



Rithmic File Formats

For Batch Loading of Users Ids, Accounts, Positions and Cash

Reference Guide

7.93.1.0

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DRAFT



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Changes in 7.93.1.0

- Previous versions of the Modify User spec did not document the fact that field 48 is Demo User. This was correctly displayed in the R|Manager -> Modify User screen, just not in this Document.

Changes in 7.93.0.0

- Added the the operation reset_auto_liquidate_threshold_value

Changes in 7.92.1.0

- NOTE: The documentation for 7.92.0.0 failed to include the new field “Auto Liquidate Ignored Open P&L When Trailing” when adding or modifying an account. This field immediately follows after Liquidating Only.
- Added the following fields to add and modify account:
 - Auto Liquidate Ignored Open P&L When Trailing

Changes in 7.92.0.0

- Added the following fields to add and modify account:
 - GAIN Omnibus Account
 - Use Min Account Balance
 - Use Account Loss Limit
 - Use Product Loss Limit
 - Master/Client Master Balance
 - Master/Client Master Account
 - Master/Client Balance Percentage
 - Master/Client Balance Ceiling
 - Master/Client Shared Balance
- Added the following fields to add and modify user:
 - GAIN User Id
 - Go Live Time (yyyy-mm-dd hh:mm:ss)

Changes in 7.91.0.0

- If Restrict Products for SMAC is enabled for an account, it is now possible to define at the Product level Margin Percentage, Spread Margin Percentage, Option Margin Percentage, Commission, Overnight Margin Percentage, Overnight Option Margin Percentage and Overnight Spread Margin Percentage. These additional settings can be defined at the FCM, IB and Account level.
- Added support for Master Client Account Groups (see Appendix C).



Changes in 7.88.0.0

- Updated set_user_exchange_entitlements to require specifying that a user is enabled or disabled for market depth.
- Added the following fields when adding or modifying a user:
 - o LIFFE User Id
 - o LIFFE Authorized Trader ID
 - o ICE Trader MIFIDID
 - o MEFF Client Id Short Code
 - o MEFF Investment Decision Short Code
 - o MEFF Execution Decision Short Code
 - o MEFF Trading Capacity
 - o MATIF Trading Capacity
 - o MATIF Non-Executing Broker Short Code
 - o MATIF Investment Decision Short Code
 - o MATIF Execution Decision Short Code
 - o MATIF Client Id Short Code
 - o AEX Trading Capacity
 - o AEX Non-Executing Broker Short Code
 - o AEX Investment Decision Short Code
 - o AEX Execution Decision Short Code
 - o AEX Client Id Short Code
 - o EUREX Client Id Short Code
 - o EUREX Investment Decision Short Code
 - o EUREX Execution Decision Short Code
 - o Disable Add Accounts
 - o Disable Add User
 - o Disable Assign
 - o Disable Edit Markets
 - o Disable Edit Cash
 - o Disable Edit Risk
 - o Liquidating Only Cap
 - o SMFE Subscriber Token
 - o SMFE User Id
 - o Max Session Count for Orders
 - o Max Session Count for Market Data
- Added the following fields when adding or modifying an account:
 - o LIFFE Clearing Firm
 - o LIFFE Clearing Account
 - o LIFFE Account Code
 - o LIFFE CTI Code
 - o Margin Percentage
 - o Default Commission
 - o Min Margin Rate
 - o Min Spread Margin



- Spread Margin Percentage
- CFE Self Match Prevention ID
- CFE Customer Firm
- CFE CTI Code
- LMAX Omnibus Account
- Option Margin Percentage
- Min Option Margin
- Overnight Margin Percentage
- Overnight Option Margin Percentage
- Overnight Spread Margin Percentage
- Quantity Limits for SMAC
- Restrict Products for SMAC
- Liquidating Only
- SMFE Omnibus Account
- SMFE Customer Firm
- SMFE Account Type

Changes in 7.84.2.0

- Updated the numbers associated with columns in Modify Users.
- Documented the GS User id field (which is not used).

Changes in 7.84.1.0

- Updated Documentation to with new Rithmic, LLC address (1 Ramland Road, Orangeburg, NY 10962).
- Introduced new Composite Operations file format.

Changes in 7.84.0.0

- Updated Documentation to with new Rithmic, LLC address (1 Ramland Road, Orangeburg, NY 10962).
- Introduced new Composite Operations file format.

Changes in 7.59.0.0

- Updated Documentation to reflect that State or Province must be empty if the country is other than the US or Canada.
- This version provides support for limiting trading of futures close to expiry (it is possible to specify a time period before expiry during which an account cannot open new positions on a future).
- BMF is no longer supported by Globex.
- The following fields are now supported when adding or modifying an account:



- IEX Order Capacity
- IEX OMNIBUS Account
- IEX Clearing Firm ID
- CME Self Match Prevention ID
- CBOT Self Match Prevention ID
- COMEX Self Match Prevention ID
- NYMEX Self Match Prevention ID
- MGEX Self Match Prevention ID
- MEXDER Self Match Prevention ID
- BMF Self Match Prevention ID
- NYMEX_DME Self Match Prevention ID
- MGEX_CBOT Self Match Prevention ID
- EUREX Self Match Prevention ID
- CME RMS At Exchange Gateway
- CBOT RMS At Exchange Gateway
- COMEX RMS At Exchange Gateway
- NYMEX RMS At Exchange Gateway
- Long Options Only Please
- Risk Management At Exchange Gateway
- Account Expiry Limit (dd:hh:mm:ss)
- Auto Liquidate Max Min Account Balance
- The following fields are now supported when adding or modifying a user:
 - Pre-trade Anonymity
 - Password Self-Service
 - Demo User
- Two new Auto Liquidate criteria can now be specified:
 - Trailing Minimum Account Balance
 - Limited Trailing Minimum Account Balance
- Added Appendix G on Demo Users
- Added Appendix H on Post Trade Risk Management

Changes in 7.36.0.0

- The following fields are supported when adding or modifying users:
 - EUREX User Id
 - Prior Market Data Vendor Id
 - Prior Market Data Subscriber Id
- The following fields are supported when adding and/or modifying an account:
 - Disable on Auto Liquidate
 - EDGX Clearing Firm ID
 - EDGX Order Capacity
 - EDGX OMNIBUS Account
 - Quoting Exchange
 - Self Match Prevention Id



- Exclude From Position Load

Changes in 7.22.1.0

- This version corrects an error in the specification of file formats for adding or modifying an account. The correction of this error is necessary for the file format to conform to the format expected by the R|Manager application. Position 182 in the file is now meant to specify the GREEN Giveup Firm (previously position 182 was for GREEN CMTA Giveup CD- this field is now moved to position 183). All fields originally subsequent to position 182 have all been incremented by one.

Changes in 7.22.0.0

- The following fields are supported when adding or modifying users:
 - Associated User (Only relevant to Paper Trading environments)
 - TDEX User Id
- The following fields are supported when adding and/or modifying an account:
 - EUREX Order Capacity
 - KCBT-CBOT Clearing Firm ID
 - KCBT-CBOT Account Type
 - KCBT-CBOT Customer Firm
 - KCBT-CBOT OMNIBUS Account
 - KCBT-CBOT Giveup Firm
 - KCBT-CBOT CMTA Giveup CD
 - KCBT-CBOT Giveup Account
 - MGEX-CBOT Account Type
 - MGEX-CBOT Customer Firm
 - NYMEX-DME Account Type
 - NYMEX-DME Customer Firm
 - NADEX Account Type
 - NADEX OMNIBUS Account
 - NADEX Clearing Firm ID
 - NLX Account Type
 - MATIF Account Type
 - AEX Account Type
 - LIFFE Account Type
 - LIFFE-EQ Account Type
 - CME Account Type
 - NYMEX Account Type
 - MGEX Account Type
 - KCBT Account Type



- BMF Account Type
- DME Account Type
- CBOT Account Type
- COMEX Account Type
- KRX Account Type
- MEXDER Account Type
- KLSE Account Type
- NLX Customer Firm
- MATIF Customer Firm
- AEX Customer Firm
- LIFFE Customer Firm
- LIFFE-EQ Customer Firm
- CME Customer Firm
- NYMEX Customer Firm
- MGEX Customer Firm
- KCBT Customer Firm
- BMF Customer Firm
- CBOT Customer Firm
- COMEX Customer Firm
- KRX Customer Firm
- MEXDER Customer Firm
- KLSE Customer Firm
- MGEX-KCBT Clearing Firm ID
- MGEX-KCBT Account Type
- MGEX-KCBT Customer Firm
- MGEX-KCBT OMNIBUS Account
- MGEX-KCBT Giveup Firm
- MGEX-KCBT CMTA Giveup CD
- MGEX-KCBT Giveup Account

Changes in 7.21.0.0

- A new algorithm, 'Margin and Quantity Limits' has been added when modifying or adding accounts.
- A new account status of "Admin Only" has been introduced.
- Support has been included for Auto Liquidation of accounts.
- The following new fields have been added when adding or modifying an account:
 - Auto Liquidate
 - Auto Liquidate Criteria
 - Auto Liquidate Threshold
 - TDEX Clearing Firm ID
 - TDEX OMNIBUS Account



- TDEX Account Type Code
- GREEN Clearing Firm ID
- GREEN OMNIBUS Account
- GREEN CMTA Giveup CD
- GREEN Giveup Account
- OSE Clearing Firm ID
- OSE Omnibus Account
- OSE Account Type Number
- MGEX-CBOT Giveup Firm
- MGEX-CBOT CMTA Giveup CD
- MGEX-CBOT Giveup Account
- NYMEX-DME Giveup Firm
- NYMEX-DME CMTA Giveup CD
- NYMEX-DME Giveup Account
- MGEX-CBOT Clearing Firm ID
- MGEX-CBOT OMNIBUS Account
- NYMEX-DME Clearing Firm ID
- NYMEX-DME OMNIBUS Account
- Includes Commission In Published PNL
- Equity Account Ownership

Changes in 7.14.0.0

- When reporting product code risk limits, buy margin percentages and sell margin percentages are now reported.

Changes in 7.13.0.0

- When setting product code risk limits, buy margin percentages and sell margin percentages are now accepted.

Changes in 7.11.0.0

- Added “Last Login Time” column to the users report.

Changes in 7.10.0.0

- The following fields are now supported when adding or modifying an account:
 - Option Futures Enabled,
 - MTOM Flag,
 - MEXDER Clearing Firm ID,



- MEXDER OMNIBUS Account,
- MEXDER Giveup Firm,
- MEXDER CMTA GiveupCD,
- CME Giveup Account,
- NYMEX Giveup Account,
- BMF Giveup Account,
- CBOT Giveup Account,
- COMEX Giveup Account,
- KRX Giveup Account,
- MEXDER Giveup Account,
- ARCA OMNIBUS Account,
- ARCA Order Capacity,
- NLX Account Type Code

Changes in 7.9.0.0

- When adding or modifying ICE Account Codes or ICE OTC Account Codes the following additional values are supported:
 - F = US Customer Futures
 - W = US Customer Swaps
 - Z = US Customer “Foreign Board of Trade” or “FBOT”

Changes in 7.6.0.0

- The Report on Users has additional columns:
 - Authorized ICE Trader ID
 - Authorized ICE OTC Trader ID
 - Authorized NYBOT Trader ID
 - Authorized WCE Trader ID
 - Address 1
 - Address 2
 - City
 - Country
 - State
 - Postal Code
 - Home Phone
 - Work Phone
 - Mobile Phone
 - Fax
 - Billing Code



Changes in 7.3.0.0

- The following fields are now supported when adding or modifying an account:
 - o Equity Option Commission Structure
 - o Account Salesperson
 - o Equity Commission Application Frequency
- Note that the field previously labeled Commission Template ID is now known as Equity Commission Structure. It has the same function as previously.
- The following fields are now supported when adding or modifying a user:
 - o Address 1
 - o Address 2
 - o City
 - o Country
 - o State
 - o Postal Code
 - o Home Phone
 - o Work Phone
 - o Mobile Phone
 - o Fax
 - o Billing Code
- Note that the field which was previously labeled as "Shelf Life" is now labeled as "Life Span". Life Span more accurately describes the purpose of this field, which provides the ability to determine the amount of time until a user id expires after the date and time of first login.

Changes in 7.1.0.0

- The following fields are now supported when adding or modifying an account:
 - o BYX Clearing Firm ID
 - o BYX OMNIBUS Account
 - o BYX Order Capacity
 - o BYX Clearing Firm
 - o BYX Clearing Account
- The following fields are now supported when adding or modifying a user:
 - o Authorized ICE Trader ID
 - o Authorized ICE OTC Trader ID
 - o Authorized NYBOT Trader ID
 - o Authorized WCE Trader ID

Changes in 6.16.0.0



- Added the file operation `set_user_exchange_entitlements`
- Added the Report on User Exchange Entitlements.

Changes in 6.13.0.0

- The following fields are now supported when adding or modifying an account:
 - o CBOT Clearing Firm ID
 - o CBOT OMNIBUS Account
 - o CBOT Giveup Firm
 - o CBOT CMTA Giveup CD
 - o COMEX Clearing Firm ID
 - o COMEX OMNIBUS Account
 - o COMEX Giveup Firm
 - o COMEX CMTA Giveup CD
 - o KRX Clearing Firm ID
 - o KRX OMNIBUS Account
 - o KRX Giveup Firm
 - o KRX CMTA Giveup CD
 - o Commission Template ID
- A new file operation, `set_user_exchange_entitlements` allows an administrator to permission a user to access market data for an exchange or to disable access.
- Valid exchanges now include CBOT and COMEX.

Changes in 6.12.0.0

- With this release of Rithmic file formats, support is now included for clearing firm relationships.
- The field Commission Template ID can no longer be set when adding or modifying an account. It must now be set with the request `set_rms_account`.
- The field Trading Status can no longer be set when modifying a user. Accordingly the positions of fields when modifying users changes. The position occupied by Trading Status is now occupied by NLX User Id. NOTE THAT ALL SUBSEQUENT POSITIONS IN MODIFY USER NOW CHANGE.
- Previously when adding or modifying accounts ICE Clearing Firm (position 12), ICE Clearing Account (position 13), ICE Omnibus Account (position 34), and ICE Account Code (position 15) were used when adding or modifying accounts to trade ICE, NYBOT, WCE and ICE-OTC. This meant that accounts which had different clearing relationships for ICE and NYBOT could not be configured in the same Rithmic account. In order to support a single Rithmic account to trade on ICE, NYBOT, WCE and ICE-OTC new fields are supported for NYBOT, WCE and ICE-OTC.
- The values accepted for ICE Account Code are now restricted (position 15) when adding or modifying an account. Not that ICE Account Code is not required for ICE orders (this field can be empty). This was not previously the case.
- The values accepted for LIFFE Account Type Code (position 19) are now restricted when adding or modifying an account.



- The following fields are no longer mandatory when adding or modifying an account:
 - Type (position 6) is no longer mandatory.
 - Customer/Firm (position 12) is no longer mandatory.
- The following additional optional fields are now supported when adding or modifying an account:
 - NYMEX Clearing Firm ID,
 - BTEC Clearing Firm ID,
 - CME Clearing Firm ID,
 - NLX Clearing Firm ID,
 - KCBT Clearing Firm ID,
 - MGEX Clearing Firm ID,
 - WCE Clearing Firm ID,
 - LIFFE Clearing Firm ID,
 - LIFFE_EQ Clearing Firm ID,
 - MATIF Clearing Firm ID,
 - EUREX Clearing Firm ID,
 - ICE Clearing Firm ID,
 - JADE Clearing Firm ID,
 - DME Clearing Firm ID,
 - AEX Clearing Firm ID,
 - NYBOT Clearing Firm ID,
 - FXCM Clearing Firm ID,
 - FXCM_R Clearing Firm ID,
 - BMF Clearing Firm ID,
 - CBOE Clearing Firm ID,
 - CFE Clearing Firm ID,
 - CBSX Clearing Firm ID,
 - 1C Clearing Firm ID,
 - MX Clearing Firm ID,
 - BATS Clearing Firm ID,
 - MEFF Clearing Firm ID,
 - GFT Clearing Firm ID,
 - FORTS Clearing Firm ID,
 - ARCA Clearing Firm ID,
 - RTS Clearing Firm ID,
 - IDEM Clearing Firm ID,
 - SGX Clearing Firm ID,
 - RTS OMNIBUS Account,
 - MX Account Type Code,
 - IDEM Account Type Code,
 - ICE-OTC OMNIBUS Account,
 - ICE-OTC Clearing Firm,
 - ICE-OTC Clearing Account,
 - ICE-OTC Account Code,
 - NYBOT OMNIBUS Account,
 - NYBOT Clearing Firm,



- NYBOT Clearing Account,
- NYBOT Account Code,
- NYBOT CTI Code,
- WCE Clearing Firm,
- WCE Clearing Account,
- WCE Account Code,
- WCE CTI Code,
- LME OMNIBUS Account,
- LME Clearing Firm ID
- The following additional fields and optional fields are now supported when adding or modifying a user:
 - ICE-OTC User ID
 - NYBOT User ID
 - WCE User ID
- The following additional fields and optional fields are now supported when setting account risk limits:
 - Commission Structure
 - Buying Power Multiplier
 - Pattern Day Trader Threshold
 - Buy Long Factor
 - Sell Short Factor

Changes in 6.7.0.0

- Beginning with this version, fields added to a file format which are optional will be tolerated if they are not present in an input file. In other words if the file format is enhanced to expect additional optional columns which are not present in an input file then the input file will still be processed to handle those columns which are present.
- The following additional and optional fields are now supported when adding or modifying an account:
 - MEFF OMNIBUS Account
 - BATS OMNIBUS Account
 - BATS Order Capacity
 - BATS Clearing Firm
 - BATS Clearing Account
 - MX OMNIBUS Account
 - GFT OMNIBUS Account
 - BMF OMNIBUS Account
 - BMF Giveup Firm
 - BMF CMTA Giveup CD
 - ULLINK OMNIBUS Account
 - SGX OMNIBUS Account
 - FINRA Member Type Code
 - FINRA Account Type Code



- CFE Optional Clearing Data
 - CBOE Optional Clearing Data
 - CBSX Optional Clearing Data
 - 1C Optional Clearing Data
 - Commission Template ID
- The following additional and optional fields are now supported when adding or modifying a user:
 - ULLINK User Id
 - Pulse Order Limit
 - CBOE User Id
 - CBSX User Id
 - CFE User Id
 - 1C User Id
 - Risk Read Only
- The additional optional field Rithmic User Type is now supported when adding a user but not when modifying a user.
- Previously when setting product code risk limits it was possible to set a margin rate. Now a buy margin rate and a sell margin rate are supported.

Changes in 5.10.0.0

- Added Set User Status batch file upload documentation.
- Added Load_Fill batch file upload documentation.
- Added report on accounts documentation.
- Added report on users documentation.
- Added report on relationships documentation.
- Added report on product code risk limits documentation.
- Added report on account code risk limits.
- Added report on options documentation.
- Added report on futures documentation.
- Added report on CBOE options documentation.
- Added report on stocks documentation.



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Introduction

This document describes the format of certain files exchanged between the Rithmic Trade Execution Platform™ (the Rithmic system) and an FCM, or Broker-Dealer, as the case may be (henceforth referred to as an FCM). As these files can contain multiple records, they provide an efficient alternative to administrators who normally create user ids, accounts and perform other administrative functions one at a time through the R | Trader™ and R | Manager™ screens.

File uploading is organized as follows:

The FCM provides Rithmic with access credentials (username and password) to one of its servers. **The FCM gives the Rithmic login id ownership and read-write permission to its home directory, to all files and sub-directories in its home directory and to all contents within those sub directories.**

The FCM also provides Rithmic with the login id (to the Rithmic system) of an FCM administrator under which all uploads will be performed and tracked. Typically this login id is created for this purpose only and has the form “FirmName-batch”.

The FCM puts files, whose contents is organized according to the specifications in this document, in the appropriate locations on the server as specified in this document.

From time to time (every 15 minutes, every hour, ...), as agreed between Rithmic and the FCM, Rithmic logs in to the server (via **scp** or **sftp** – **ftp is not supported**), reads the files, uploads their contents into the Rithmic system and archives the uploaded files on the server (belonging to the FCM).

Support

The Rithmic Operations team can be contacted by phone at **(877) 408-0008** or by email to **operations@rithmic.com**. Consult your support team for after hours contact details.

Administrative Operations which may be Uploaded to the Rithmic System via Files

The following operations can be performed by the Rithmic system by uploading contents of files configured to the specifications described in this document:

- Add Accounts
- Add Users
- Assign Accounts to Users
- Unassign (Remove) Accounts from Users
- Modify Accounts
- Modify Users



- Set User Status
- Equity Run
- Set Product Risk Limits
- Set Account Risk Limits
- Load Fills

Each record in a file whose contents is to be uploaded should be thought of as a single administrative operation (or function). Records for each type of operation must be located in one or more files that only contain records for that operation, i.e. records for Equity Run must reside in one or more files that only contain Equity Run records.

