# CME ClearPort API - Trade Capture Report Message - Instrument - Inbound

## /TrdCaptRpt/Instrmt

| Field Name | FIXML Attribute Name | Data Type | Description | Required for Transaction Type | Required for Security Type | Required for Asset Class | Required for Outright or Spread | Supported Values |
|---|---|---|---|---|---|---|---|---|
| Product Code | ID | String | Used as the primary identifier for the traded instrument. For listed derivatives this is generally an exchange or CCP defined value. | Dual-Sided Single-Sided | ALL | ALL | Outright | |
| Source of the Product Code | Src | String | Identifies the source of the SecurityID. If it is not specified, the default of Clearing is used. | Dual-Sided Single-Sided | ALL | ALL | Outright | 104 - Red Code<br><br>106 - Pair Clip<br><br>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:<br>• Char 1: 'O' (Option)<br>• Char 2: 'P' or 'C' (Put, Call)<br>• Char 3: 'E' (European expiry)<br>• Char 4: 'C' (Currency)<br>• Char 5: 'C' (Cash)<br>• Char 6 'N' (Non standard) | O | OPT | OTCFX | | OPECCN |
| Security Type | SecTyp | String | Indicates type of instrument or security being traded or defined. It is required on inbound trade submissions and is used as one of the identifiers of the instrument. This is required because the usage of CFI code is in the process of being deprecated. | Dual-Sided Single-Sided | ALL | ALL | Both | FUT - Future<br><br>FWD - Forward<br><br>MLEG - Multi Leg (Combo)<br><br>OOC - Options on Combo<br><br>OOF - Options on Futures<br><br>OPT- Options |
| Security Sub Type | SubTyp | String | Sub-type qualification/identification of the SecurityType. For a multi-leg instrument, can indicate the type of spread. | | | | | |
| Contract Period Code | MMY | MonthYear | Specifies the month and year of maturity. Applicable for standardized derivatives that are typically only referenced by month and year (e.g. S&P futures). | Dual-Sided Single-Sided | ALL | ALL | Outright | |
| Strike Price | StrkPx | Price | Used for derivatives, such as options and covered warrants | Dual-Sided Single-Sided | OPT | ALL | Outright | |
| Settlement Method | SettlMeth | Char | Settlement method for the<br><br>option.<br><br>C=Cash settlement | R | OPT | OTCFX | | C |
| Exercise Style | ExerStyle | Int | Type of exercise of a derivatives<br><br>security.<br><br>0=European | R | OPT | OTCFX | | 0 |
| Put Or Call | PutCall | int | Used to express option right | Dual-Sided Single-Sided | OPT | ALL | Outright | 0 - Put<br><br>1 - Call |
| Time Unit | TmUnit | String | Used to indicate a time unit for the contract (such as days, weeks, or months). Optional, and if not specified, the default Time Unit is assumed.<br>Optional:<br>If not specified for products that support more than one TimeUnit (such as NN Nat Gas), the default TimeUnit is used (see SecDefs). | | | | | D - Day<br><br>H - Hour<br><br>Mo - Month |

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| Product Exchange | Exch | Exchange | The exchange where the Security is listed. Note that spreads across multiple exchanges are not supported, and this must be present on spreads as well as outrights. | Dual-Sided Single-Sided | ALL | ALL | Both | CBT - Chicago Board of Trade<br><br>CEE - Stock Exchange Group<br><br>CME - Chicago Mercantile Exchange<br><br>COMEX - Commodities Exchange, Inc<br><br>DME - Dubai Mercantile Exchange<br><br>NYMEX - New York Mercantile Exchange<br><br>NYMSW - CME Swaps - NYMEX |