

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

/TrdCaptRptAck/Instrmt

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Present for Outright or Spread	Supported Values
Product Code	ID	String	The primary identifier for the traded instrument. For listed derivatives, this is generally an exchange or CCP defined value.	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.	ALL	ALL	Outright	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: <ul style="list-style-type: none"> Char 1: 'O' (Option) Char 2: 'P' or 'C' (Put, Call) Char 3: 'E' (European expiry) Char 4: 'C' (Currency) Char 5: 'C' (Cash) Char 6 'N' (Non standard) 	OPT	OPTFX		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.	ALL	ALL	Both	FUT - Future FWD - Forward MLEG - Multi Leg (Combo) OOC - Options on Combo OOF - Options on Futures 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 (such as S&P futures).	ALL	ALL	Outright	
Strike Price	StrkPx	Price	Used for derivatives, such as options and covered warrants	OPT	ALL	Outright	
Settlement Method	SettlMeth	Char	Settlement method for the option. C=Cash settlement	OPT	OTCFX		C
Exercise Style	ExerStyle	Int	Type of exercise of a derivatives security. 0=European	OPT	OTCFX		0
Put Or Call	PutCall	int	Used to express option right	OPT	ALL	Outright	0 - Put 1 - Call
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

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 outright.	ALL	ALL	Both	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
SecAltIDGrp (repeating)	AID						
Alternate Identifier	AltID	String	The value of the Alternate security identifier.				
Alternate Identifier Source	AltIDSrc	String	The source of the Alternate security identifier.				104 - Red Code 105 - Preferred Reference Obligation 106 - Pair Clip 115 - Standard Reference Obligation
EvtGrp (repeating)	Evt						