Additionally, each file must be put in a directory (in the Rithmic home directory) whose name identifies the type of records contained by such files, i.e. files containing modify account operations must be put in the directory named “modify_account”.

Directories must be created in the Rithmic home directory with the following names:

- add_account
- add_user
- modify_account
- modify_user
- assign_account
- unassign_account
- set_rms_account
- set_rms_product
- equity_run
- load_fill
- set_user_status
- set_user_exchange_entitlements

Rithmic will attempt to upload the contents of all files it discovers in the directories at the agreed time. There are no constraints on file names, but for archival purposes Rithmic suggests that the file name include the date, time and type of operation. This is always helpful when looking through the file archive.



File Record Formats

Each field in a record must be terminated by a comma (“,”). **If a record contains an empty field it would be represented by a comma (“,”) not by a space and a comma (“ ,”).**

Each record is terminated by a new line character (“\n” in the C language).

Files formats are designed to match screens with the same name in Rithmic Manager.

Add Account

Directory: add_account

Used to add one or more accounts. Each row must refer to an account which does not yet exist for the specified IB. Note that most of the fields in this file are optional and do not need to be populated unless desired.

Position	Name	Rqd?	Comments
1	add_account	Y	Must have the value “add_account”. This is used by Rithmic to validate that the file, and each row in the file is meant for the operation add_account.
2	IB Id	Y	This indicates to which IB this account is to be added. Must contain the name of a valid IB for this clearing member in the Rithmic system.
3	Account ID	Y	This uniquely identifies this account within this IB. This account ID must NOT already exist within this IB. On orders for this account the account ID will be sent to the exchange unless an omnibus account id is specified for the exchange upon which the order is specified.
4	Account Name	Y	This is a descriptive string which will be displayed within R Trader or R Manager. This field will not be sent to the exchange.
5	Currency	Y	This specifies the currency used by the account. Example valid values are: USD EUR JPY GBP
6	Type		Indicates the type of the account. This will be used to set the CTI flags for Globex orders. Can be empty. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
7	Customer/Firm		This will be used to set the CTI flags for Globex orders. Can be empty. Valid values are:



			Customer Firm
8	Status	Y	<p>This will set the account to active or inactive. If an account is inactive no orders can be placed on the account. If an account has a status of Admin Only then only an administrator user can place, cancel or modify orders for an account.</p> <p>Valid values are: Active Inactive Admin Only</p>
9	Risk Algorithm	Y	<p>This determines the type of risk management algorithm to be used by the Rithmic Risk Management System. For more on risk algorithms see the appendix at the end of this document. Valid values are: Max Loss Minimum Account Balance Maximum Net Open Value Maximum Available Margin Allow All Quantity Limits Pattern Day Trader Margin and Quantity Limits</p>
10	RMS	Y	<p>Indicates whether Risk Management is enabled or disabled for this account. A VALUE OF “Disabled” MEANS THAT NO PRE-TRADE RISK MANAGEMENT WILL OCCUR FOR THIS ACCOUNT. Valid values are: Enabled Disabled</p>
11	Account Purge Interday		<p>Indicates whether open positions should be retained from one day to the next. A VALUE OF “Enabled” MEANS THAT OPEN POSITIONS WILL BE PURGED FROM THE ACCOUNT DAILY AT 16:45 CDT. If no value is supplied in this field (if the field is empty) this is the same as a value of Disabled. Valid values are: Enabled Disabled</p>
12	ICE Clearing Firm		<p>Required for ICE System Managed Accounts (SMA). Must not be populated for ICE Locally Managed Accounts (LMA). NOTE: Orders for NYBOT, WCE and ICE-OTC require other fields listed later in this section.</p>



13	ICE Clearing Account		This must be the value of the ICE Clearing Account. Required for ICE System Managed Accounts (SMA). Must not be populated for ICE Locally Managed Accounts (LMA). Must be 14 characters or less.
14	Volume Display Code		Deprecated. Formerly used to adjust order quantities for FX. No longer used.
15	ICE Account Code		Optional for orders to ICE. Can be empty. Valid values are: Segregated (S) Non-segregated (N) House (H) Local (L) Default (D) Allocated (A) Split (*) Unassigned (U) Gas associate (G) US Customer Futures (F) US Customer Swaps (W) US Customer Foreign Board of Trade or FBOT (Z)
16	Eurex Clearing ID Code		Used to set the Eurex Clearing ID Code.
17	Eurex Account Type Number		Used to set the Eurex Account Type Number
18	Eurex Account Type Code		Used to set the Eurex Account Type Code
19	LIFFE Account Type Code		Used to set the LIFFE Account Type Code. Used for orders routed to the LIFFE Financials and LIFFE commodities. Can be empty. Valid values are: House (H) Segregated (S) Non Segregated (N) Marketmaking (M) Unregistered (U) Allocate (A)
20	LIFFE-EQ Account Type Code		Used to set the LIFFE Account Type Code for orders to be sent to LIFFE Equities (LIFFE Single Stock Futures, LIFFE indices, etc.)
21	MATIF Account Type Code		Used to set the MATIF Account Type Code. Used for orders routed to the MATIF.
22	AEX Account Type Code		Used to set the AEX Account Type Code. Used for orders routed to the AEX (Amsterdam Exchange).
23	NYMEX OMNIBUS		If this field is populated the value in this field is sent for



	Account		NYMEX orders instead of the account id.
24	CME OMNIBUS Account		If this field is populated the value in this field is sent for CME orders instead of the account id.
25	FXMS OMNIBUS Account		If this field is populated the value in this field is sent for FXMS (FX Marketspace) orders instead of the account id. Deprecated.
26	NLX OMNIBUS Account		If this field is populated the value in this field is sent for NLX (NYSE LIFFE US, legacy CBOT Metals) orders instead of the account id.
27	KCBT OMNIBUS Account		If this field is populated the value in this field is sent for KCBT (Kansas City Board of Trade) orders instead of the account id.
28	MGEX OMNIBUS Account		If this field is populated the value in this field is sent for MGEX (Minnesota Grain Exchange) orders instead of the account id.
29	WCE OMNIBUS Account		If this field is populated the value in this field is sent for WCE (Winnipeg Commodity Exchange- i.e. ICE Futures Canada) orders instead of the account id. Must be 12 characters or less.
30	LIFFE OMNIBUS Account		If this field is populated the value in this field is sent for LIFFE orders instead of the account id.
31	LIFFE-EQ OMNIBUS Account		If this field is populated the value in this field is sent for LIFFE-EQ (LIFFE Single Stock Futures, LIFFE indices, etc.) orders instead of the account id.
32	MATIF OMNIBUS Account		If this field is populated the value in this field is sent for MATIF orders instead of the account id.
33	EUREX OMNIBUS Account		If this field is populated the value in this field is sent for EUREX orders instead of the account id.
34	ICE OMNIBUS Account		If this field is populated the value in this field is sent for ICE orders instead of the account id. Must be 14 characters or less.
35	DME OMNIBUS Account		If this field is populated the value in this field is sent for DME (Dubai) orders instead of the account id.
36	AEX OMNIBUS Account		If this field is populated the value in this field is sent for AEX (Amsterdam Exchange) orders instead of the account id.
37	HSFX OMNIBUS Account		If this field is populated the value in this field is sent for HSFX (HotSpot FX, deprecated) orders instead of the account id.
38	CME Giveup Firm		Used for Giveup orders on the CME, must contain a valid CME Giveup Firm.
39	CME CMTA Giveup CD		Used for Giveup orders on the CME, must be two characters. GU = Give-Up SX = SGX Off-set



40	NYMEX Giveup Firm		Used for Giveup orders on the NYMEX.
41	NYMEX CMTA Giveup CD		Used for Giveup orders on the NYMEX, must be two characters. GU = Give-Up SX = SGX Off-set
42	DME Customer Firm		DME (Dubai) CTI fields.
43	DME CTI		DME (Dubai) CTI fields.
44	DME Clearing Firm		DME (Dubai) clearing firm.
45	HSFX Account Owner		Deprecated. Hot Spot FX.
46	BTEC OMNIBUS Account		If this field is populated the value in this field is sent for BTEC (Brokertec) orders instead of the account id.
47	FXCM OMNIBUS Account		If this field is populated the value in this field is sent for FXCM (Forex Capital Markets (institutional)) orders instead of the account id.
48	FXCM-R OMNIBUS Account		If this field is populated the value in this field is sent for FXCM (Forex Capital Markets retail) orders instead of the account id.
49	CBOE OMNIBUS Account		If this field is populated the value in this field is sent for CBOE (Chicago Board Options Exchange) orders instead of the account id.
50	CFE OMNIBUS Account		If this field is populated the value in this field is sent for CFE (Chicago Futures Exchange) orders instead of the account id.
51	CBSX OMNIBUS Account		If this field is populated the value in this field is sent for CBSX (Chicago Board Stock Exchange) orders instead of the account id.
52	CBOE Clearing Firm		Used to set the CBOE Clearing Firm. This is not a required field for CBOE.
53	1C Clearing Firm		Used to set the 1C (One Chicago Single Stock Futures) Clearing Firm. This is not a required field for 1C.
54	CFE Clearing Firm		Used to set the CFE (Chicago Futures Exchange) Clearing Firm. This is not a required field for CFE.
55	CBSX Clearing Firm		Used to set the CBSX (Chicago Board Stock Exchange) Clearing Firm. This is not a required field for CBSX.
56	CBOE Clearing Account		Used to set the CBOE Clearing Account.
57	1C Clearing Account		Used to set the 1C (One Chicago Single Stock Futures) Clearing Account. This is a required field for 1C orders.
58	CFE Clearing Account		Used to set the CFE (Chicago Futures Exchange) Clearing Account. This is a required field for CFE orders.
59	CBSX Clearing Account		Used to set the CBSX Clearing Account.
60	CBOE Order Capacity		Required for CBOE orders. Valid values are single characters, definitions also provided:



			C - Customer F - Firm M - Market Maker I - In-Crowd Market-Maker (Hybrid only) B - Broker Dealer X - Customer Broker Dealer N - Non member market maker/Market maker specialist at another options exchange W - Voluntary Professional (non-Broker Dealer) Y - Stock Specialist registered in the underlying security
61	1C Order Capacity		Required for 1C (One Chicago Single Stock Futures) orders. Valid values are single characters, definitions also provided: C - Customer F - Firm D - Member, Customer Segregated Account E - Member, House Account Q - Member, SIPC Protected Account A - User Proxy for trader, Customer Segregated Account H - User Proxy for trader, House Account R - User Proxy for trader, SIPC Protected Account O - Non Member, House Account T - Non Member, SIPC Protected Account M - Member, Market-Maker Account V - Customer, Floor Broker Workstation
62	CFE Order Capacity		Required for CFE orders. Valid values are single characters, definitions also provided: C - Customer F - Firm D - Member, Customer Segregated Account E - Member, House Account Q - Member, SIPC Protected Account A - User Proxy for trader, Customer Segregated Account H - User Proxy for trader, House Account R - User Proxy for trader, SIPC Protected Account O - Non Member, House Account T - Non Member, SIPC Protected Account M - Member, Market-Maker Account V - Customer, Floor Broker Workstation



63	CBSX Order Capacity	<p>Required for CBSX orders. Valid values are single characters, definitions provided:</p> <p>D - Program Trade, index arb, for Member firm/org for its own account</p> <p>L - Program Trade, non-index arb, for Member firm/org for its own account.</p> <p>E - Short exempt³ and all other orders for member/member org for its own account</p> <p>I or M - Competing market maker and competing market maker-short exempt, for member/member org for its own account. Origin I is required to trade against odd-lots. Origin M cannot trade against odd-lots.</p> <p>H - Error (trader uses this trade to reverse out a previous trading error), for member/member org for its own account</p> <p>F - Program Trade, index arb, for Member firm/org for another member's account</p> <p>N - Program Trade, non-index arb, for Member firm/org for another member's account</p> <p>T - Competing market maker and competing market maker short exempt, for Member firm/org for another member's account</p> <p>W - Short exempt and all other orders, for Member firm/org for another member's account</p> <p>J - Program Trade, index arb, for individual as defined by Section 11(a)(1)(E) of the Securities Exchange Act of 1934</p> <p>K - Program Trade, non-index arb, for individual as defined by Section 11(a)(1)(E) of the Securities Exchange Act of 1934</p> <p>C - Short exempt (see footnote .3.) and all other orders, for individual as defined by Section 11(a)(1)(E) of the Securities Exchange Act of 1934</p> <p>U - Program Trade, index arb, for non-member/non-member org that is not an individual as defined by Section 11(a)(1)(E) of the Securities Exchange Act of 1934</p>
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			<p>Y - Program Trade, non-index arb, for non-member/non-member org that is not an individual as defined by Section 11(a)(1) (E) of the Securities Exchange Act of 1934</p> <p>R - Competing market maker and competing market maker shortexempt, for non-member/non-member org that is not an individual as defined by Section 11(a) (1) (E) of the Securities Exchange Act of 1934</p> <p>B - Short exempt (see footnote .3.) and all other orders, for nonmember/non-member org that is not an individual as defined by Section 11(a) (1) (E) of the Securities Exchange Act of 1934</p>
64	CBOE Executing Broker		This is a required value for CBOE orders.
65	1C Executing Broker		This is a required value for 1C orders.
66	CFE Executing Broker		This is a required value for CFE orders.
67	CBSX Executing Broker		This is a required value for CBSX orders.
68	1C OMNIBUS Account		If this field is populated the value in this field is sent for 1C orders instead of the account id.
69	MEFF OMNIBUS Account		If this field is populated the value in this field is sent for MEFF orders instead of the account id.
70	BATS OMNIBUS Account		If this field is populated the value in this field is sent for BATS orders instead of the account id.
71	BATS Order Capacity		<p>Required for BATS orders. Valid values are single characters, definitions provided:</p> <p>A - Agency</p> <p>P - Principal</p> <p>R - Riskless</p>
72	BATS Clearing Firm		Used to populate a Clearing Firm on BATS orders. This is not required for BATS orders.
73	BATS Clearing Account		Used to populate a Clearing Account on BATS orders. This is not required for BATS orders.
74	MX OMNIBUS Account		If this field is populated the value in this field is sent for MX orders instead of the account id.
75	GFT OMNIBUS Account		If this field is populated the value in this field is sent for GFT orders instead of the account id.
76	BMF OMNIBUS Account		Deprecated (Globex no longer supports BMF). If this field is populated the value in this field is sent for BMF orders instead of the account id.
77	BMF Giveup Firm		Deprecated (Globex no longer supports BMF). Used for Giveup orders on the BMF.



78	BMF CMTA Giveup CD		Deprecated (Globex no longer supports BMF). Used for Giveup orders on the BMF, must be two characters. GU = Give-Up SX = SGX Off-set
79	ULLINK OMNIBUS Account		If this field is populated the value in this field is sent for ULLINK orders instead of the account id. ULLINK Support is not currently available.
80	SGX OMNIBUS Account		If this field is populated the value in this field is sent for SGX orders instead of the account id.
81	FINRA Member Type Code		Required for Equity orders on exchanges such as BATS or CBSX. Valid values are single characters, definitions provided: M- (MEMBER) A Broker/Dealer who is a Member of FINRA; N- (NON-MEMBER) Non-members are defined as firms or exchanges that are not members of FINRA, such as the New York Stock Exchange, Toronto Stock Exchange, or a non-member firm located in Canada; A- Non-Member Affiliate (AFFILIATE) An affiliate is defined as a firm that is under common ownership and control. So this would be a non-member firm that is affiliated with a member of FINRA. C – (ECN) ECN shall mean any electronic system that widely disseminated to third parties orders entered therein by an exchange market maker and permits such order to be executed; E-(EXEMPT FIRM) An exempt firm is a member firm who is exempt by FINRA from the OATS reporting rules.
82	FINRA Account Type Code		Required for Equity orders on exchanges such as BATS or CBSX. Valid values are single characters, definitions provided: C - (COMBINED) E - (EMPLOYEE) P - (PROPRIETARY) R - (CUSTOMER) W - (OTHER BD) X - (ERROR)
83	CFE Optional Clearing Data		Used to populate the ClearingOptionalData field for CFE orders.
84	CBOE Optional Clearing Data		Used to populate the ClearingOptionalData field for CBOE orders.
85	CBSX Optional Clearing Data		Used to populate the ClearingOptionalData field for CBSX orders.
86	1C Optional		Used to populate the ClearingOptionalData field for 1C



	Clearing Data		orders.
87	NYMEX Clearing Firm ID		Used to populate the Clearing Firm ID field for NYMEX orders when using another Clearing Firm. See Appendix D.
88	BTEC Clearing Firm ID		Used to populate the Clearing Firm ID field for BTEC orders when using another Clearing Firm. See Appendix D.
89	CME Clearing Firm ID		Used to populate the Clearing Firm ID field for CME orders when using another Clearing Firm. See Appendix D.
90	NLX Clearing Firm ID		Used to populate the Clearing Firm ID field for NLX orders when using another Clearing Firm. See Appendix D.
91	KCBT Clearing Firm ID		Used to populate the Clearing Firm ID field for KCBT orders when using another Clearing Firm. See Appendix D.
92	MGEX Clearing Firm ID		Used to populate the Clearing Firm ID field for MGEX orders when using another Clearing Firm. See Appendix D.
93	WCE Clearing Firm ID		Used to populate the Clearing Firm ID field for WCE orders when using another Clearing Firm. See Appendix D.
94	LIFFE Clearing Firm ID		Used to populate the Clearing Firm ID field for LIFFE orders when using another Clearing Firm. See Appendix D.
95	LIFFE_EQ Clearing Firm ID		Used to populate the Clearing Firm ID field for LIFFE_EQ orders when using another Clearing Firm. See Appendix D.
96	MATIF Clearing Firm ID		Used to populate the Clearing Firm ID field for MATIF orders when using another Clearing Firm. See Appendix D.
97	EUREX Clearing Firm ID		Used to populate the Clearing Firm ID field for EUREX orders when using another Clearing Firm. See Appendix D.
98	ICE Clearing Firm ID		Used to populate the Clearing Firm ID field for ICE orders when using another Clearing Firm. See Appendix D.
99	JADE Clearing Firm ID		Used to populate the Clearing Firm ID field for JADE orders when using another Clearing Firm. See Appendix D.
100	DME Clearing Firm ID		Used to populate the Clearing Firm ID field for DME orders when using another Clearing Firm. See Appendix D.
101	AEX Clearing Firm ID		Used to populate the Clearing Firm ID field for AEX orders when using another Clearing Firm. See



			Appendix D.
102	NYBOT Clearing Firm ID		Used to populate the Clearing Firm ID field for NYBOT orders when using another Clearing Firm. See Appendix D.
103	FXCM Clearing Firm ID		Used to populate the Clearing Firm ID field for FXCM orders when using another Clearing Firm. See Appendix D.
104	FXCM_R Clearing Firm ID		Used to populate the Clearing Firm ID field for FXCM-r orders when using another Clearing Firm. See Appendix D.
105	BMF Clearing Firm ID		Deprecated (Globex no longer supports BMF). Used to populate the Clearing Firm ID field for BMF orders when using another Clearing Firm. See Appendix D.
106	CBOE Clearing Firm ID		Used to populate the Clearing Firm ID field for CBOE orders when using another Clearing Firm. See Appendix D.
107	CFE Clearing Firm ID		Used to populate the Clearing Firm ID field for CFE orders when using another Clearing Firm. See Appendix D.
108	CBSX Clearing Firm ID		Used to populate the Clearing Firm ID field for CBSX orders when using another Clearing Firm. See Appendix D.
109	1C Clearing Firm ID		Used to populate the Clearing Firm ID field for 1C orders when using another Clearing Firm. See Appendix D.
110	MX Clearing Firm ID		Used to populate the Clearing Firm ID field for MX orders when using another Clearing Firm. See Appendix D.
111	BATS Clearing Firm ID		Used to populate the Clearing Firm ID field for BATS orders when using another Clearing Firm. See Appendix D.
112	MEFF Clearing Firm ID		Used to populate the Clearing Firm ID field for MEFF orders when using another Clearing Firm. See Appendix D.
113	GFT Clearing Firm ID		Used to populate the Clearing Firm ID field for GFT orders when using another Clearing Firm. See Appendix D.
114	FORTS Clearing Firm ID		Used to populate the Clearing Firm ID field for FORTS orders when using another Clearing Firm. See Appendix D.
115	ARCA Clearing Firm ID		Used to populate the Clearing Firm ID field for ARCA orders when using another Clearing Firm. See Appendix D.
116	RTS Clearing Firm ID		Used to populate the Clearing Firm ID field for RTS orders when using another Clearing Firm. See Appendix D.



