecurityType(167)	ALL	ALL	Spread	FUT - Future FWD - Forward OOC - Options on Combo OOF - Options on Futures
Leg Maturity	MMY	MonthYear	The MaturityMonthYear of an individual security in a Multileg instrument. See MaturityMonthYear (200) field for description.	ALL	ALL	Spread	
Leg Strike Price	Strk	Price	The StrikePrice of an individual security in a Multileg instrument. See StrikePrice (202) field for description.	OPT	ALL	Spread	
Leg Time Unit	TmUnit	String	Used to indicate a time unit for the contract (such as days, weeks, or months).				D - Day H - Hour Mo - Month
Leg Product Exchange	Exch	Exchange	The SecurityExchange of an individual security in a Multileg instrument. See SecurityExchange (207) field for description.	ALL	ALL	Spread	CBT - Chicago Board of Trade CEE - Stock Exchange Group CME - Chicago Mercantile Exchange COMEX - Commodities Exchange, Inc DME - Dubai Mercantile Exchange NYMEX - New York Mercantile Exchange NYMSW - CME Swaps - NYMEX
Leg Buy Sell Code	Side	char	Specific to the <InstrumentLeg> (not in <Instrument>)	ALL	ALL	Spread	1 - Buy 2 - Sell
Leg Put Or Call	PutCall	int	Used to express option right	OPT	ALL	Spread	0 - Put 1 - Call