			Appendix D.
117	IDEM Clearing Firm ID		Used to populate the Clearing Firm ID field for IDEM orders when using another Clearing Firm. See Appendix D.
118	SGX Clearing Firm ID		Used to populate the Clearing Firm ID field for SGX orders when using another Clearing Firm. See Appendix D.
119	RTS OMNIBUS Account		If this field is populated the value in this field is sent for RTS orders instead of the account id.
120	MX Account Type Code		Required for orders to MX. Can be empty. Valid values are: Pro Trader or Market Maker (P) Firm (F) Customer (C)
121	IDEM Account Type Code		Required for orders to IDEM. Can be empty. Valid values are: House (P) Client (C)
122	ICE-OTC OMNIBUS Account		If this field is populated the value in this field is sent for ICE-OTC orders instead of the account id. Must be 14 characters or less.
123	ICE-OTC Clearing Firm		This is required for accounts for which orders for the ICE-OTC.
124	ICE-OTC Clearing Account		This is used for the ICE-OTC Clearing Account. Required for ICE-OTC orders. Must be 14 characters or less.
125	ICE-OTC Account Code		Optional for orders to ICE-OTC. Can be empty. Valid values are: Segregated (S) Non-segregated (N) House (H) Local (L) Default (D) Allocated (A) Split (*) Unassigned (U) Gas associate (G) US Customer Futures (F) US Customer Swaps (W) US Customer Foreign Board of Trade or FBOT (Z)
126	NYBOT OMNIBUS Account		If this field is populated the value in this field is sent for NYBOT orders instead of the account id. Required for NYBOT Locally Managed Accounts (LMAs). Must be 12 characters or less.
127	NYBOT Clearing		Required for NYBOT orders.



	Firm		
128	NYBOT Clearing Account		Required for NYBOT orders using NYBOT System Managed Accounts (SMAs) but must not be populated for Locally Managed Accounts (LMAs). Must be 12 characters or less.
129	NYBOT Account Code		Required for orders to NYBOT when using NYBOT Locally Managed Accounts (LMAs). Can be empty. Valid values are: Customer (C) House (H)
130	NYBOT CTI Code		Can be empty. Must be empty for NYBOT System Managed Accounts (SMAs). Must be populated for NYBOT Locally Managed Accounts (LMAs). Valid Values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
131	WCE Clearing Firm		Required for WCE orders.
132	WCE Clearing Account		Required for WCE orders using WCE System Managed Accounts (SMAs) but must not be populated for Locally Managed Accounts (LMAs). Must be 12 characters or less.
133	WCE Account Code		Required for orders to WCE when using WCE Locally Managed Accounts (LMAs). Can be empty. Valid values are: Customer (C) House (H)
134	WCE CTI Code		Can be empty. Must be empty for WCE System Managed Accounts (SMAs). Must be populated for WCE Locally Managed Accounts (LMAs). Valid Values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
135	LME OMNIBUS Account		If this field is populated the value in this field is sent for LME orders instead of the account id.
136	LME Clearing Firm ID		Used to populate the Clearing Firm ID field for LME orders when using another Clearing Firm. See Appendix D.
137	CBOT Clearing Firm ID		Used to populate the Clearing Firm ID field for CBOT orders when using another Clearing Firm. See Appendix D.
138	CBOT OMNIBUS		If this field is populated the value in this field is sent for



	Account		CBOT orders instead of the account id.
139	CBOT Giveup Firm		Used for Giveup orders on the CBOT, must contain a valid CBOT Giveup Firm.
140	CBOT CMTA Giveup CD		Used for Giveup orders on the CBOT, must be two characters. GU = Give-Up SX = SGX Off-set
141	COMEX Clearing Firm ID		Used to populate the Clearing Firm ID field for COMEX orders when using another Clearing Firm. See Appendix D.
142	COMEX OMNIBUS Account		If this field is populated the value in this field is sent for COMEX orders instead of the account id.
143	COMEX Giveup Firm		Used for Giveup orders on COMEX, must contain a valid COMEX Giveup Firm.
144	COMEX CMTA Giveup CD		Used for Giveup orders on COMEX, must be two characters. GU = Give-Up SX = SGX Off-set
145	KRX Clearing Firm ID		Used to populate the Clearing Firm ID field for KRX orders when using another Clearing Firm. See Appendix D.
146	KRX OMNIBUS Account		If this field is populated the value in this field is sent for KRX orders instead of the account id.
147	KRX Giveup Firm		Used for Giveup orders on the KRX, must contain a valid KRX Giveup Firm.
148	KRX CMTA Giveup CD		Used for Giveup orders on KRX, must be two characters. GU = Give-Up SX = SGX Off-set
149	Equity Commission Structure		Required for Pattern Day Trader accounts. Must be a valid commission template id in the Rithmic system.
150	BYX Clearing Firm ID		Used to populate the Clearing Firm ID field for BYX orders when using another Clearing Firm. See Appendix D.
151	BYX OMNIBUS Account		If this field is populated the value in this field is sent for BYX orders instead of the account id.
152	BYX Order Capacity		Required for BYX orders. Valid values are single characters, definitions provided: A - Agency P - Principal R - Riskless
153	BYX Clearing Firm		Used to populate a Clearing Firm on BYX orders. This is not required for BYX orders.
154	BYX Clearing Account		Used to populate a Clearing Account on BYX orders. This is not required for BYX orders.
155	Equity Option Commission Structure		Required for Pattern Day Trader accounts. Must be a valid commission template id in the Rithmic system.



156	Account Salesperson		For future use.
157	Equity Commission Application Frequency		User for Pattern Day Trader accounts. Valid values are "Transactional" or "Monthly".
158	Option Futures Enabled		Indicates whether or not Options on Futures trading is allowed in an account. This must also be allowed by the risk algorithm of the account. For example even if set to Enabled, a Pattern Day Trader Account would NOT be able to trade Options on Futures as the instrument type is precluded by the Pattern Day Trader risk algorithm. The default value is Disabled. Valid values are: Enabled Disabled
159	MTOM Flag		The default value is Enabled. Indicates whether futures positions should be marked to market at the beginning of the new trading day. Valid values are: Enabled Disabled
160	MEXDER Clearing Firm ID		Used to populate the Clearing Firm ID field for MEXDER orders when using another Clearing Firm. See Appendix D.
161	MEXDER OMNIBUS Account		If this field is populated the value in this field is sent for MEXDER orders instead of the account id.
162	MEXDER Giveup Firm		Used for Giveup orders on the MEXDER, must contain a valid MEXDER Giveup Firm.
163	MEXDER CMTA GiveupCD		Used for Giveup orders on MEXDER, must be two characters. GU = Give-Up SX = SGX Off-set
164	CME Giveup Account		Used to indicate the Giveup Account for orders on the CME.
165	NYMEX Giveup Account		Used to indicate the Giveup Account for orders on the NYMEX.
166	BMF Giveup Account		Deprecated (Globex no longer supports BMF). Used to indicate the Giveup Account for orders on the BMF.
167	CBOT Giveup Account		Used to indicate the Giveup Account for orders on the CBOT.
168	COMEX Giveup Account		Used to indicate the Giveup Account for orders on the COMEX.
169	KRX Giveup Account		Used to indicate the Giveup Account for orders on the KRX.
170	MEXDER Giveup Account		Used to indicate the Giveup Account for orders on the MEXDER.
171	ARCA OMNIBUS Account		If this field is populated the value in this field is sent for ARCA orders instead of the account id.



172	ARCA Order Capacity		Used to populate the ARCA Order Capacity.
173	NLX Account Type Code		Used to set the Account Type Code for NLX. Can be empty. Valid values are: "<Blank>" "A (Group Give Up)" "G (Single Give Up)" "M (Market Maker)" "N (Non Segregated)"
174	Auto Liquidate		Indicates whether the Auto Liquidate feature is enabled for this account (see Appendix H). The default (if not set) is disabled. If enabled the auto liquidator will make one attempt to cancel all orders and exit all positions for an account if the threshold criteria are met. The threshold criteria are defined in the columns "Auto Liquidate Criteria" and "Auto Liquidate Threshold". Once the auto liquidate threshold attempt is made the account is placed into admin only mode and only administrators will be able to place or cancel orders for an account until the account is placed back into active mode. Valid values: Enabled Disabled
175	Auto Liquidate Criteria		Valid values are: Minimum Account Balance Percentage of Cash on Hand Lost Loss Limit Trailing Minimum Account Balance Limited Trailing Minimum Account Balance
176	Auto Liquidate Threshold		Must be a double value.
177	TDEX Clearing Firm ID		Used to populate the Clearing Firm ID field for TDEX orders when using another Clearing Firm. See Appendix D.
178	TDEX OMNIBUS Account		If this field is populated the value in this field is sent for TDEX orders instead of the account id.
179	TDEX Account Type Code		Used to set the Account Type Code for TDEX. Can be empty.
180	GREEN Clearing Firm ID		Used to populate the Clearing Firm ID field for GREEN Exchange orders when using another Clearing Firm. See Appendix D.
181	GREEN OMNIBUS Account		If this field is populated the value in this field is sent for GREEN Exchange orders instead of the account id.
182	GREEN Giveup Firm		Used for Giveup orders on the GREEN Exchange, must contain a valid Giveup Firm.



183	GREEN CMTA Giveup CD		Used for Giveup orders on the GREEN Exchange, must be two characters. GU = Give-Up
184	GREEN Giveup Account		Used for Giveup orders on the GREEN Exchange, must contain a valid GREEN Exchange Giveup Firm.
185	OSE Clearing Firm ID		Used to populate the Clearing Firm ID field for OSE orders when using another Clearing Firm. See Appendix D.
186	OSE Omnibus Account		If this field is populated the value in this field is sent for OSE orders instead of the account id.
187	OSE Account Type Code		Used to set the Account Type Code for OSE. Can be empty.
188	OSE Account Type Number		Used to set the Account Type Number for OSE. Can be empty.
189	MGEX-CBOT Giveup Firm		Used for Giveup orders on the MGEX-CBOT, must contain a valid MGEX-CBOT Giveup Firm.
190	MGEX-CBOT CMTA Giveup CD		Used for Giveup orders on the MGEX-CBOT Exchange, must be two characters. GU = Give-Up
191	MGEX-CBOT Giveup Account		Used for Giveup orders on the MGEX-CBOT Exchange.
192	NYMEX-DME Giveup Firm		Used for Giveup orders on the NYMEX-DME Exchange, must contain a valid NYMEX-DME Exchange Giveup Firm.
193	NYMEX-DME CMTA Giveup CD		Used for Giveup orders on the NYMEX-DME Exchange, must be two characters. GU = Give-Up
194	NYMEX-DME Giveup Account		Used for Giveup orders on the NYMEX-DME Exchange.
195	MGEX-CBOT Clearing Firm ID		Used to populate the Clearing Firm ID field for MGEX-CBOT orders when using another Clearing Firm. See Appendix D.
196	MGEX-CBOT OMNIBUS Account		If this field is populated the value in this field is sent for MGEX-CBOT orders instead of the account id.
197	NYMEX-DME Clearing Firm ID		Used to populate the Clearing Firm ID field for NYMEX-DME orders when using another Clearing Firm. See Appendix D.
198	NYMEX-DME OMNIBUS Account		If this field is populated the value in this field is sent for NYMEX-DME orders instead of the account id.
199	Includes Commission In Published PNL		Default is disabled. Valid values: Enabled Disabled
200	Equity Account Ownership		Used to indicate the account type for trading Equities. Required for placing orders on Equity instruments. Valid values are: House



			Margin Cash
201	EUREX Order Capacity		Required with the EUREX NTA (New Trading Architecture) in Q1 of 2013. Valid values are: Customer (1) Proprietary (5) Market Maker (6)
202	KCBT-CBOT Clearing Firm ID		Used to populate the Clearing Firm ID field for KCBT-CBOT orders (Inter-Exchange Spreads) when using another Clearing Firm. See Appendix D.
203	KCBT-CBOT Account Type		Indicates the type of the account. This will be used to set the CTI flags for KCBT-CBOT orders (Inter-Exchange Spreads). Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
204	KCBT-CBOT Customer Firm		This will be used to set the CTI flags for KCBT-CBOT orders (Inter-Exchange Spreads). Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
205	KCBT-CBOT OMNIBUS Account		If this field is populated the value in this field is sent for KCBT-CBOT orders instead of the account id.
206	KCBT-CBOT Giveup Firm		Used for Giveup orders on the KCBT-CBOT Exchange, must contain a valid KCBT-CBOT Exchange Giveup Firm.
207	KCBT-CBOT CMTA Giveup CD		Used for Giveup orders on the KCBT-CBOT Exchange, must be two characters. GU = Give-Up
208	KCBT-CBOT Giveup Account		Used for Giveup orders on the KCBT-CBOT Exchange.
209	MGEX-CBOT Account Type		Indicates the type of the account. This will be used to set the CTI flags for MGEX-CBOT orders (Inter-Exchange spreads). Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
210	MGEX-CBOT Customer Firm		This will be used to set the CTI flags for MGEX-CBOT orders (Inter-Exchange Spreads). Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are:



			Customer Firm
211	NYMEX-DME Account Type		Indicates the type of the account. This will be used to set the CTI flags for NYMEX-DME orders (Inter-Exchange spreads). Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
212	NYMEX-DME Customer Firm		This will be used to set the CTI flags for NYMEX-DME orders (Inter-Exchange Spreads). Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
213	NADEX Account Type		Indicates the type of the account. This will be used to set the CTI flags for NADEX orders. Can be empty, but must be populated for NADEX orders. Valid values are: Customer (1) House (2)
214	NADEX OMNIBUS Account		If this field is populated the value in this field is sent for NADEX orders instead of the account id.
215	NADEX Clearing Firm ID		Used to populate the Clearing Firm ID field for NADEX orders when using another Clearing Firm. See Appendix D.
216	NLX Account Type		Indicates the type of the account. This will be used to set the CTI flags for NLX orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
217	MATIF Account Type		Indicates the type of the account. This will be used to set the CTI flags for MATIF orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
218	AEX Account Type		Indicates the type of the account. This will be used to set the CTI flags for AEX orders. Can be empty. If empty the values in Type (field 6) will be used. Valid



			<p>values are:</p> <p>Own Account (1)</p> <p>Proprietary Account (2)</p> <p>Control Account (3)</p> <p>Customer Account (4)</p>
219	LIFFE Account Type		<p>Indicates the type of the account. This will be used to set the CTI flags for LIFFE orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are:</p> <p>Own Account (1)</p> <p>Proprietary Account (2)</p> <p>Control Account (3)</p> <p>Customer Account (4)</p>
220	LIFFE-EQ Account Type		<p>Indicates the type of the account. This will be used to set the CTI flags for LIFFE-EQ orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are:</p> <p>Own Account (1)</p> <p>Proprietary Account (2)</p> <p>Control Account (3)</p> <p>Customer Account (4)</p>
221	CME Account Type		<p>Indicates the type of the account. This will be used to set the CTI flags for CME orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are:</p> <p>Own Account (1)</p> <p>Proprietary Account (2)</p> <p>Control Account (3)</p> <p>Customer Account (4)</p>
222	NYMEX Account Type		<p>Indicates the type of the account. This will be used to set the CTI flags for NYMEX orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are:</p> <p>Own Account (1)</p> <p>Proprietary Account (2)</p> <p>Control Account (3)</p> <p>Customer Account (4)</p>
223	MGEX Account Type		<p>Indicates the type of the account. This will be used to set the CTI flags for MGEX orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are:</p> <p>Own Account (1)</p> <p>Proprietary Account (2)</p> <p>Control Account (3)</p> <p>Customer Account (4)</p>



224	KCBT Account Type		<p>Indicates the type of the account. This will be used to set the CTI flags for KCBT orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are:</p> <p>Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)</p>
225	BMF Account Type		<p>Deprecated (Globex no longer supports BMF).</p> <p>Indicates the type of the account. This will be used to set the CTI flags for BMF orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are:</p> <p>Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)</p>
226	DME Account Type		<p>Indicates the type of the account. This will be used to set the CTI flags for DME orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are:</p> <p>Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)</p>
227	CBOT Account Type		<p>Indicates the type of the account. This will be used to set the CTI flags for CBOT orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are:</p> <p>Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)</p>
228	COMEX Account Type		<p>Indicates the type of the account. This will be used to set the CTI flags for COMEX orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are:</p> <p>Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)</p>
229	KRX Account Type		<p>Indicates the type of the account. This will be used to set the CTI flags for KRX orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are:</p>



			Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
230	MEXDER Account Type		Indicates the type of the account. This will be used to set the CTI flags for MEXDER orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
231	KLSE Account Type		Indicates the type of the account. This will be used to set the CTI flags for KLSE orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
232	NLX Customer Firm		This will be used to set the CTI flags for NLX orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
233	MATIF Customer Firm		This will be used to set the CTI flags for MATIF orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
234	AEX Customer Firm		This will be used to set the CTI flags for AEX orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
235	LIFFE Customer Firm		This will be used to set the CTI flags for LIFFE orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
236	LIFFE-EQ Customer Firm		This will be used to set the CTI flags for LIFFE-EQ orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm



237	CME Customer Firm	This will be used to set the CTI flags for CME orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
238	NYMEX Customer Firm	This will be used to set the CTI flags for NYMEX orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
239	MGEX Customer Firm	This will be used to set the CTI flags for MGEX orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
240	KCBT Customer Firm	This will be used to set the CTI flags for KCBT orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
241	BMF Customer Firm	Deprecated (Globex no longer supports BMF). This will be used to set the CTI flags for BMF orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
242	CBOT Customer Firm	This will be used to set the CTI flags for CBOT orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
243	COMEX Customer Firm	This will be used to set the CTI flags for COMEX orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
244	KRX Customer Firm	This will be used to set the CTI flags for KRX orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
245	MEXDER Customer Firm	This will be used to set the CTI flags for MEXDER orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer



			Firm
246	KLSE Customer Firm		This will be used to set the CTI flags for KLSE orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
247	MGEX-KCBT Clearing Firm ID		Used to populate the Clearing Firm ID field for MGEX-KCBT orders when using another Clearing Firm. See Appendix D.
248	MGEX-KCBT Account Type		Indicates the type of the account. This will be used to set the CTI flags for MGEX-KCBT orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
249	MGEX-KCBT Customer Firm		This will be used to set the CTI flags for MGEX-KCBT orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
250	MGEX-KCBT OMNIBUS Account		If this field is populated the value in this field is sent for MGEX-KCBT orders instead of the account id.
251	MGEX-KCBT Giveup Firm		Used for Giveup orders on the MGEX-KCBT Exchange, must contain a valid MGEX-KCBT Exchange Giveup Firm.
252	MGEX-KCBT CMTA Giveup CD		Used for Giveup orders on the MGEX-KCBT Exchange, must be two characters. GU = Give-Up
253	MGEX-KCBT Giveup Account		Used for Giveup orders on the MGEX-KCBT Exchange.
254	Disable On Auto Liquidate		This feature can be Enabled, Disabled, or not set. If set to Enabled, then when an account is Auto Liquidated the Account will be set to a state of 'Admin Only'. Only Administrator's can place, cancel or modify orders on an account in a state of Admin Only. Default value is Disabled.
255	EDGX Clearing Firm ID		Used to populate the Clearing Firm ID field for EDGX orders when using another Clearing Firm. See Appendix D.
256	EDGX Order Capacity		Required for EDGX orders. Valid values are single characters, definitions provided: A - Agency P - Principal R - Riskless



257	EDGX OMNIBUS Account		If this field is populated the value in this field is sent for EDGX orders instead of the account id.
258	Quoting Exchange		This field is used to enable Quoting on an exchange. If populated then this account can only place orders on the specified exchange. Quoting requires an installation of a Rithmic Quoting engine.
259	Self Match Prevention Id		Used to populate a Self Match Prevention ID on orders to Globex.
260	Exclude From Position Load		If Exclude From Position Load is set to Enabled, then batch loads of positions for this account will not be processed. Default is Disabled.
261	IEX Order Capacity		Required for IEX orders. Valid values are: Agency (A) Principal (P) Riskless Principal (R)
262	IEX OMNIBUS Account		If this field is populated the value in this field is sent for IEX orders instead of the account id.
263	IEX Clearing Firm ID		Used to populate the Clearing Firm ID field for IEX orders when using another Clearing Firm. See Appendix D.
264	CME Self Match Prevention ID		Must be less than 12 characters. This tag is required when market participants elect to use the optional Self Match Prevention functionality. Non-implied orders to CME with the same Self-Match Prevention identifier submitted with the same Executing Firm Identifier will not match on CME Globex.
265	CBOT Self Match Prevention ID		Must be less than 12 characters. This tag is required when market participants elect to use the optional Self Match Prevention functionality. Non-implied orders to CBOT with the same Self-Match Prevention identifier submitted with the same Executing Firm Identifier will not match on CME Globex.
266	COMEX Self Match Prevention ID		Must be less than 12 characters. This tag is required when market participants elect to use the optional Self Match Prevention functionality. Non-implied orders to COMEX with the same Self-Match Prevention identifier submitted with the same Executing Firm Identifier will not match on CME Globex.
267	NYMEX Self Match Prevention ID		Must be less than 12 characters. This tag is required when market participants elect to use the optional Self Match Prevention functionality. Non-implied orders to NYMEX with the same Self-Match Prevention identifier submitted with the same Executing Firm Identifier will not match on CME Globex.



268	MGEX Self Match Prevention ID		Must be less than 12 characters. This tag is required when market participants elect to use the optional Self Match Prevention functionality. Non-implied orders to MGEX with the same Self-Match Prevention identifier submitted with the same Executing Firm Identifier will not match on CME Globex.
269	MEXDER Self Match Prevention ID		Not applicable (MEXDER does not support Self Match Prevention).
270	BMF Self Match Prevention ID		Deprecated (Globex no longer supports BMF).
271	NYMEX-DME Self Match Prevention ID		Must be less than 12 characters. This tag is required when market participants elect to use the optional Self Match Prevention functionality. Non-implied orders to NYMEX-DME with the same Self-Match Prevention identifier submitted with the same Executing Firm Identifier will not match on CME Globex.
272	MGEX-CBOT Self Match Prevention ID		Must be less than 12 characters. This tag is required when market participants elect to use the optional Self Match Prevention functionality. Non-implied orders to MGEX-CBOT with the same Self-Match Prevention identifier submitted with the same Executing Firm Identifier will not match on CME Globex.
273	EUREX Self Match Prevention ID		Must be an Integer. Used to set the Self Match Prevention ID for EUREX.
274	CME RMS At Exchange Gateway		Valid values are “Yes” or “No”. Empty defaults to “No”.
275	CBOT RMS At Exchange Gateway		Valid values are “Yes” or “No”. Empty defaults to “No”.
276	COMEX RMS At Exchange Gateway		Valid values are “Yes” or “No”. Empty defaults to “No”.
277	NYMEX RMS At Exchange Gateway		Valid values are “Yes” or “No”. Empty defaults to “No”.
278	Long Options Only Please		Valid values are “Enabled” or “Disabled”. Empty (default) is same as “Disabled”. When set to “Enabled” orders which short an option position will be rejected.
279	Risk Management At Exchange Gateway		Valid values are “Yes” or “No”. Empty defaults to “No”.
280	Account Expiry Limit (dd:hh:mm:ss)		This optional field specifies the a window of days, hours, minutes and seconds prior to instrument expiry within which new positions cannot be opened (however positions can be closed). So for example if this specifies 1 day, and the instrument in which you wish to trade expires within 1 day then an order which would open a new position would be rejected.
281	Auto Liquidate Max		Used in Auto Liquidate only when the critieria is set to



	Min Account Balance		Limited Trailing Minimum Account Balance (see Appendix H). Must be a double.
282	LIFFE Clearing Firm		May be required for LIFFE orders.
283	LIFFE Clearing Account		May be required for LIFFE orders.
284	LIFFE Account Code		Optional for orders to LIFFE. Can be empty. Valid values are: Segregated (S) Non-segregated (N) House (H) Local (L) Default (D) Allocated (A) Split (*) Unassigned (U) Gas associate (G) US Customer Futures (F) US Customer Swaps (W) US Customer Foreign Board of Trade or FBOT (Z)
285	LIFFE CTI Code		Can be empty. Valid Values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
286	Margin Percentage		Only applies to SMAC Accounts, must be a numeric value which is applied to margin calculations for Day Trading positions in Futures. If not defined, default is 100% (full margin).
287	Default Commission		A default commission rate applied to trades in SMAC Accounts.
288	Min Margin Rate		A Minimum Margin Rate applied to Futures trades in SMAC accounts.
288	Min Spread Margin		Minimum Spread Margin rate applied to Spread trades in SMAC Accounts.
289	Spread Margin Percentage		Only applies to SMAC Accounts, must be a numeric value which is applied to margin calculations for Day Trading positions in Spreads. If not defined, default is 100% (full margin).
290	CFE Self Match Prevention Id		Optional for CFE orders.
291	CFE Customer Firm		This will be used to set the CTI flags for CFE orders. Can be empty. Valid values are: Customer Firm
292	CFE CTI Code		Indicates the type of the account. This will be used to



			set the CTI flags for CFE orders. Can be empty. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
293	LMAX OMNIBUS Account		If this field is populated the value in this field is sent for LMAX orders instead of the account id.
294	Option Margin Percentage		Only applies to SMAC Accounts, must be a numeric value which is applied to margin calculations for Day Trading positions in Options on Futures. If not defined, default is 100% (full margin).
295	Min Option Margin		Minimum Option Margin rate applied to Spread trades in SMAC Accounts.
296	Overnight Margin Percentage		Only applies to SMAC Accounts, must be a numeric value which is applied to margin calculations for overnight positions in Futures. If not defined, default is 100% (full margin).
297	Overnight Option Margin Percentage		Only applies to SMAC Accounts, must be a numeric value which is applied to margin calculations for overnight positions in Options on Futures. If not defined, default is 100% (full margin).
298	Overnight Spread Margin Percentage		Only applies to SMAC Accounts, must be a numeric value which is applied to margin calculations for overnight positions in Spreads. If not defined, default is 100% (full margin).
299	Quantity Limits for SMAC		Valid values are Enabled or Disabled. If Enabled, then Quantity Limits must be set for every product in the account if the account is set to SMAC.
300	Restrict Products for SMAC		Valid values are Enabled or Disabled. If Enabled products can be enabled or disabled in the FCM and IB Dashboards.
301	Liquidating Only		Valid values are Enabled or Disabled. If Enabled, then the only orders allowed are orders which liquidate an open position.
302	Auto Liquidate Ignore Open P&L When Trailing		Valid values: Enabled Disabled Default is Disabled. When set to Enabled, Open P&L is ignored when calculating Trailing Minimum Account Balance or Limited Trailing Minimum Account Balance
303	SMFE Omnibus Account		If this field is populated the value in this field is sent for SMFE (Small Futures Exchange) orders instead of the account id.
304	SMFE Customer Firm		This will be used to set the CTI flags for SMFE orders.

Add Account Example:

www.rithmic.com

Add Account Error Codes

For other error codes please contact Rithmic Operations.



Add User

Directory: add_user

Used to add one or more users. Each row must refer to an user which does not yet exist in the Rithmic system. Note that some of the fields in this file are optional and do not need to be populated unless desired.

Position	Name	Rqd?	Comments
1	add_user	Y	Must have the value "add_user". This is used by Rithmic to validate that the file, and each row in the file is meant for the operation add_user.
2	User Type	Y	Indicates whether the user to add is of type IB Admin or Trader. Valid values are: IB Admin Trader
3	IB Id	Y	This indicates to which IB this user is to be added. Must contain the name of a valid IB for this clearing member in the Rithmic system.
4	User ID	Y	This uniquely identifies this user within the Rithmic System. This user ID must NOT already exist within the Rithmic system. This will be entered along with the password when the user logs into the Rithmic system.
5	First Name	Y	This is the first name of the individual associated with this user id.
6	Last Name	Y	This is the last name of the individual associated with this user id.
7	Password	Y	This is the password used to login as the user id.
8	Email	Y	This is an email address which can be used to contact this user id.
9	User Max Count	Y	Deprecated! This is ignored after May 1, 2020! This is an integer value indicating the maximum number of concurrent sessions allowed by the user when logging into the Rithmic system. If a new login session is attempted while the user is already logged in, the number of sessions which exceed this session limit will be logged off, beginning with the oldest session.
10	Login Expiration		Not required. This is a date and time at which the user ID will expire and become disabled. An administrator can later re enable the user id if the Login Expiration field is then cleared by the modify user operation. Format: yyyy-mm-dd hh:mm:ss. Example: "2009-09-22



			14:30:02”
11	Life Span		Not required. This is a time limit on the user which can be imposed from the date and time of the first login by the user. Format: dd:hh:mm:ss. For example if the user is to be set up as a two week trial user from the date and time that the user first logs in, then the life span would be entered as “14:00:00:00”.
12	Trading Status	Y	Indicates whether the user is enabled or disabled. If the user is disabled then login attempts will be rejected. If the user is logged in at the time that the user becomes disabled then orders placed by the user will be rejected. Valid values: Enabled Disabled
13	NLX User ID		This is the Trader Card Reference ID for orders sent to the NLX (NYSE LIFFE US, legacy CBOT Metals). This field is required for sending orders to the NLX. This cannot be more than 16 characters in length.
14	CME User Id		This is the CME Sender Sub ID. This field is required for sending orders to all Globex exchanges (CME, NYMEX, MGEX, KCBT).
15	ICE User Id		This is the ICE User ID and is required for sending orders to the ICE Futures UK. ICE User Ids must be communicated to Rithmic Operations so that they can install the ICE User ID on the ICE Order Server session. Note: This must be an Order Routing Trader ID.
16	DME User Id		This is the DME (Dubai) User ID. This is required for sending orders to the ICE.
17	Read Only		If set to Enabled then the user will be unable to place, modify or cancel orders even if the user is given read/write access to accounts. If set to Disabled or if empty then the user will be able to place, modify or cancel orders on those accounts to which the user has read/write access. Valid values when set are: Enabled Disabled If this flag is set to Disabled or is not set risk management restrictions on the account still apply.
18	ULLINK User Id		Used to identify a user when sending orders to Ullink. ULLINK Support is not currently available.
19	Pulse Order Limit		Used to enable Pulse Order Release functionality in R Trader. Must be a number indicating the maximum number of orders which can be released in one pulse.



			Orders released via Pulse Order Release are still subject to pre trade risk management restrictions.
20	CBOE User Id		Optionally used to identify the user id to the CBOE for sponsored access.
21	CBSX User Id		Optionally used to identify the user id to the CBOE for sponsored access.
22	CFE User Id		Optionally used to identify the user id to the CBOE for sponsored access.
23	1C User Id		Optionally used to identify the user id to the CBOE for sponsored access.
24	Risk Read Only		Only applies to IB Administrators. If set to Enabled then the user will be unable edit risk limits, and unable to add or modify accounts or users. If set to Disabled or if empty then the user will be able edit risk limits, and will be able to add or modify accounts or users. Valid values when set are: Enabled Disabled
25	Rithmic User Type		This field can be used by an administrator to set the Rithmic billing code for a Rithmic user. Note that this field cannot be modified by Modify User.
26	ICE-OTC User Id		This is the ICE-OTC User ID and is required for sending orders to the ICE-OTC market. ICE-OTC User Ids must be communicated to Rithmic Operations so that they can install the ICE-OTC User ID on the ICE Order Server session. Note: This must be an Order Routing Trader ID.
27	NYBOT User ID		This is the NYBOT User ID and is required for sending orders to the ICE Futures US (NYBOT). NYBOT User Ids must be communicated to Rithmic Operations so that they can install the NYBOT User ID on the NYBOT Order Server session. Note: This must be an Order Routing Trader ID.
28	WCE User Id		This is the WCE User ID and is required for sending orders to the ICE Futures Canada (WCE). WCE User Ids must be communicated to Rithmic Operations so that they can install the WCE User ID on the WCE Order Server session. Note: This must be an Order Routing Trader ID.
29	Authorized ICE User ID		This field is used to populate the ICE Authorized Trader Identifier and has a maximum length of 20 characters.
30	Authorized ICE OTC User ID		This field is used to populate the ICE OTC Authorized Trader Identifier and has a maximum length of 20 characters.



31	Authorized NYBOT User ID		This field is used to populate the NYBOT Authorized Trader Identifier and has a maximum length of 20 characters.
32	Authorized WCE User ID		This field is used to populate the WCE Authorized Trader Identifier and has a maximum length of 20 characters.
33	Address 1	Y	First row of the user's mailing address.
34	Address 2		Second row of the user's mailing address.
35	City	Y	The city of the user's mailing address.
36	Country	Y	Required. Must be a valid Country from column 2 of Appendix E.
37	State		Required if the Country is USA or Canada. Must be a valid US state or Canadian Province from Appendix F column 3. Must be empty if the Country is other than USA or Canada.
38	Postal Code	Y	The user's postal code.
39	Home Phone		The user's home phone number.
40	Work Phone		The user's work phone number.
41	Mobile Phone		The user's Mobile phone.
42	Fax		The user's fax number.
43	Billing Code		Reserved for future use.
44	TDEX User Id		
45	Associated User		Only applies to Paper Trading system. If populated, the value will be compared to the production system. If the value is not an enabled user in production with an active account, the user will be disabled.
46	EUREX User Id		Required for EUREX orders. Must be a valid trader ID logged in to the EUREX.
47	Prior Market Data Vendor Id		Used for Globex Market Data reporting.
48	Prior Market Data Subscriber Id		Used for Globex Market Data reporting.
49	Pre-Trade Anonymity		Valid values are "Yes" or "No". Defaults to "No". Used to set the Pre-Trade Anonymity flag on Globex. Note that as of January 2017 this feature is deprecated and ignored by Globex.
50	Password Self-Service		Valid values are "Enabled" or "Disabled". Defaults to "Disabled". When set to "Enabled" the user can use password self service reset options.
51	Demo User		Valid values are "Enabled" or "Disabled". Defaults to "Disabled". When set to "Enabled" a user is a Demo User. See Appendix G, Demo Users
52	LIFFE User Id		Required for LIFFE orders. Must be a valid trader ID logged in to the LIFFE.



53	LIFFE Authorized Trader ID		This field is used to populate the LIFFE Authorized Trader Identifier and has a maximum length of 20 characters.
54	ICE Trader MIFIDID		Required for MIFID Compliance on ICE.
55	MEFF Client Id Short Code		Required for MIFID Compliance on MEFF.
56	MEFF Investment Decision Short Code		Required for MIFID Compliance on MEFF.
57	MEFF Execution Decision Short Code		Required for MIFID Compliance on MEFF.
58	MEFF Trading Capacity		Required for MIFID Compliance on MEFF.
59	MATIF Trading Capacity		Required for MIFID Compliance on MATIF.
60	MATIF Non-Executing Broker Short Code		Required for MIFID Compliance on MATIF.
61	MATIF Investment Decision Short Code		Required for MIFID Compliance on MATIF.
62	MATIF Execution Decision Short Code		Required for MIFID Compliance on MATIF.
63	MATIF Client Id Short Code		Required for MIFID Compliance on MATIF.
64	AEX Trading Capacity		Required for MIFID Compliance on AEX.
65	AEX Non-Executing Broker Short Code		Required for MIFID Compliance on AEX.
66	AEX Investment Decision Short Code		Required for MIFID Compliance on AEX.
67	AEX Execution Decision Short Code		Required for MIFID Compliance on AEX.
68	AEX Client Id Short Code		Required for MIFID Compliance on AEX.
69	EUREX Client Id Short Code		Required for MIFID Compliance on EUREX.
70	EUREX Investment Decision Short Code		Required for MIFID Compliance on EUREX.
71	EUREX Execution Decision Short Code		Required for MIFID Compliance on EUREX.
72	Disable Add Accounts		Only applies to IB Admins, does not apply to Traders. Enabled Disabled. If set to Enabled, then the IB Admin cannot add accounts.
73	Disable Add User		Only applies to IB Admins, does not apply to Traders. Enabled Disabled. If set to Enabled, then the IB Admin cannot add users.



74	Disable Assign		Only applies to IB Admins, does not apply to Traders. Enabled Disabled. If set to Enabled, then the IB Admin cannot assign accounts to users or unassign accounts.
75	Disable Edit Markets		Only applies to IB Admins, does not apply to Traders. Enabled Disabled. If set to Enabled, then the IB Admin cannot edit user market data entitlements.
76	Disable Edit Cash		Only applies to IB Admins, does not apply to Traders. Enabled Disabled. If set to Enabled, then the IB Admin cannot edit cash on hand.
77	Disable Edit Risk		Only applies to IB Admins, does not apply to Traders. Enabled Disabled. If set to Enabled, then the IB Admin cannot edit disk limits.
78	Liquidating Only Cap		Enabled Disabled. If set to Enabled, then the user can set an account to which the user is assigned to Liquidating Only.
79	SMFE Subscriber Token		Required for Small Exchange (SMFE) execution.
80	SMFE User Id		Required for Small Exchange (SMFE) execution.
81	Max Session Count for Orders	Y	This limits the number of sessions the user can have order entry.
82	Max Session Count for Market Data	Y	This limits the number of sessions the user can have market data. Must be between 0 and 2 when adding a user.
83	GAIN User Id		Required for routing orders to GAIN.
84	Go Live Time (yyyy-mm-dd hh:mm:ss)		This is a date and time prior to which the user id cannot login. Format: yyyy-mm-dd hh:mm:ss. Example: "2009-09-22 14:30:02"

Add User Example:

```
add_user,Trader,Demo-
IB,ThisIsADemoUser,FirstName,LastName,,support@rithmic.com,2,,10:00:00:00,Enabl
ed,,,,,,,,,,,,,1 Ramland Road,,Orangeburg,USA,New
York,10962,,,,,,,,,Enabled,,,,,,,,,,,,,,,,,,,,,3,3
add_user,Trader,Demo-
IB,ThisIsANonDemoUser,FirstName,LastName,,support@rithmic.com,2,,10:00:00:00,E
nabled,,,,,,,,,,,,,1 Ramland Road,,Orangeburg,USA,New
York,10962,,,,,,,,,Disabled,,,,,,,,,,,,,,,,,,,,,5,2
```

Add User Error Codes

Error code	Description
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6	Critical field not present or too many fields.
7	Bad data.
8	The user already exists.

For all other error codes please contact Rithmic Operations.



Modify Account

Directory: modify_account

Used to modify one or more accounts. Each row must refer to an account which does exist for the specified IB. Note that most of the fields in this file are optional and do not need to be populated unless desired.

Position	Name	Rqd?	Comments
1	modify_account	Y	Must have the value "modify_account". This is used by Rithmic to validate that the file, and each row in the file is meant for the operation modify_account.
2	IB Id	Y	This indicates to which IB this account is to be added. Must contain the name of a valid IB for this clearing member in the Rithmic system.
3	Account ID	Y	This uniquely identifies this account within this IB. This account ID must NOT already exist within this IB. On orders for this account the account ID will be sent to the exchange unless an omnibus account id is specified for the exchange upon which the order is specified.
4	Account Name	Y	This is a descriptive string which will be displayed within R Trader or R Manager. This field will not be sent to the exchange.
5	Currency	Y	This specifies the currency used by the account. Example valid values are: USD EUR JPY GBP
6	Type		Indicates the type of the account. This will be used to set the CTI flags for Globex orders. Can be empty. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
7	Customer/Firm		This will be used to set the CTI flags for Globex orders. Can be empty. Valid values are: Customer Firm
8	Status	Y	This will set the account to active or inactive. If an account is inactive no orders can be placed on the account. Valid values are: Active Inactive



9	Risk Algorithm	Y	<p>This determines the type of risk management algorithm to be used by the Rithmic Risk Management System. For more on risk algorithms see the appendix at the end of this document. Valid values are:</p> <p>Max Loss Minimum Account Balance Maximum Net Open Value Maximum Available Margin Allow All Quantity Limits Pattern Day Trader Margin and Quantity Limits</p>
10	RMS	Y	<p>Indicates whether Risk Management is enabled or disabled for this account. A VALUE OF “Disabled” MEANS THAT NO PRE-TRADE RISK MANAGEMENT WILL OCCUR FOR THIS ACCOUNT. Valid values are:</p> <p>Enabled Disabled</p>
11	Account Purge Interday		<p>Indicates whether open positions should be retained from one day to the next. A VALUE OF “Enabled” MEANS THAT OPEN POSITIONS WILL BE PURGED FROM THE ACCOUNT DAILY AT 16:45 CDT. If no value is supplied in this field (if the field is empty) this is the same as a value of Disabled. Valid values are:</p> <p>Enabled Disabled</p>
12	ICE Clearing Firm		<p>Required for ICE System Managed Accounts (SMA). Must not be populated for ICE Locally Managed Accounts (LMA). NOTE: Orders for NYBOT, WCE and ICE-OTC require other fields listed later in this section.</p>
13	ICE Clearing Account		<p>This must be the value of the ICE Clearing Account. Required for ICE System Managed Accounts (SMA). Must not be populated for ICE Locally Managed Accounts (LMA). Must be 14 characters or less.</p>
14	Volume Display Code		<p>Deprecated. Formerly used to adjust order quantities for FX. No longer used.</p>
15	ICE Account Code		<p>Optional for orders to ICE. Can be empty. Valid values are:</p> <p>Segregated (S) Non-segregated (N) House (H) Local (L)</p>



			Default (D) Allocated (A) Split (*) Unassigned (U) Gas associate (G) US Customer Futures (F) US Customer Swaps (W) US Customer Foreign Board of Trade or FBOT (Z)
16	Eurex Clearing ID Code		Used to set the Eurex Clearing ID Code.
17	Eurex Account Type Number		Used to set the Eurex Account Type Number
18	Eurex Account Type Code		Used to set the Eurex Account Type Code
19	LIFFE Account Type Code		Used to set the LIFFE Account Type Code. Used for orders routed to the LIFFE Financials and LIFFE commodities. Can be empty. Valid values are: House (H) Segregated (S) Non Segregated (N) Marketmaking (M) Unregistered (U) Allocate (A)
20	LIFFE-EQ Account Type Code		Used to set the LIFFE Account Type Code for orders to be sent to LIFFE Equities (LIFFE Single Stock Futures, LIFFE indices, etc.)
21	MATIF Account Type Code		Used to set the MATIF Account Type Code. Used for orders routed to the MATIF.
22	AEX Account Type Code		Used to set the AEX Account Type Code. Used for orders routed to the AEX (Amsterdam Exchange).
23	NYMEX OMNIBUS Account		If this field is populated the value in this field is sent for NYMEX orders instead of the account id.
24	CME OMNIBUS Account		If this field is populated the value in this field is sent for CME orders instead of the account id.
25	FXMS OMNIBUS Account		If this field is populated the value in this field is sent for FXMS (FX Marketspace) orders instead of the account id. Deprecated.
26	NLX OMNIBUS Account		If this field is populated the value in this field is sent for NLX (NYSE LIFFE US, legacy CBOT Metals) orders instead of the account id.
27	KCBT OMNIBUS Account		If this field is populated the value in this field is sent for KCBT (Kansas City Board of Trade) orders instead of the account id.



28	MGEX OMNIBUS Account		If this field is populated the value in this field is sent for MGEX (Minnesota Grain Exchange) orders instead of the account id.
29	WCE OMNIBUS Account		If this field is populated the value in this field is sent for WCE (Winnipeg Commodity Exchange- i.e. ICE Futures Canada) orders instead of the account id. Must be 12 characters or less.
30	LIFFE OMNIBUS Account		If this field is populated the value in this field is sent for LIFFE orders instead of the account id.
31	LIFFE-EQ OMNIBUS Account		If this field is populated the value in this field is sent for LIFFE-EQ (LIFFE Single Stock Futures, LIFFE indices, etc.) orders instead of the account id.
32	MATIF OMNIBUS Account		If this field is populated the value in this field is sent for MATIF orders instead of the account id.
33	EUREX OMNIBUS Account		If this field is populated the value in this field is sent for EUREX orders instead of the account id.
34	ICE OMNIBUS Account		If this field is populated the value in this field is sent for ICE orders instead of the account id. Must be 14 characters or less.
35	DME OMNIBUS Account		If this field is populated the value in this field is sent for DME (Dubai) orders instead of the account id.
36	AEX OMNIBUS Account		If this field is populated the value in this field is sent for AEX (Amsterdam Exchange) orders instead of the account id.
37	HSFX OMNIBUS Account		If this field is populated the value in this field is sent for HSFX (HotSpot FX, deprecated) orders instead of the account id.
38	CME Giveup Firm		Used for Giveup orders on the CME.
39	CME CMTA Giveup CD		Used for Giveup orders on the CME.
40	NYMEX Giveup Firm		Used for Giveup orders on the NYMEX.
41	NYMEX CMTA Giveup CD		Used for Giveup orders on the NYMEX.
42	DME Customer Firm		DME (Dubai) CTI fields.
43	DME CTI		DME (Dubai) CTI fields.
44	DME Clearing Firm		DME (Dubai) clearing firm.
45	HSFX Account Owner		Deprecated. Hot Spot FX.
46	BTEC OMNIBUS Account		If this field is populated the value in this field is sent for BTEC (Brokertec) orders instead of the account id.
47	FXCM OMNIBUS Account		If this field is populated the value in this field is sent for FXCM (Forex Capital Markets (institutional)) orders instead of the account id.
48	FXCM-R OMNIBUS Account		If this field is populated the value in this field is sent for FXCM (Forex Capital Markets retail) orders instead of



			the account id.
49	CBOE OMNIBUS Account		If this field is populated the value in this field is sent for CBOE (Chicago Board Options Exchange) orders instead of the account id.
50	CFE OMNIBUS Account		If this field is populated the value in this field is sent for CFE (Chicago Futures Exchange) orders instead of the account id.
51	CBSX OMNIBUS Account		If this field is populated the value in this field is sent for CBSX (Chicago Board Stock Exchange) orders instead of the account id.
52	CBOE Clearing Firm		Used to set the CBOE Clearing Firm. This is not a required field for CBOE.
53	1C Clearing Firm		Used to set the 1C (One Chicago Single Stock Futures) Clearing Firm. This is not a required field for 1C.
54	CFE Clearing Firm		Used to set the CFE (Chicago Futures Exchange) Clearing Firm. This is not a required field for CFE.
55	CBSX Clearing Firm		Used to set the CBSX (Chicago Board Stock Exchange) Clearing Firm. This is not a required field for CBSX.
56	CBOE Clearing Account		Used to set the CBOE Clearing Account.
57	1C Clearing Account		Used to set the 1C (One Chicago Single Stock Futures) Clearing Account. This is a required field for 1C orders.
58	CFE Clearing Account		Used to set the CFE (Chicago Futures Exchange) Clearing Account. This is a required field for CFE orders.
59	CBSX Clearing Account		Used to set the CBSX Clearing Account.
60	CBOE Order Capacity		Required for CBOE orders. Valid values are single characters, definitions also provided: C - Customer F - Firm M - Market Maker I - In-Crowd Market-Maker (Hybrid only) B - Broker Dealer X - Customer Broker Dealer N - Non member market maker/Market maker specialist at another options exchange W - Voluntary Professional (non-Broker Dealer) Y - Stock Specialist registered in the underlying security
61	1C Order Capacity		Required for 1C (One Chicago Single Stock Futures) orders. Valid values are single characters, definitions also provided:



			C - Customer F - Firm D - Member, Customer Segregated Account E - Member, House Account Q - Member, SIPC Protected Account A - User Proxy for trader, Customer Segregated Account H - User Proxy for trader, House Account R - User Proxy for trader, SIPC Protected Account O - Non Member, House Account T - Non Member, SIPC Protected Account M - Member, Market-Maker Account V - Customer, Floor Broker Workstation
62	CFE Order Capacity		Required for CFE orders. Valid values are single characters, definitions also provided: C - Customer F - Firm D - Member, Customer Segregated Account E - Member, House Account Q - Member, SIPC Protected Account A - User Proxy for trader, Customer Segregated Account H - User Proxy for trader, House Account R - User Proxy for trader, SIPC Protected Account O - Non Member, House Account T - Non Member, SIPC Protected Account M - Member, Market-Maker Account V - Customer, Floor Broker Workstation
63	CBSX Order Capacity		Required for CBSX orders. Valid values are single characters, definitions provided: D - Program Trade, index arb, for Member firm/org for its own account L - Program Trade, non-index arb, for Member firm/org for its own account. E - Short exempt3 and all other orders for member/member org for its own account I or M - Competing market maker and competing market maker-short exempt, for member/member org for its own account. Origin I is required to trade against odd-lots. Origin M cannot trade against odd-lots. H - Error (trader uses this trade to reverse out a



			<p>previous trading error), for member/member org for its own account F - Program Trade, index arb, for Member firm/org for another member's account N - Program Trade, non-index arb, for Member firm/org for another member's account T - Competing market maker and competing market maker shortexempt, for Member firm/org for another member's account W - Short exempt and all other orders, for Member firm/org for another member's account J - Program Trade, index arb, for individual as defined by Section 11(a)(1)(E) of the Securities Exchange Act of 1934 K - Program Trade, non-index arb, for individual as defined by Section 11(a)(1)(E) of the Securities Exchange Act of 1934 C - Short exempt (see footnote .3.) and all other orders, for individual as defined by Section 11(a)(1)(E) of the Securities Exchange Act of 1934 U - Program Trade, index arb, for non-member/non-member org that is not an individual as defined by Section 11(a)(1)(E) of the Securities Exchange Act of 1934 Y - Program Trade, non-index arb, for non-member/non-member org that is not an individual as defined by Section 11(a)(1) (E) of the Securities Exchange Act of 1934 R - Competing market maker and competing market maker shortexempt, for non-member/non-member org that is not an individual as defined by Section 11(a) (1) (E) of the Securities Exchange Act of 1934 B - Short exempt (see footnote .3.) and all other orders, for nonmember/non-member org that is not an individual as defined by Section 11(a) (1) (E) of the Securities Exchange Act of 1934</p>
64	CBOE Executing		This is a required value for CBOE orders.



	Broker		
65	1C Executing Broker		This is a required value for 1C orders.
66	CFE Executing Broker		This is a required value for CFE orders.
67	CBSX Executing Broker		This is a required value for CBSX orders.
68	1C OMNIBUS Account		If this field is populated the value in this field is sent for 1C orders instead of the account id.
69	MEFF OMNIBUS Account		If this field is populated the value in this field is sent for MEFF orders instead of the account id.
70	BATS OMNIBUS Account		If this field is populated the value in this field is sent for BATS orders instead of the account id.
71	BATS Order Capacity		Required for BATS orders. Valid values are single characters, definitions provided: A - Agency P - Principal R - Riskless
72	BATS Clearing Firm		Used to populate a Clearing Firm on BATS orders. This is not required for BATS orders.
73	BATS Clearing Account		Used to populate a Clearing Account on BATS orders. This is not required for BATS orders.
74	MX OMNIBUS Account		If this field is populated the value in this field is sent for MX orders instead of the account id.
75	GFT OMNIBUS Account		If this field is populated the value in this field is sent for GFT orders instead of the account id.
76	BMF OMNIBUS Account		Deprecated (Globex no longer supports BMF). If this field is populated the value in this field is sent for BMF orders instead of the account id.
77	BMF Giveup Firm		Deprecated (Globex no longer supports BMF). Used for Giveup orders on the BMF.
78	BMF CMTA Giveup CD		Deprecated (Globex no longer supports BMF). Used for Giveup orders on the BMF.
79	ULLINK OMNIBUS Account		If this field is populated the value in this field is sent for ULLINK orders instead of the account id. ULLINK Support is not currently available.
80	SGX OMNIBUS Account		If this field is populated the value in this field is sent for SGX orders instead of the account id.
81	FINRA Member Type Code		Required for Equity orders on exchanges such as BATS or CBSX. Valid values are single characters, definitions provided: M- (MEMBER) A Broker/Dealer who is a Member of FINRA; N- (NON-MEMBER) Non-members are defined as firms or exchanges that are not members of FINRA, such as the New York Stock Exchange, Toronto Stock



			<p>Exchange, or a non-member firm located in Canada;</p> <p>A- Non-Member Affiliate (AFFILIATE) An affiliate is defined as a firm that is under common ownership and control. So this would be a non-member firm that is affiliated with a member of FINRA.</p> <p>C – (ECN) ECN shall mean any electronic system that widely disseminated to third parties orders entered therein by an exchange market maker and permits such order to be executed;</p> <p>E-(EXEMPT FIRM) An exempt firm is a member firm who is exempt by FINRA from the OATS reporting rules.</p>
82	FINRA Account Type Code		<p>Required for Equity orders on exchanges such as BATS or CBSX. Valid values are single characters, definitions provided:</p> <p>C - (COMBINED)</p> <p>E - (EMPLOYEE)</p> <p>P - (PROPRIETARY)</p> <p>R - (CUSTOMER)</p> <p>W - (OTHER BD)</p> <p>X - (ERROR)</p>
83	CFE Optional Clearing Data		Used to populate the ClearingOptionalData field for CFE orders.
84	CBOE Optional Clearing Data		Used to populate the ClearingOptionalData field for CBOE orders.
85	CBSX Optional Clearing Data		Used to populate the ClearingOptionalData field for CBSX orders.
86	1C Optional Clearing Data		Used to populate the ClearingOptionalData field for 1C orders.
87	NYMEX Clearing Firm ID		Used to populate the Clearing Firm ID field for NYMEX orders when using another Clearing Firm. See Appendix D.
88	BTEC Clearing Firm ID		Used to populate the Clearing Firm ID field for BTEC orders when using another Clearing Firm. See Appendix D.
89	CME Clearing Firm ID		Used to populate the Clearing Firm ID field for CME orders when using another Clearing Firm. See Appendix D.
90	NLX Clearing Firm ID		Used to populate the Clearing Firm ID field for NLX orders when using another Clearing Firm. See Appendix D.
91	KCBT Clearing Firm ID		Used to populate the Clearing Firm ID field for KCBT orders when using another Clearing Firm. See Appendix D.
92	MGEX Clearing Firm		Used to populate the Clearing Firm ID field for MGEX



	ID		orders when using another Clearing Firm. See Appendix D.
93	WCE Clearing Firm ID		Used to populate the Clearing Firm ID field for WCE orders when using another Clearing Firm. See Appendix D.
94	LIFFE Clearing Firm ID		Used to populate the Clearing Firm ID field for LIFFE orders when using another Clearing Firm. See Appendix D.
95	LIFFE_EQ Clearing Firm ID		Used to populate the Clearing Firm ID field for LIFFE_EQ orders when using another Clearing Firm. See Appendix D.
96	MATIF Clearing Firm ID		Used to populate the Clearing Firm ID field for MATIF orders when using another Clearing Firm. See Appendix D.
97	EUREX Clearing Firm ID		Used to populate the Clearing Firm ID field for EUREX orders when using another Clearing Firm. See Appendix D.
98	ICE Clearing Firm ID		Used to populate the Clearing Firm ID field for ICE orders when using another Clearing Firm. See Appendix D.
99	JADE Clearing Firm ID		Used to populate the Clearing Firm ID field for JADE orders when using another Clearing Firm. See Appendix D.
100	DME Clearing Firm ID		Used to populate the Clearing Firm ID field for DME orders when using another Clearing Firm. See Appendix D.
101	AEX Clearing Firm ID		Used to populate the Clearing Firm ID field for AEX orders when using another Clearing Firm. See Appendix D.
102	NYBOT Clearing Firm ID		Used to populate the Clearing Firm ID field for NYBOT orders when using another Clearing Firm. See Appendix D.
103	FXCM Clearing Firm ID		Used to populate the Clearing Firm ID field for FXCM orders when using another Clearing Firm. See Appendix D.
104	FXCM_R Clearing Firm ID		Used to populate the Clearing Firm ID field for FXCM-r orders when using another Clearing Firm. See Appendix D.
105	BMF Clearing Firm ID		Deprecated (Globex no longer supports BMF). Used to populate the Clearing Firm ID field for BMF orders when using another Clearing Firm. See Appendix D.
106	CBOE Clearing Firm ID		Used to populate the Clearing Firm ID field for CBOE orders when using another Clearing Firm. See Appendix D.
107	CFE Clearing Firm ID		Used to populate the Clearing Firm ID field for CFE



			orders when using another Clearing Firm. See Appendix D.
108	CBSX Clearing Firm ID		Used to populate the Clearing Firm ID field for CBSX orders when using another Clearing Firm. See Appendix D.
109	1C Clearing Firm ID		Used to populate the Clearing Firm ID field for 1C orders when using another Clearing Firm. See Appendix D.
110	MX Clearing Firm ID		Used to populate the Clearing Firm ID field for MX orders when using another Clearing Firm. See Appendix D.
111	BATS Clearing Firm ID		Used to populate the Clearing Firm ID field for BATS orders when using another Clearing Firm. See Appendix D.
112	MEFF Clearing Firm ID		Used to populate the Clearing Firm ID field for MEFF orders when using another Clearing Firm. See Appendix D.
113	GFT Clearing Firm ID		Used to populate the Clearing Firm ID field for GFT orders when using another Clearing Firm. See Appendix D.
114	FORTS Clearing Firm ID		Used to populate the Clearing Firm ID field for FORTS orders when using another Clearing Firm. See Appendix D.
115	ARCA Clearing Firm ID		Used to populate the Clearing Firm ID field for ARCA orders when using another Clearing Firm. See Appendix D.
116	RTS Clearing Firm ID		Used to populate the Clearing Firm ID field for RTS orders when using another Clearing Firm. See Appendix D.
117	IDEM Clearing Firm ID		Used to populate the Clearing Firm ID field for IDEM orders when using another Clearing Firm. See Appendix D.
118	SGX Clearing Firm ID		Used to populate the Clearing Firm ID field for SGX orders when using another Clearing Firm. See Appendix D.
119	RTS OMNIBUS Account		If this field is populated the value in this field is sent for RTS orders instead of the account id.
120	MX Account Type Code		Required for orders to MX. Can be empty. Valid values are: Pro Trader or Market Maker (P) Firm (F) Customer (C)
121	IDEM Account Type Code		Required for orders to IDEM. Can be empty. Valid values are: House (P)



			Client (C)
122	ICE-OTC OMNIBUS Account		If this field is populated the value in this field is sent for ICE-OTC orders instead of the account id. Must be 14 characters or less.
123	ICE-OTC Clearing Firm		This is required for accounts for which orders for the ICE-OTC.
124	ICE-OTC Clearing Account		This is used for the ICE-OTC Clearing Account. Required for ICE-OTC orders. Must be 14 characters or less.
125	ICE-OTC Account Code		Optional for orders to ICE-OTC. Can be empty. Valid values are: Segregated (S) Non-segregated (N) House (H) Local (L) Default (D) Allocated (A) Split (*) Unassigned (U) Gas associate (G) US Customer Futures (F) US Customer Swaps (W) US Customer Foreign Board of Trade or FBOT (Z)
126	NYBOT OMNIBUS Account		If this field is populated the value in this field is sent for NYBOT orders instead of the account id. Required for NYBOT Locally Managed Accounts (LMAs). Must be 12 characters or less.
127	NYBOT Clearing Firm		Required for NYBOT orders.
128	NYBOT Clearing Account		Required for NYBOT orders using NYBOT System Managed Accounts (SMAs) but must not be populated for Locally Managed Accounts (LMAs). Must be 12 characters or less.
129	NYBOT Account Code		Required for orders to NYBOT when using NYBOT Locally Managed Accounts (LMAs). Can be empty. Valid values are: Customer (C) House (H)
130	NYBOT CTI Code		Can be empty. Must be empty for NYBOT System Managed Accounts (SMAs). Must be populated for NYBOT Locally Managed Accounts (LMAs). Valid Values are: Own Account (1) Proprietary Account (2) Control Account (3)



			Customer Account (4)
131	WCE Clearing Firm		Required for WCE orders.
132	WCE Clearing Account		Required for WCE orders using WCE System Managed Accounts (SMAs) but must not be populated for Locally Managed Accounts (LMAs). Must be 12 characters or less.
133	WCE Account Code		Required for orders to WCE when using WCE Locally Managed Accounts (LMAs). Can be empty. Valid values are: Customer (C) House (H)
134	WCE CTI Code		Can be empty. Must be empty for WCE System Managed Accounts (SMAs). Must be populated for WCE Locally Managed Accounts (LMAs). Valid Values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
135	LME OMNIBUS Account		If this field is populated the value in this field is sent for LME orders instead of the account id.
136	LME Clearing Firm ID		Used to populate the Clearing Firm ID field for LME orders when using another Clearing Firm. See Appendix D.
137	CBOT Clearing Firm ID		Used to populate the Clearing Firm ID field for CBOT orders when using another Clearing Firm. See Appendix D.
138	CBOT OMNIBUS Account		If this field is populated the value in this field is sent for CBOT orders instead of the account id.
139	CBOT Giveup Firm		Used for Giveup orders on the CBOT, must contain a valid CBOT Giveup Firm.
140	CBOT CMTA Giveup CD		Used for Giveup orders on the CBOT, must be two characters. GU = Give-Up SX = SGX Off-set
141	COMEX Clearing Firm ID		Used to populate the Clearing Firm ID field for COMEX orders when using another Clearing Firm. See Appendix D.
142	COMEX OMNIBUS Account		If this field is populated the value in this field is sent for COMEX orders instead of the account id.
143	COMEX Giveup Firm		Used for Giveup orders on COMEX, must contain a valid COMEX Giveup Firm.
144	COMEX CMTA Giveup CD		Used for Giveup orders on COMEX, must be two characters. GU = Give-Up SX = SGX Off-set
145	KRX Clearing Firm ID		Used to populate the Clearing Firm ID field for KRX



			orders when using another Clearing Firm. See Appendix D.
146	KRX OMNIBUS Account		If this field is populated the value in this field is sent for KRX orders instead of the account id.
147	KRX Giveup Firm		Used for Giveup orders on the KRX, must contain a valid KRX Giveup Firm.
148	KRX CMTA Giveup CD		Used for Giveup orders on KRX, must be two characters. GU = Give-Up SX = SGX Off-set
149	Equity Commission Structure		Required for Pattern Day Trader accounts. Must be a valid commission template id in the Rithmic system.
150	BYX Clearing Firm ID		Used to populate the Clearing Firm ID field for BYX orders when using another Clearing Firm. See Appendix D.
151	BYX OMNIBUS Account		If this field is populated the value in this field is sent for BYX orders instead of the account id.
152	BYX Order Capacity		Required for BYX orders. Valid values are single characters, definitions provided: A - Agency P - Principal R - Riskless
153	BYX Clearing Firm		Used to populate a Clearing Firm on BYX orders. This is not required for BYX orders.
154	BYX Clearing Account		Used to populate a Clearing Account on BYX orders. This is not required for BYX orders.
155	Equity Option Commission Structure		Required for Pattern Day Trader accounts. Must be a valid commission template id in the Rithmic system.
156	Account Salesperson		For future use.
157	Equity Commission Application Frequency		User for Pattern Day Trader accounts. Valid values are "Transactional" or "Monthly".
158	Option Futures Enabled		Indicates whether or not Options on Futures trading is allowed in an account. This must also be allowed by the risk algorithm of the account. For example even if set to Enabled, a Pattern Day Trader Account would NOT be able to trade Options on Futures as the instrument type is precluded by the Pattern Day Trader risk algorithm. The default value is Disabled. Valid values are: Enabled Disabled
159	MTOM Flag		The default value is Enabled. Indicates whether futures positions should be marked to market at the beginning of the new trading day. Valid values are: Enabled



			Disabled
160	MEXDER Clearing Firm ID		Used to populate the Clearing Firm ID field for MEXDER orders when using another Clearing Firm. See Appendix D.
161	MEXDER OMNIBUS Account		If this field is populated the value in this field is sent for MEXDER orders instead of the account id.
162	MEXDER Giveup Firm		Used for Giveup orders on the MEXDER, must contain a valid MEXDER Giveup Firm.
163	MEXDER CMTA GiveupCD		Used for Giveup orders on MEXDER, must be two characters. GU = Give-Up SX = SGX Off-set
164	CME Giveup Account		Used to indicate the Giveup Account for orders on the CME.
165	NYMEX Giveup Account		Used to indicate the Giveup Account for orders on the NYMEX.
166	BMF Giveup Account		Deprecated (Globex no longer supports BMF). Used to indicate the Giveup Account for orders on the BMF.
167	CBOT Giveup Account		Used to indicate the Giveup Account for orders on the CBOT.
168	COMEX Giveup Account		Used to indicate the Giveup Account for orders on the COMEX.
169	KRX Giveup Account		Used to indicate the Giveup Account for orders on the KRX.
170	MEXDER Giveup Account		Used to indicate the Giveup Account for orders on the MEXDER.
171	ARCA OMNIBUS Account		If this field is populated the value in this field is sent for ARCA orders instead of the account id.
172	ARCA Order Capacity		Used to populate the ARCA Order Capacity.
173	NLX Account Type Code		Used to set the Account Type Code for NLX. Can be empty. Valid values are: "<Blank>" "A (Group Give Up)" "G (Single Give Up)" "M (Market Maker)" "N (Non Segregated)"
174	Auto Liquidate		Indicates whether the Auto Liquidate feature is enabled for this account. The default (if not set) is disabled. If enabled the auto liquidator will make one attempt to cancel all orders and exit all positions for an account if the threshold criteria are met. The threshold criteria are defined in the columns "Auto Liquidate Criteria" and "Auto Liquidate Threshold". Once the auto liquidate threshold attempt is made the account is placed into admin only mode and only administrators will be able to place or cancel orders for an account until the



			account is placed back into active mode. Valid values: Enabled Disabled
175	Auto Liquidate Criteria		Valid values are: Minimum Account Balance Percentage of Cash on Hand Lost Loss Limit Trailing Minimum Account Balance Limited Trailing Minimum Account Balance
176	Auto Liquidate Threshold		Must be a double value.
177	TDEX Clearing Firm ID		Used to populate the Clearing Firm ID field for TDEX orders when using another Clearing Firm. See Appendix D.
178	TDEX OMNIBUS Account		If this field is populated the value in this field is sent for TDEX orders instead of the account id.
179	TDEX Account Type Code		Used to set the Account Type Code for TDEX. Can be empty.
180	GREEN Clearing Firm ID		Used to populate the Clearing Firm ID field for GREEN Exchange orders when using another Clearing Firm. See Appendix D.
181	GREEN OMNIBUS Account		If this field is populated the value in this field is sent for GREEN Exchange orders instead of the account id.
182	GREEN Giveup Firm		Used for Giveup orders on the GREEN Exchange, must contain a valid Giveup Firm.
183	GREEN CMTA Giveup CD		Used for Giveup orders on the GREEN Exchange, must be two characters. GU = Give-Up
184	GREEN Giveup Account		Used for Giveup orders on the GREEN Exchange, must contain a valid GREEN Exchange Giveup Firm.
185	OSE Clearing Firm ID		Used to populate the Clearing Firm ID field for OSE orders when using another Clearing Firm. See Appendix D.
186	OSE Omnibus Account		If this field is populated the value in this field is sent for OSE orders instead of the account id.
187	OSE Account Type Code		Used to set the Account Type Code for OSE. Can be empty.
188	OSE Account Type Number		Used to set the Account Type Number for OSE. Can be empty.
189	MGEX-CBOT Giveup Firm		Used for Giveup orders on the MGEX-CBOT, must contain a valid MGEX-CBOT Giveup Firm.
190	MGEX-CBOT CMTA Giveup CD		Used for Giveup orders on the MGEX-CBOT Exchange, must be two characters. GU = Give-Up
191	MGEX-CBOT Giveup		Used for Giveup orders on the MGEX-CBOT



	Account		Exchange.
192	NYMEX-DME Giveup Firm		Used for Giveup orders on the NYMEX-DME Exchange, must contain a valid NYMEX-DME Exchange Giveup Firm.
193	NYMEX-DME CMTA Giveup CD		Used for Giveup orders on the NYMEX-DME Exchange, must be two characters. GU = Give-Up
194	NYMEX-DME Giveup Account		Used for Giveup orders on the NYMEX-DME Exchange.
195	MGEX-CBOT Clearing Firm ID		Used to populate the Clearing Firm ID field for MGEX-CBOT orders when using another Clearing Firm. See Appendix D.
196	MGEX-CBOT OMNIBUS Account		If this field is populated the value in this field is sent for MGEX-CBOT orders instead of the account id.
197	NYMEX-DME Clearing Firm ID		Used to populate the Clearing Firm ID field for NYMEX-DME orders when using another Clearing Firm. See Appendix D.
198	NYMEX-DME OMNIBUS Account		If this field is populated the value in this field is sent for NYMEX-DME orders instead of the account id.
199	Includes Commission In Published PNL		Default is disabled. Valid values: Enabled Disabled
200	Equity Account Ownership		Used to indicate the account type for trading Equities. Required for placing orders on Equity instruments. Valid values are: House Margin Cash
201	EUREX Order Capacity		Required with the EUREX NTA (New Trading Architecture) in Q1 of 2013. Valid values are: Customer (1) Proprietary (5) Market Maker (6)
202	KCBT-CBOT Clearing Firm ID		Used to populate the Clearing Firm ID field for KCBT-CBOT orders (Inter-Exchange Spreads) when using another Clearing Firm. See Appendix D.
203	KCBT-CBOT Account Type		Indicates the type of the account. This will be used to set the CTI flags for KCBT-CBOT orders (Inter-Exchange Spreads). Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
204	KCBT-CBOT		This will be used to set the CTI flags for KCBT-CBOT



	Customer Firm		orders (Inter-Exchange Spreads). Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
205	KCBT-CBOT OMNIBUS Account		If this field is populated the value in this field is sent for KCBT-CBOT orders instead of the account id.
206	KCBT-CBOT Giveup Firm		Used for Giveup orders on the KCBT-CBOT Exchange, must contain a valid KCBT-CBOT Exchange Giveup Firm.
207	KCBT-CBOT CMTA Giveup CD		Used for Giveup orders on the KCBT-CBOT Exchange, must be two characters. GU = Give-Up
208	KCBT-CBOT Giveup Account		Used for Giveup orders on the KCBT-CBOT Exchange.
209	MGEX-CBOT Account Type		Indicates the type of the account. This will be used to set the CTI flags for MGEX-CBOT orders (Inter-Exchange spreads). Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
210	MGEX-CBOT Customer Firm		This will be used to set the CTI flags for MGEX-CBOT orders (Inter-Exchange Spreads). Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
211	NYMEX-DME Account Type		Indicates the type of the account. This will be used to set the CTI flags for NYMEX-DME orders (Inter-Exchange spreads). Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
212	NYMEX-DME Customer Firm		This will be used to set the CTI flags for NYMEX-DME orders (Inter-Exchange Spreads). Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
213	NADEX Account Type		Indicates the type of the account. This will be used to set the CTI flags for NADEX orders. Can be empty, but must be populated for NADEX orders. Valid values are:



			Customer (1) House (2)
214	NADEX OMNIBUS Account		If this field is populated the value in this field is sent for NADEX orders instead of the account id.
215	NADEX Clearing Firm ID		Used to populate the Clearing Firm ID field for NADEX orders when using another Clearing Firm. See Appendix D.
216	NLX Account Type		Indicates the type of the account. This will be used to set the CTI flags for NLX orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
217	MATIF Account Type		Indicates the type of the account. This will be used to set the CTI flags for MATIF orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
218	AEX Account Type		Indicates the type of the account. This will be used to set the CTI flags for AEX orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
219	LIFFE Account Type		Indicates the type of the account. This will be used to set the CTI flags for LIFFE orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
220	LIFFE-EQ Account Type		Indicates the type of the account. This will be used to set the CTI flags for LIFFE-EQ orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2)



			Control Account (3) Customer Account (4)
221	CME Account Type		Indicates the type of the account. This will be used to set the CTI flags for CME orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
222	NYMEX Account Type		Indicates the type of the account. This will be used to set the CTI flags for NYMEX orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
223	MGEX Account Type		Indicates the type of the account. This will be used to set the CTI flags for MGEX orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
224	KCBT Account Type		Indicates the type of the account. This will be used to set the CTI flags for KCBT orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
225	BMF Account Type		Deprecated (Globex no longer supports BMF). Indicates the type of the account. This will be used to set the CTI flags for BMF orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
226	DME Account Type		Indicates the type of the account. This will be used to set the CTI flags for DME orders. Can be empty. If



			empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
227	CBOT Account Type		Indicates the type of the account. This will be used to set the CTI flags for CBOT orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
228	COMEX Account Type		Indicates the type of the account. This will be used to set the CTI flags for COMEX orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
229	KRX Account Type		Indicates the type of the account. This will be used to set the CTI flags for KRX orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
230	MEXDER Account Type		Indicates the type of the account. This will be used to set the CTI flags for MEXDER orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
231	KLSE Account Type		Indicates the type of the account. This will be used to set the CTI flags for KLSE orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3)



			Customer Account (4)
232	NLX Customer Firm		This will be used to set the CTI flags for NLX orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
233	MATIF Customer Firm		This will be used to set the CTI flags for MATIF orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
234	AEX Customer Firm		This will be used to set the CTI flags for AEX orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
235	LIFFE Customer Firm		This will be used to set the CTI flags for LIFFE orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
236	LIFFE-EQ Customer Firm		This will be used to set the CTI flags for LIFFE-EQ orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
237	CME Customer Firm		This will be used to set the CTI flags for CME orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
238	NYMEX Customer Firm		This will be used to set the CTI flags for NYMEX orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
239	MGEX Customer Firm		This will be used to set the CTI flags for MGEX orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
240	KCBT Customer Firm		This will be used to set the CTI flags for KCBT orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer



			Firm
241	BMF Customer Firm		Deprecated (Globex no longer supports BMF). This will be used to set the CTI flags for NLX orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
242	CBOT Customer Firm		This will be used to set the CTI flags for CBOT orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
243	COMEX Customer Firm		This will be used to set the CTI flags for COMEX orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
244	KRX Customer Firm		This will be used to set the CTI flags for KRX orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
245	MEXDER Customer Firm		This will be used to set the CTI flags for MEXDER orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
246	KLSE Customer Firm		This will be used to set the CTI flags for KLSE orders. Can be empty. If empty the value in Customer/Firm (field 7) will be used. Valid values are: Customer Firm
247	MGEX-KCBT Clearing Firm ID		Used to populate the Clearing Firm ID field for MGEX-KCBT orders when using another Clearing Firm. See Appendix D.
248	MGEX-KCBT Account Type		Indicates the type of the account. This will be used to set the CTI flags for MGEX-KCBT orders. Can be empty. If empty the values in Type (field 6) will be used. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
249	MGEX-KCBT Customer Firm		This will be used to set the CTI flags for MGEX-KCBT orders. Can be empty. If empty the value in



			Customer/Firm (field 7) will be used. Valid values are: Customer Firm
250	MGEX-KCBT OMNIBUS Account		If this field is populated the value in this field is sent for MGEX-KCBT orders instead of the account id.
251	MGEX-KCBT Giveup Firm		Used for Giveup orders on the MGEX-KCBT Exchange, must contain a valid MGEX-KCBT Exchange Giveup Firm.
252	MGEX-KCBT CMTA Giveup CD		Used for Giveup orders on the MGEX-KCBT Exchange, must be two characters. GU = Give-Up
253	MGEX-KCBT Giveup Account		Used for Giveup orders on the MGEX-KCBT Exchange.
254	Disable On Auto Liquidate		This feature can be Enabled, Disabled, or not set. If set to Enabled, then when an account is Auto Liquidated the Account will be set to a state of 'Admin Only'. Only Administrator's can place, cancel or modify orders on an account in a state of Admin Only. Default value is Disabled.
255	EDGX Clearing Firm ID		Used to populate the Clearing Firm ID field for EDGX orders when using another Clearing Firm. See Appendix D.
256	EDGX Order Capacity		Required for EDGX orders. Valid values are single characters, definitions provided: A - Agency P - Principal R - Riskless
257	EDGX OMNIBUS Account		If this field is populated the value in this field is sent for EDGX orders instead of the account id.
258	Quoting Exchange		This field is used to enable Quoting on an exchange. If populated then this account can only place orders on the specified exchange. Quoting requires an installation of a Rithmic Quoting engine.
259	Self Match Prevention Id		Used to populate a Self Match Prevention ID on orders to Globex.
260	Exclude From Position Load		If Exclude From Position Load is set to Enabled, then batch loads of positions for this account will not be processed. Default is Disabled.
261	IEX Order Capacity		Required for IEX orders. Valid values are: Agency (A) Principal (P) Riskless Principal (R)
262	IEX OMNIBUS Account		If this field is populated the value in this field is sent for IEX orders instead of the account id.
263	IEX Clearing Firm ID		Used to populate the Clearing Firm ID field for IEX orders when using another Clearing Firm. See



			Appendix D.
264	CME Self Match Prevention ID		Must be less than 12 characters. This tag is required when market participants elect to use the optional Self Match Prevention functionality. Non-implied orders to CME with the same Self-Match Prevention identifier submitted with the same Executing Firm Identifier will not match on CME Globex.
265	CBOT Self Match Prevention ID		Must be less than 12 characters. This tag is required when market participants elect to use the optional Self Match Prevention functionality. Non-implied orders to CBOT with the same Self-Match Prevention identifier submitted with the same Executing Firm Identifier will not match on CME Globex.
266	COMEX Self Match Prevention ID		Must be less than 12 characters. This tag is required when market participants elect to use the optional Self Match Prevention functionality. Non-implied orders to COMEX with the same Self-Match Prevention identifier submitted with the same Executing Firm Identifier will not match on CME Globex.
267	NYMEX Self Match Prevention ID		Must be less than 12 characters. This tag is required when market participants elect to use the optional Self Match Prevention functionality. Non-implied orders to NYMEX with the same Self-Match Prevention identifier submitted with the same Executing Firm Identifier will not match on CME Globex.
268	MGEX Self Match Prevention ID		Must be less than 12 characters. This tag is required when market participants elect to use the optional Self Match Prevention functionality. Non-implied orders to MGEX with the same Self-Match Prevention identifier submitted with the same Executing Firm Identifier will not match on CME Globex.
269	MEXDER Self Match Prevention ID		Not applicable (MEXDER does not support Self Match Prevention).
270	BMF Self Match Prevention ID		Deprecated (Globex no longer supports BMF).
271	NYMEX-DME Self Match Prevention ID		Must be less than 12 characters. This tag is required when market participants elect to use the optional Self Match Prevention functionality. Non-implied orders to NYMEX-DME with the same Self-Match Prevention identifier submitted with the same Executing Firm Identifier will not match on CME Globex.
272	MGEX-CBOT Self Match Prevention ID		Must be less than 12 characters. This tag is required when market participants elect to use the optional Self Match Prevention functionality. Non-implied orders to MGEX-CBOT with the same Self-Match Prevention



			identifier submitted with the same Executing Firm Identifier will not match on CME Globex.
273	EUREX Self Match Prevention ID		Must be an Integer. Used to set the Self Match Prevention ID for EUREX.
274	CME RMS At Exchange Gateway		Valid values are “Yes” or “No”. Empty defaults to “No”. Requires Risk Management At Exchange Gateway to be set to Yes.
275	CBOT RMS At Exchange Gateway		Valid values are “Yes” or “No”. Empty defaults to “No”. Requires Risk Management At Exchange Gateway to be set to Yes.
276	COMEX RMS At Exchange Gateway		Valid values are “Yes” or “No”. Empty defaults to “No”. Requires Risk Management At Exchange Gateway to be set to Yes.
277	NYMEX RMS At Exchange Gateway		Valid values are “Yes” or “No”. Empty defaults to “No”. Requires Risk Management At Exchange Gateway to be set to Yes.
278	Long Options Only Please		Valid values are “Enabled” or “Disabled”. Empty (default) is same as “Disabled”. When set to “Enabled” orders which short an option position will be rejected.
279	Risk Management At Exchange Gateway		Valid values are “Yes” or “No”. Empty defaults to “No”. If set to Yes and the order is not for CME, CBOT, COMEX or NYMEX then the order is rejected. If set to Yes and order is for CME, CBOT, COMEX or NYMEX then the order is sent to the exchange gateway for risk management (bypassing central risk management). Note that the relevant field above (274, 275, 276 or 277 must also be set to Yes. Allows for Diamond direct order entry to the exchange gateway. Note that the exchange gateway must support Diamond order entry and this must be arranged with Rithmic Operations.
280	Account Expiry Limit (dd:hh:mm:ss)		This optional field specifies the a window of days, hours, minutes and seconds prior to instrument expiry within which new positions cannot be opened (however positions can be closed). So for example if this specifies 1 day, and the instrument in which you wish to trade expires within 1 day then an order which would open a new position would be rejected.
281	Auto Liquidate Max Min Account Balance		Used in Auto Liquidate only when the criteria is set to Limited Trailing Minimum Account Balance (see Appendix H). Must be a double.
282	LIFFE Clearing Firm		May be required for LIFFE orders.
283	LIFFE Clearing		May be required for LIFFE orders.



	Account		
284	LIFFE Account Code		Optional for orders to LIFFE. Can be empty. Valid values are: Segregated (S) Non-segregated (N) House (H) Local (L) Default (D) Allocated (A) Split (*) Unassigned (U) Gas associate (G) US Customer Futures (F) US Customer Swaps (W) US Customer Foreign Board of Trade or FBOT (Z)
285	LIFFE CTI Code		Can be empty. Valid Values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
286	Margin Percentage		Only applies to SMAC Accounts, must be a numeric value which is applied to margin calculations for Day Trading positions in Futures. If not defined, default is 100% (full margin).
287	Default Commission		A default commission rate applied to trades in SMAC Accounts.
288	Min Margin Rate		A Minimum Margin Rate applied to Futures trades in SMAC accounts.
288	Min Spread Margin		Minimum Spread Margin rate applied to Spread trades in SMAC Accounts.
289	Spread Margin Percentage		Only applies to SMAC Accounts, must be a numeric value which is applied to margin calculations for Day Trading positions in Spreads. If not defined, default is 100% (full margin).
290	CFE Self Match Prevention Id		Optional for CFE orders.
291	CFE Customer Firm		This will be used to set the CTI flags for CFE orders. Can be empty. Valid values are: Customer Firm
292	CFE CTI Code		Indicates the type of the account. This will be used to set the CTI flags for CFE orders. Can be empty. Valid values are: Own Account (1) Proprietary Account (2)



			Control Account (3) Customer Account (4)
293	LMAX OMNIBUS Account		If this field is populated the value in this field is sent for LMAX orders instead of the account id.
294	Option Margin Percentage		Only applies to SMAC Accounts, must be a numeric value which is applied to margin calculations for Day Trading positions in Options on Futures. If not defined, default is 100% (full margin).
295	Min Option Margin		Minimum Option Margin rate applied to Spread trades in SMAC Accounts.
296	Overnight Margin Percentage		Only applies to SMAC Accounts, must be a numeric value which is applied to margin calculations for overnight positions in Futures. If not defined, default is 100% (full margin).
297	Overnight Option Margin Percentage		Only applies to SMAC Accounts, must be a numeric value which is applied to margin calculations for overnight positions in Options on Futures. If not defined, default is 100% (full margin).
298	Overnight Spread Margin Percentage		Only applies to SMAC Accounts, must be a numeric value which is applied to margin calculations for overnight positions in Spreads. If not defined, default is 100% (full margin).
299	Quantity Limits for SMAC		Valid values are Enabled or Disabled. If Enabled, then Quantity Limits must be set for every product in the account if the account is set to SMAC.
300	Restrict Products for SMAC		Valid values are Enabled or Disabled. If Enabled products can be enabled or disabled in the FCM and IB Dashboards.
301	Liquidating Only		Valid values are Enabled or Disabled. If Enabled, then the only orders allowed are orders which liquidate an open position.
302	Auto Liquidate Ignore Open P&L When Trailing		Valid values: Enabled Disabled Default is Disabled. When set to Enabled, Open P&L is ignored when calculating Trailing Minimum Account Balance or Limited Trailing Minimum Account Balance
303	SMFE Omnibus Account		If this field is populated the value in this field is sent for SMFE (Small Futures Exchange) orders instead of the account id.
304	SMFE Customer Firm		This will be used to set the CTI flags for SMFE orders. Can be empty. Valid values are: Customer Firm
305	SMFE Account Type		Indicates the type of the account. This will be used to

Modify Account Example:

www.rithmic.com



(1),99,98,97,96,95,cfeselfmatch,Customer,Customer Account
(4),LMAXOMNIBUS,94,93,92,91,90,Enabled,,,,,
modify_account,Rithmic-IB,20200518-9,Demo Account May 18 2020,USD,Customer
Account (4),Customer,Active,Maximum Available Margin,Enabled, ,,, ,,, ,,,,,,,,,,,,,,,,,,,,,,
, ,,,,,,,,,,,,,,,,,,,,, , , ,
,,,
,,

Modify Account Error Codes

Error code	Description
6	Critical field not present or too many fields.
7	Bad data.

For all other error codes please contact Rithmic Operations.



Modify User

Directory: modify_user

Used to modify one or more users. Each row must refer to an user which does exist in the Rithmic system. Note that some of the fields in this file are optional and do not need to be populated unless desired.

Position	Name	Rqd?	Comments
1	modify_user	Y	Must have the value “modify_user”. This is used by Rithmic to validate that the file, and each row in the file is meant for the operation modify_user.
2	IB Id	Y	This indicates to which IB the user to be modified belongs. This field cannot be used to move a user from one IB to another.
3	User ID	Y	Indicates the user ID to modify. The user ID cannot be modified with this request.
4	First Name	Y	This is the first name of the individual associated with this user id.
5	Last Name	Y	This is the last name of the individual associated with this user id.
6	Email	Y	This is an email address which can be used to contact this user id.
7	User Max Count	Y	This is an integer value indicating the maximum number of concurrent sessions allowed by the user when logging into the Rithmic system. If a new login session is attempted while the user is already logged in, the number of sessions which exceed this session limit will be logged off, beginning with the oldest session.
8	Login Expiration		Not required. This is a date and time at the user ID will expire and become disabled. An administrator can later re enable the user id if the Login Expiration field is then cleared by the modify user operation. Format: yyyy-mm-dd hh:mm:ss. Example: “2009-09-22 14:30:02”
9	Life Span		Not required. This is a time limit on the user which can be imposed from the date and time of the first login by the user. Format: dd:hh:mm:ss. For example if the user is to be set up as a two week trial user from the date and time that the user first logs in, then the life span would be entered as “14:00:00:00”.
10	NLX User ID		This is the Trader Card Reference ID for orders sent to the NLX (NYSE LIFFE US, legacy CBOT Metals). This field is required for sending orders to the NLX.
11	CME User Id		This is the CME Sender Sub ID. This field is required for sending orders to all Globex exchanges (CME, NYMEX, MGEX, KCBT).



12	ICE User Id		This is the ICE User ID and is required for sending orders to the ICE Futures UK. ICE User Ids must be communicated to Rithmic Operations so that they can install the ICE User ID on the ICE Order Server session.
13	DME User Id		This is the DME (Dubai) User ID. This is required for sending orders to the ICE.
14	Read Only		If set to Enabled then the user will be unable to place orders even if the user is given read/write access to accounts. If set to Disabled or if empty then the user will be able to place orders on those accounts to which the user has read/write access. Valid values when set are: Enabled Disabled
15	ULLINK User Id		Used to identify a user when sending orders to Ullink. ULLINK Support is not currently available.
16	Pulse Order Limit		Used to enable Pulse Order Release functionality in R Trader. Must be a number indicating the maximum number of orders which can be released in one pulse. Orders released via Pulse Order Release are still subject to pre trade risk management restrictions.
17	CBOE User Id		Optionally used to identify the user id to the CBOE for sponsored access.
18	CBSX User Id		Optionally used to identify the user id to the CBOE for sponsored access.
19	CFE User Id		Optionally used to identify the user id to the CBOE for sponsored access.
20	1C User Id		Optionally used to identify the user id to the CBOE for sponsored access.
21	Risk Read Only		Only applies to IB Administrators. If set to Enabled then the user will be unable edit risk limits, and unable to add or modify accounts or users. If set to Disabled or if empty then the user will be able edit risk limits, and will be able to add or modify accounts or users. Valid values when set are: Enabled Disabled
22	ICE-OTC User Id		This is the ICE-OTC User ID and is required for sending orders to the ICE-OTC market. ICE-OTC User Ids must be communicated to Rithmic Operations so that they can install the ICE-OTC User ID on the ICE Order Server session.
23	NYBOT User ID		This is the NYBOT User ID and is required for sending orders to the ICE Futures US (NYBOT). NYBOT User



			Ids must be communicated to Rithmic Operations so that they can install the NYBOT User ID on the NYBOT Order Server session.
24	WCE User Id		This is the WCE User ID and is required for sending orders to the ICE Futures Canada (WCE). WCE User Ids must be communicated to Rithmic Operations so that they can install the WCE User ID on the WCE Order Server session.
25	Authorized ICE User ID		This field is used to populate the ICE Authorized Trader Identifier and has a maximum length of 20 characters.
26	Authorized ICE OTC User ID		This field is used to populate the ICE OTC Authorized Trader Identifier and has a maximum length of 20 characters.
27	Authorized NYBOT User ID		This field is used to populate the NYBOT Authorized Trader Identifier and has a maximum length of 20 characters.
28	Authorized WCE User ID		This field is used to populate the WCE Authorized Trader Identifier and has a maximum length of 20 characters.
29	Address 1		First row of the user's mailing address.
30	Address 2		Second row of the user's mailing address.
31	City		The city of the user's mailing address.
32	Country	Y	Required. Must be a valid Country from column 2 of Appendix E.
33	State		Required if the Country is USA or Canada. Must be a valid US state or Canadian Province from Appendix F column 3. Must be empty if the Country is other than USA or Canada.
34	Postal Code		The user's postal code.
35	Home Phone		The user's home phone number.
36	Work Phone		The user's work phone number.
37	Mobile Phone		The user's Mobile phone.
38	Fax		The user's fax number.
39	Billing Code		Reserved for future use.
40	GS User ID		Not Used
41	TDEX User Id		
42	Associated User		Only applies to Paper Trading system. If populated, the value will be compared to the production system. If the value is not an enabled user in production with an active account, the user will be disabled.
43	EUREX User Id		Required for EUREX orders. Must be a valid trader ID logged in to the EUREX.
44	Prior Market Data		Used for Globex Market Data reporting.



	Vendor Id		
45	Prior Market Data Subscriber Id		Used for Globex Market Data reporting.
46	Pre-trade Anonymity		
47	Password Self-Service		
48	Demo User		Valid values are “Enabled” or “Disabled”. Defaults to “Disabled”. When set to “Enabled” a user is a Demo User. See Appendix G, Demo Users
49	LIFFE User Id		Required for LIFFE orders. Must be a valid trader ID logged in to the LIFFE.
50	LIFFE Authorized Trader ID		This field is used to populate the LIFFE Authorized Trader Identifier and has a maximum length of 20 characters.
51	ICE Trader MIFIDID		Required for MIFID Compliance on ICE.
52	MEFF Client Id Short Code		Required for MIFID Compliance on MEFF.
53	MEFF Investment Decision Short Code		Required for MIFID Compliance on MEFF.
54	MEFF Execution Decision Short Code		Required for MIFID Compliance on MEFF.
55	MEFF Trading Capacity		Required for MIFID Compliance on MEFF.
56	MATIF Trading Capacity		Required for MIFID Compliance on MATIF.
57	MATIF Non-Executing Broker Short Code		Required for MIFID Compliance on MATIF.
58	MATIF Investment Decision Short Code		Required for MIFID Compliance on MATIF.
59	MATIF Execution Decision Short Code		Required for MIFID Compliance on MATIF.
60	MATIF Client Id Short Code		Required for MIFID Compliance on MATIF.
61	AEX Trading Capacity		Required for MIFID Compliance on AEX.
62	AEX Non-Executing Broker Short Code		Required for MIFID Compliance on AEX.
63	AEX Investment Decision Short Code		Required for MIFID Compliance on AEX.
64	AEX Execution Decision Short Code		Required for MIFID Compliance on AEX.
65	AEX Client Id Short Code		Required for MIFID Compliance on AEX.
66	EUREX Client Id		Required for MIFID Compliance on EUREX.



	Short Code		
67	EUREX Investment Decision Short Code		Required for MIFID Compliance on EUREX.
68	EUREX Execution Decision Short Code		Required for MIFID Compliance on EUREX.
69	Disable Add Accounts		Only applies to IB Admins, does not apply to Traders. Enabled Disabled. If set to Enabled, then the IB Admin cannot add accounts.
70	Disable Add User		Only applies to IB Admins, does not apply to Traders. Enabled Disabled. If set to Enabled, then the IB Admin cannot add users.
71	Disable Assign		Only applies to IB Admins, does not apply to Traders. Enabled Disabled. If set to Enabled, then the IB Admin cannot assign accounts to users or unassign accounts.
72	Disable Edit Markets		Only applies to IB Admins, does not apply to Traders. Enabled Disabled. If set to Enabled, then the IB Admin cannot edit user market data entitlements.
73	Disable Edit Cash		Only applies to IB Admins, does not apply to Traders. Enabled Disabled. If set to Enabled, then the IB Admin cannot edit cash on hand.
74	Disable Edit Risk		Only applies to IB Admins, does not apply to Traders. Enabled Disabled. If set to Enabled, then the IB Admin cannot edit disk limits.
75	Liquidating Only Cap		Enabled Disabled. If set to Enabled, then the user can set an account to which the user is assigned to Liquidating Only.
76	SMFE Subscriber Token		Required for Small Exchange (SMFE) execution.
78	SMFE User Id		Required for Small Exchange (SMFE) execution.
79	Max Session Count for Orders	Y	This limits the number of sessions the user can have order entry.
80	Max Session Count for Market Data	Y	This limits the number of sessions the user can have market data. In order to set a value greater than 2, the user must have certified as a Professional.
81	GAIN User Id		Required for routing orders to GAIN.
82	Go Live Time (yyyy-mm-dd hh:mm:ss)		This is a date and time prior to which the user id cannot login. Format: yyyy-mm-dd hh:mm:ss. Example: "2009-09-22 14:30:02"



Modify User Example:

```
modify_user,Demo-  
IB,DemoUser,FirstName,LastName,support@rithmic.com,2,,10:00:00:00,,,,,,,,,,,,,1  
Ramland Road,,Orangeburg,USA,New York,10962,,,,,,,,,Enabled,,,,,,,,,,,,,3,3  
modify_user,Demo-  
IB,NonDemoUser,FirstName,LastName,support@rithmic.com,2,,10:00:00:00,,,,,,,,,,,,,  
,1 Ramland Road,,Orangeburg,USA,New  
York,10962,,,,,,,,,Disabled,,,,,,,,,,,,,5,2
```

Modify User Error Codes

Error code	Description
6	Critical field not present or too many fields.
7	Bad data.

For other error codes please contact Rithmic Operations.



Assign Account

Directory: assign_account

Used to assign one or more accounts to one or more users. Each row must refer to an account and a user which already exists in the Rithmic system, and the user and the account must belong to the same IB.

Position	Name	Rqd?	Comments
1	assign_account_to_user	Y	Must have the value "assign_account_to_user". This is used by Rithmic to validate that the file, and each row in the file is meant for the operation assign account to user.
2	IB Id	Y	This indicates to which IB in which this user exists. Must contain the name of a valid IB for this clearing member in the Rithmic system.
3	User ID	Y	This user ID must already exist within the Rithmic system.
4	Account ID	Y	This is the account to assign to the user.
5	Access Type	Y	This indicates whether the user will have read/write access (the ability to place orders, modify orders and cancel orders on this account) or read only access (the ability to view orders on this account but not to place, modify or cancel orders). Valid values are: Read Only Read/Write

Assign Account to User Example:

assign_account_to_user,Demo-IB,user1,account1,Read Only
 assign_account_to_user,Demo-IB,user1,account2,Read/Write
 assign_account_to_user,Demo-IB,user2,account1,Read Only

Assign Account Error Codes

Error code	Description
6	Critical field not present or too many fields.
7	Bad data.
8	Account already assigned.

For other error codes please contact Rithmic Operations.



Unassign Account

Directory: unassign_account

Used to unassign one or more accounts from one or more users. Each row must refer to an account and a user which already exists in the Rithmic system and an assignment which already exists in the Rithmic system, and the user and the account must belong to the same IB.

Position	Name	Rqd?	Comments
1	remove_account_from_user	Y	Must have the value "remove_account_from_user". This is used by Rithmic to validate that the file, and each row in the file is meant for the operation remove_account_from_user.
2	IB Id	Y	This indicates the IB to which IB this user belongs.
3	User ID	Y	This user ID must already exist within the Rithmic system.
4	Account ID	Y	This is the account to remove from the user. If the account does not already belong to the user an error will be returned.

Unassign Account from User Example:

```
remove_account_from_user,Demo-IB,user1,account1
remove_account_from_user,Demo-IB,user1,account2
remove_account_from_user,Demo-IB,user2,account1
```

Unassign Account Error Codes

Error code	Description
6	Critical field not present or too many fields.
7	Bad data.
8	Account already unassigned.

For other error codes please contact Rithmic Operations.



Set RMS Account Limits

Directory: set_rms_account

Used to set risk limits at the account level. Depending upon the account risk limit account level risk limits can supersede per product code risk limits.

Position	Name	Rqd?	Comments
1	IB ID	Y	Indicates the IB to which the account belongs. Must be a valid IB in the Rithmic system.
2	Account ID	Y	This indicates the account to which the risk limits are to be set or updated. Must be an existing account in the Rithmic system.
3	Buy Limit	Y	This is the account Buy Limit. It indicates the maximum quantity by which the account can have a net positive position (i.e. a long position) across all instruments. Only applicable in Max Loss, Minimum Account Balance and Quantity Limits risk management algorithms. Once the account reaches the Buy Limit the account will not be allowed to open further positions until positions are liquidated to a level below the Buy Limit. Must be a long (floating point values not allowed).
4	Sell Limit	Y	This is the account Sell Limit. It indicates the maximum quantity by which the account can have a net negative position (i.e. a short position) across all instruments. Only applicable in Max Loss, Minimum Account Balance and Quantity Limits risk management algorithms. Once the account reaches the Sell Limit the account will not be allowed to open further short positions until short positions are liquidated to a level above the Sell Limit. Must be a long (floating point values not allowed).
5	Loss Limit	Y	This indicates the amount of net loss the account is allowed to incur across all products. Once this loss limit is met the account will not be allowed to extend positions until the P&L of the account returns to a level below the loss limit. Loss Limit is only applicable in accounts set to the Max Loss or Minimum Account Balance risk management algorithms.
6	Max Order Quantity	Y	This indicates the maximum size of a single order (the maximum number of contracts or shares of a single order). This is only applicable in accounts set to the Max Loss, Minimum Account Balance or Quantity Limits risk management algorithms. Must be a long (floating point values not allowed).



7	Min Account Balance	Y	This indicates the minimum account balance threshold for an account. This is only applicable in accounts set to the Minimum Account Balance risk management algorithms.
8	Net Open Value Limit	Y	This indicates the Net Open Value position of foreign currency in an account set to the Net Open Value risk management algorithm. This is designed for institutional accounts trading Foreign Exchange.
9	Minimum Margin Balance		This indicates the Minimum Margin Balance of an account set to Maximum Available Margin.
10	Commission Structure		Required for Pattern Day Trader. Must be a valid Commission Structure in the Rithmic system. Commission structures must be communicated to Rithmic Operations in advance.
11	Buying Power Multiplier		Required for Pattern Day Trader. See Pattern Day Trader in Appendix C.
12	Pattern Day Trader Threshold		Required for Pattern Day Trader. See Pattern Day Trader in Appendix C.
13	Buy Long Factor		Required for Pattern Day Trader. See Pattern Day Trader in Appendix C.
14	Sell Short Factor		Required for Pattern Day Trader. See Pattern Day Trader in Appendix C.

Set RMS Account Limit Examples:

Demo-IB,account1,1000,1000,500,200,0,0,0

Set RMS Account Limits Error Codes

Error code	Description
6	Critical field not present or too many fields.
7	Bad data.
13	Permission denied.

For other error codes please contact Rithmic Operations.



Set RMS Product Limits

Directory: set_rms_product

Used to set risk limits for an account at the product level. Depending upon the account risk limit account level risk limits can supersede per product code risk limits. Note that when uploading a product limit that if the product was not previously defined for an account that uploading a limit for a product will create the definition of this particular product's limit for that account. If a particular product is already defined, then uploading a limit for the same product will replace whatever had been defined for that product for that account. If a file is uploaded containing a list of products for an account, other products which are defined for the account and are not contained in the list which is uploaded will not be affected. **Omitting a particular product already defined from an account does NOT delete the product from the account.**

Position	Name	Rqd?	Comments
1	IB ID	Y	Indicates the IB to which the account belongs. Must be a valid IB in the Rithmic system.
2	Account ID	Y	This indicates the account to which the risk limits are to be set or updated. Must be an existing account in the Rithmic system.
3	Product Code	Y	This is the product code for which the limit will be applied.
4	Exchange	Y	This is the Exchange on which the product resides.
5	Buy Limit		This is the product Buy Limit. It indicates the maximum quantity by which this product in this account can have a net positive position (i.e. a long position) across all instruments. Only applicable in Max Loss, Minimum Account Balance and Quantity Limits risk management algorithms. Once this product in this account reaches the Buy Limit this product in this account will not be allowed to open further positions until positions are liquidated to a level below the Buy Limit. The lower of Account Buy Limit or Product Buy Limit applies.
6	Sell Limit		This is the product Sell Limit. It indicates the maximum quantity by which this product in this account can have a net negative position (i.e. a short position) across all instruments. Only applicable in Max Loss, Minimum Account Balance and Quantity Limits risk management algorithms. Once this product in this account reaches the Sell Limit this product in this account will not be allowed to open further short positions until short positions are liquidated to a level above the Sell Limit. The lower of Account Sell Limit or Product Sell Limit applies.
7	Loss Limit		This indicates the amount of net loss this product in this account is allowed to incur. Once this loss limit is met



			the product in this account will not be allowed to extend positions until the P&L of the product returns to a level below the loss limit. Loss Limit is only applicable in accounts set to the Max Loss or Minimum Account Balance risk management algorithms. The lower of Account Loss Limit or Product Loss Limit applies.
8	Max Order Quantity		This indicates the maximum size of a single order (the maximum number of contracts or shares of a single order). This is only applicable in accounts set to the Max Loss, Minimum Account Balance or Quantity Limits risk management algorithms.
9	Commission Fill Rate		This is a commission rate per contract which is deducted from the margin balance or account balance of the account once an order is placed, and is credited to an account when an unfilled (or partially unfilled) order is cancelled. This only applied to accounts using the Minimum Account Balance or Maximum Available Margin risk management algorithms.
10	Buy Long Margin Rate		This is a margin rate per contract which is deducted from the margin balance of the account once an order to buy is placed and is credited to an account when an unfilled (or partially unfilled) order to buy is cancelled. This is only applied to accounts using the Maximum Available Margin risk management algorithms.
11	Sell Short Margin Rate		This is a margin rate per contract which is deducted from the margin balance of the account once an order to sell is placed and is credited to an account when an unfilled (or partially unfilled) order to sell is cancelled. This is only applied to accounts using the Maximum Available Margin risk management algorithms.
12	Buy Margin Percentage Rate		If this is populated, and if firm wide margin rate for this product has previously been defined, then the Buy Long Margin Rate will be applied as the given percentage of the firm wide buy margin rate.
13	Sell Margin Percentage Rate		If this is populated, and if firm wide margin rate for this product has previously been defined, then the Sell Short Margin Rate will be applied as the given percentage of the firm wide buy margin rate.

Set RMS Product Limit Examples:

Demo-IB,account3,ES,CME,,,,,5,2000,2000,,

Demo-IB,account3,5,ICE,,,,,5,2000,4000,,

Demo-IB,account1,ES,CME,100,100,10000,200,,



Set RMS Product Code Limit Error Codes

Error code	Description
6	Critical field not present or too many fields.
7	Bad data.
13	Permission denied.

For other error codes please contact Rithmic Operations.



Equity Run

Directory: equity_run

Used to load cash into one or more accounts.

Position	Name	Rqd?	Comments
1	Operation	Y	Indicates the type of operation to perform. A request to credit cash will increase cash balance of the account by the specified amount. A request to debit cash will decrease the cash balance of the account by the specified amount. A request to set cash will replace the cash balance of the account with the specified amount. If the account has never had a cash balance then a request to credit or debit will act as a set request (to a negative amount in the event that the request is to debit). Valid values are: credit debit set
2	FCM ID	Y	Indicates the FCM (the Futures Commission Merchant, i.e. clearing firm) for whom this operation is to be performed.
3	IB ID	Y	Indicates the IB ID for the account whose cash balance is to be updated.
4	Account ID	Y	Indicates the account to be updated.
5	Cash	Y	Indicates the amount by which to credit or debit or to which the cash balance must be set.

Equity Run Examples:

credit,Rithmic-FCM,Demo-IB,account1,5000

debit,Rithmic-FCM,Demo-IB,account2,5000

set,Rithmic-FCM,Demo-IB,account3,5000

Equity Run Error Codes

Error code	Description
6	Critical field not present or too many fields.
7	Bad data.

For other error codes please contact Rithmic Operations.



Reset Auto Liquidate Threshold Value

Directory: reset_auto_liquidate_threshold_value

Used to reset the Auto Liquidate Threshold Value. For further details consult Appendix H and Post Trade Risk Management.

Position	Name	Rqd?	Comments
1	reset_auto_liquidate_threshold_value	Y	Indicates that this is a request to reset the auto liquidate threshold value.
2	FCM ID	Y	Indicates the FCM (the Futures Commission Merchant, i.e. clearing firm) for whom this operation is to be performed.
3	IB ID	Y	Indicates the IB ID for the account whose cash balance is to be updated.
4	Account ID	Y	Indicates the account to be updated.
5	Threshold Value	Y	Indicates the threshold value. Must be a numeric value.

Reset Auto Liquidate Threshold Value Examples:

reset_auto_liquidate_threshold_value,Rithmic-FCM,Demo-IB,account1,5013
 reset_auto_liquidate_threshold_value,Rithmic-FCM,Demo-IB,account2,5017
 reset_auto_liquidate_threshold_value,Rithmic-FCM,Demo-IB,account3,5011

Reset Auto Liquidate Threshold Value Error Codes

Error code	Description
6	Critical field not present or too many fields.
7	Bad data.

For other error codes please contact Rithmic Operations.



Set User Status Directory set_user_status

This indicates whether a user is active or inactive. The user can be “Disabled” where the user will not be allowed to log into the system or “Enabled” where the user will be allowed to log into the system.

Position	Name	Rqd?	Comments
1	set_user_status	Y	Must have the value “set_user_status”. This is used by Rithmic to validate that the file, and each row in the file is meant for the operation set_user_status.
2	IB ID	Y	This indicates the IB to which the user belongs. Must contain the name of a valid IB for this FCM in the Rithmic system.
4	User ID	Y	Indicates the User ID to be updated.
5	New Status	Y	Indicates the new status for the specified User ID. Valid values are: Enabled Disabled

Set User Status Examples:

```
set_user_status,Demo-IB,user1,Disabled
set_user_status,Demo-IB,user2,Enabled
```

Set User Status Error Codes

Error code	Description
6	Critical field not present or too many fields.
7	Bad data.

For other error codes please contact Rithmic Operations.



Set User Exchange Entitlements Directory

set_user_exchange_entitlements

This indicates whether a user has access to market data from a particular exchange. The user can be “Disabled” where the user will not be allowed to access data from an exchange or “Enabled” where the user will be allowed to access data from a particular exchange. Support is now added to Enable or Disable Market Depth (Level 2). If Market Depth is Disabled, then the user is Top of Book (Level 1) only.

Position	Name	Rqd?	Comments
1	set_user_exchange_entitlements	Y	Must have the value “set_user_exchange_entitlements”. This is used by Rithmic to validate that the file, and each row in the file is meant for the operation set_user_exchange_entitlements.
2	User ID	Y	Indicates the User ID to be updated.
4	Exchange	Y	Indicates the Exchange to be enabled or disabled. See Appendix B.
5	Status	Y	Indicates the new status for the specified User ID. Valid values are: Enabled Disabled
6	Market Depth	Y	Indicates whether Market Depth is Enabled or Disabled. Valid values are: Enabled Disabled

Set User Exchange Entitlements Examples:

```
set_user_exchange_entitlements,user1,COMEX,Disabled,Disabled
set_user_exchange_entitlements,user2,CME,Enabled,Enabled
set_user_exchange_entitlements,user2,CBOT,Enabled,Disabled
```

Set User Exchange Entitlements Error Codes

Error code	Description
6	Critical field not present or too many fields.
7	Bad data.
13	Permission Denied.



For other error codes please contact Rithmic Operations.



Load Fills Directory: load_fill

Used to load fills or positions into the trading system.

Position	Name	Rqd?	Comments
1	IB ID	Y	This indicates the IB to which the account belongs. Must contain the name of a valid IB for this clearing member in the Rithmic system.
2	Account ID	Y	Indicates the Account ID to which the transaction belongs.
3	Symbol	Y	This is the symbol on which the fill took place.
4	Exchange	Y	Exchange to which the symbol belongs.
5	Transaction Type	Y	Indicates the type of transaction to be processed. Valid values are single characters, definitions also provided: B – Buy S – Sell
6	Fill Price	Y	This is the fill price for the transaction.
7	Fill Size	Y	This is the fill size for the transaction.
8	Fill Type	Y	This indicates the fill type. Valid values are: sod – Start of Day fill – Regular Fill

Load Fills Examples

Demo-IB,account1,ESZ9,CME,B,1082.00,1,fill

Demo-IB,account1,ESZ9,CME,S,1084.00,1,sod



Composite File Operations

Directory: operations

As described in Appendix A below, there are several steps involved in setting up a user and an account, and these steps can have interdependencies. For example suppose you want to create a single user, a single account, assign the account to the user, assign market data access to the user, set risk limits on the account and set the cash on hand for the account. Each of these steps must be performed in order. An attempt to assign an account to a user for example will fail if this is performed prior to adding the user or adding the account. The other file formats previously documented require each separate step to be performed as separate operations. If these files are uploaded at the same time, there exists an inherent race condition that at the same time that the files are uploaded Rithmic Operations is polling for a file, and thus it can occur that the assign account file is processed first before the user is added or the account added. This will result in the failure of the account assignment even though the files were uploaded simultaneously. Similarly an of the other operations which have a dependency upon an account or a user could conceivably fail for the same reason. To avoid this race condition the user of the batch file system has the following choices:

1. Delay uploading files which have a dependency upon another file until confirmation is received that the earlier file is processed without error or;
2. Use the new Composite File Operations format.

The new Composite File Operations format is similar to the other operations previously documented, except it allows for multiple operations to be performed in the same file. Thus in a single file you can add a user, add an account, assign the user to the account, set market data entitlements, set account risk limits and set cash on hand. As long as all the operations in the file are valid, Rithmic will perform operations in the following order:

1. add_account
2. add_user
3. assign_account_to_user
4. remove_account_from_user
5. modify_account
6. modify_user
7. set_user_status
8. equity_run
9. reset_auto_liquidate_threshold_value
10. set_rms_account
11. set_rms_product
12. set_user_exchange_entitlements

The format of each operation is the same as that documented above for each operation with the following exceptions:

1. equity_run – The First column of the record in the Composite file must be equity_run. So if a normal equity_run file is “set,Rithmic-FCM,Demo-



- IB,account3,5000”, then in a Composite File Operations format the record would be “equity_run, set,Rithmic-FCM,Demo-IB,account3,5000”.
2. **set_rms_account** – The first column of the record in the Composite file must be **set_rms_account**. So for example if a normal **set_rms_account** file is “Demo-IB,account1,1000,1000,50000,200,,”, then in a Composite File Operations format the record would be “set_rms_account,Demo-IB,account1,1000,1000,50000,200,,”
 3. **set_rms_product** – The first column of the record in the Composite file must be **set_rms_product**. So for example if a normal **set_rms_product** file is “Demo-IB,account3,ES,CME,,,,,5,2000,2000,,”, then in a Composite File Operations format the record would be “set_rms_product, Demo-IB,account3,ES,CME,,,,,5,2000,2000,,”

Note 1: The order of operations in a composite file takes precedence over the order of records in the file. For example all **add_account** operations will be processed before all **modify_account** operations, notwithstanding whether a **modify_account** record is earlier in the file before the **add_account** record.

Example:

```
modify_account,Demo-IB, 20090908-1,MEFF,USD,Customer Account
(4),Customer,Active,Allow All,Enabled,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
add_account,Demo-IB,20090908-1,Demo Account September 8 2009,USD,Customer
Account (4),Customer,Active,Maximum Available Margin,Enabled,
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
```

In the file example above, the **add_account** would be processed before the **modify_account**, as **add_account** operations will be processed before **modify_account** operations.



Composite File Operations Examples

```

add_account,Demo-IB,20090908-1,Demo Account September 8 2009,USD,Customer
Account (4),Customer,Active,Maximum Available Margin,Enabled,
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
add_user,Trader,Demo-
IB,user2009091,User,Demo,password,user@acme.com,1,,,Enabled,user2009091,user200
9091,,,
modify_account,Demo-IB,20090908-1,MEFF,USD,Customer Account
(4),Customer,Active,Allow All,Enabled,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
modify_user,Demo-IB,20090908-1,User,Name,User.Name@demo.com,2,2005-12-13
00:00:00,,,,,,
assign_account_to_user,Demo-IB,user2009091,20090908-1,Read Only
remove_account_from_user,Demo-IB,user2009091,20090908-1
set_rms_account,Demo-IB,20090908-1,1000,1000,50000,200,,,
set_rms_product,Demo-IB,20090908-1,ES,CME,,,,,5,2000,2000,,
equity_run,set,Rithmic-FCM,Demo-IB,20090908-1,5000
set_user_status,Demo-IB,user2009091,Enabled
set_user_exchange_entitlements,user2009091,COMEX,Disabled
set_user_exchange_entitlements,user2009091,CME,Enabled

```



Report on Accounts (Directory: report_accounts)

This report generates a csv (Comma Separated Values) file containing the full list of accounts for a given FCM along with all their properties.

Position	Name	Comments
1	IB Id	This indicates to which IB this account belongs. Must match the existing IB. Cannot be used to move the account from one IB to another.
2	Account ID	Identifies the account ID to be modified. The account ID cannot be changed with this request.
3	Account Name	This is a descriptive string which will be displayed within R Trader or R Manager. This field will not be sent to the exchange.
4	Currency	This specifies the currency used by the account. Example valid values are: USD EUR JPY GBP
5	Type	Indicates the type of the account. This will be used to set the CTI flags for Globex orders. Valid values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
6	Customer/Firm	This will be used to set the CTI flags for Globex orders. Valid values are: Customer Firm
7	Status	This will set the account to active or inactive. If an account is inactive no orders can be placed on the account. Valid values are: Active Inactive
8	Risk Algorithm	This determines the type of risk management algorithm to be used by the Rithmic Risk Management System. For more on risk algorithms see the appendix at the end of this document. Valid values are: Max Loss Minimum Account Balance Maximum Net Open Value



		Maximum Available Margin Allow All Quantity Limits
9	RMS	Indicates whether Risk Management is enabled or disabled for this account. A VALUE OF “Disabled” MEANS THAT NO PRE-TRADE RISK MANAGEMENT WILL OCCUR FOR THIS ACCOUNT. Valid values are: Enabled Disabled
10	Account Purge Interday	Indicates whether open positions should be retained from one day to the next. A VALUE OF “Enabled” MEANS THAT OPEN POSITIONS WILL BE PURGED FROM THE ACCOUNT DAILY AT 16:45 CHICAGO TIME. If no value is supplied in this field (if the field is empty) this is the same as a value of Disabled. Valid values are: Enabled Disabled
11	ICE Clearing Firm	This is required for accounts for which orders for the ICE Futures US, ICE Futures Canada, or ICE Futures UK are to be enabled, or for ICE Futures OTC.
12	ICE Clearing Account	This must be the value of the ICE Clearing Account.
13	Volume Display Code	Deprecated. Formerly used to adjust order quantities for FX. No longer used.
14	ICE Account Code	Used to set the ICE Account code.
15	Eurex Clearing ID Code	Used to set the Eurex Clearing ID Code.
16	Eurex Account Type Number	Used to set the Eurex Account Type Number
17	Eurex Account Type Code	Used to set the Eurex Account Type Code
18	LIFFE Account Type Code	Used to set the LIFFE Account Type Code. Used for orders routed to the LIFFE Financials and LIFFE commodities.
19	LIFFE-EQ Account Type Code	Used to set the LIFFE Account Type Code for orders to be sent to LIFFE Equities (LIFFE Single Stock Futures, LIFFE indices, etc.)
20	MATIF Account Type Code	Used to set the MATIF Account Type Code. Used for orders routed to the MATIF.
21	AEX Account Type Code	Used to set the AEX Account Type Code. Used for orders routed to the AEX (Amsterdam Exchange).
22	NYMEX OMNIBUS	If this field is populated the value in this field is sent for



	Account	NYMEX orders instead of the account id.
23	CME OMNIBUS Account	If this field is populated the value in this field is sent for CME orders instead of the account id.
24	FXMS OMNIBUS Account	If this field is populated the value in this field is sent for FXMS (FX Marketspace) orders instead of the account id. Deprecated.
25	NLX OMNIBUS Account	If this field is populated the value in this field is sent for NLX (NYSE LIFFE US, legacy CBOT Metals) orders instead of the account id.
26	KCBT OMNIBUS Account	If this field is populated the value in this field is sent for KCBT (Kansas City Board of Trade) orders instead of the account id.
27	MGEX OMNIBUS Account	If this field is populated the value in this field is sent for MGEX (Minnesota Grain Exchange) orders instead of the account id.
28	WCE OMNIBUS Account	If this field is populated the value in this field is sent for WCE (Winnipeg Commodity Exchange- i.e. ICE Futures Canada) orders instead of the account id.
29	LIFFE OMNIBUS Account	If this field is populated the value in this field is sent for LIFFE orders instead of the account id.
30	LIFFE-EQ OMNIBUS Account	If this field is populated the value in this field is sent for LIFFE-EQ (LIFFE Single Stock Futures, LIFFE indices, etc.) orders instead of the account id.
31	MATIF OMNIBUS Account	If this field is populated the value in this field is sent for MATIF orders instead of the account id.
32	EUREX OMNIBUS Account	If this field is populated the value in this field is sent for EUREX orders instead of the account id.
33	ICE OMNIBUS Account	If this field is populated the value in this field is sent for ICE orders instead of the account id.
34	DME OMNIBUS Account	If this field is populated the value in this field is sent for DME (Dubai) orders instead of the account id.
35	AEX OMNIBUS Account	If this field is populated the value in this field is sent for AEX (Amsterdam Exchange) orders instead of the account id.
36	HSFX OMNIBUS Account	If this field is populated the value in this field is sent for HSFX (HotSpot FX, deprecated) orders instead of the account id.
37	CME Giveup Firm	Used for Giveup orders on the CME.
38	CME CMTA Giveup CD	Used for Giveup orders on the CME.
39	NYMEX Giveup Firm	Used for Giveup orders on the NYMEX.
40	NYMEX CMTA Giveup CD	Used for Giveup orders on the NYMEX.
41	DME Customer Firm	DME (Dubai) CTI fields.



42	DME CTI	DME (Dubai) CTI fields.
43	DME Clearing Firm	DME (Dubai) clearing firm.
44	HSFX Account Owner	Deprecated. Hot Spot FX.
45	BTEC OMNIBUS Account	If this field is populated the value in this field is sent for BTEC (Brokertec) orders instead of the account id.
46	FXCM OMNIBUS Account	If this field is populated the value in this field is sent for FXCM (Forex Capital Markets (institutional)) orders instead of the account id.
47	FXCM-R OMNIBUS Account	If this field is populated the value in this field is sent for FXCM (Forex Capital Markets retail) orders instead of the account id.
48	CBOE OMNIBUS Account	If this field is populated the value in this field is sent for CBOE (Chicago Board Options Exchange) orders instead of the account id.
49	CFE OMNIBUS Account	If this field is populated the value in this field is sent for CFE (Chicago Futures Exchange) orders instead of the account id.
50	CBSX OMNIBUS Account	If this field is populated the value in this field is sent for CBSX (Chicago Board Stock Exchange) orders instead of the account id.
51	CBOE Clearing Firm	Used to set the CBOE Clearing Firm. This is not a required field for CBOE.
52	1C Clearing Firm	Used to set the 1C (One Chicago Single Stock Futures) Clearing Firm. This is not a required field for 1C.
53	CFE Clearing Firm	Used to set the CFE (Chicago Futures Exchange) Clearing Firm. This is not a required field for CFE.
54	CBSX Clearing Firm	Used to set the CBSX (Chicago Board Stock Exchange) Clearing Firm. This is not a required field for CBSX.
55	CBOE Clearing Account	Used to set the CBOE Clearing Account.
56	1C Clearing Account	Used to set the 1C (One Chicago Single Stock Futures) Clearing Account. This is a required field for 1C orders.
57	CFE Clearing Account	Used to set the CFE (Chicago Futures Exchange) Clearing Account. This is a required field for CFE orders.
58	CBSX Clearing Account	Used to set the CBSX Clearing Account.
59	CBOE Order Capacity	Required for CBOE orders. Valid values are single characters, definitions also provided: C - Customer F - Firm M - Market Maker I - In-Crowd Market-Maker (Hybrid only) B - Broker Dealer



		<p>X - Customer Broker Dealer</p> <p>N - Non member market maker/Market maker specialist at another options exchange</p> <p>W - Voluntary Professional (non-Broker Dealer)</p> <p>Y - Stock Specialist registered in the underlying security</p>
60	1C Order Capacity	<p>Required for 1C (One Chicago Single Stock Futures) orders. Valid values are single characters, definitions also provided:</p> <p>C - Customer</p> <p>F - Firm</p> <p>D - Member, Customer Segregated Account</p> <p>E - Member, House Account</p> <p>Q - Member, SIPC Protected Account</p> <p>A - User Proxy for trader, Customer Segregated Account</p> <p>H - User Proxy for trader, House Account</p> <p>R - User Proxy for trader, SIPC Protected Account</p> <p>O - Non Member, House Account</p> <p>T - Non Member, SIPC Protected Account</p> <p>M - Member, Market-Maker Account</p> <p>V - Customer, Floor Broker Workstation</p>
61	CFE Order Capacity	<p>Required for CFE orders. Valid values are single characters, definitions also provided:</p> <p>C - Customer</p> <p>F - Firm</p> <p>D - Member, Customer Segregated Account</p> <p>E - Member, House Account</p> <p>Q - Member, SIPC Protected Account</p> <p>A - User Proxy for trader, Customer Segregated Account</p> <p>H - User Proxy for trader, House Account</p> <p>R - User Proxy for trader, SIPC Protected Account</p> <p>O - Non Member, House Account</p> <p>T - Non Member, SIPC Protected Account</p> <p>M - Member, Market-Maker Account</p> <p>V - Customer, Floor Broker Workstation</p>
62	CBSX Order Capacity	<p>Required for CBSX orders. Valid values are single characters, definitions provided:</p> <p>D - Program Trade, index arb, for Member firm/org for its own account</p> <p>L - Program Trade, non-index arb, for Member firm/org</p>



		<p>for its own account.</p> <p>E - Short exempt³ and all other orders for member/member org for its own account</p> <p>I or M - Competing market maker and competing market maker-short exempt, for member/member org for its own account. Origin I is required to trade against odd-lots. Origin M cannot trade against odd-lots.</p> <p>H - Error (trader uses this trade to reverse out a previous trading error), for member/member org for its own account</p> <p>F - Program Trade, index arb, for Member firm/org for another member's account</p> <p>N - Program Trade, non-index arb, for Member firm/org for another member's account</p> <p>T - Competing market maker and competing market maker shortexempt, for Member firm/org for another member's account</p> <p>W - Short exempt and all other orders, for Member firm/org for another member's account</p> <p>J - Program Trade, index arb, for individual as defined by Section 11(a)(1)(E) of the Securities Exchange Act of 1934</p> <p>K - Program Trade, non-index arb, for individual as defined by Section 11(a)(1)(E) of the Securities Exchange Act of 1934</p> <p>C - Short exempt (see footnote .3.) and all other orders, for individual as defined by Section 11(a)(1)(E) of the Securities Exchange Act of 1934</p> <p>U - Program Trade, index arb, for non-member/non-member org that is not an individual as defined by Section 11(a)(1)(E) of the Securities Exchange Act of 1934</p> <p>Y - Program Trade, non-index arb, for non-member/non-member org that is not an individual as defined by Section 11(a)(1) (E) of the Securities Exchange Act of 1934</p>
--	--	--



		<p>R - Competing market maker and competing market maker shortexempt, for non-member/non-member org that is not an individual as defined by Section 11(a) (1) (E) of the Securities Exchange Act of 1934</p> <p>B - Short exempt (see footnote .3.) and all other orders, for nonmember/ non-member org that is not an individual as defined by Section 11(a) (1) (E) of the Securities Exchange Act of 1934</p>
63	CBOE Executing Broker	This is a required value for CBOE orders.
64	1C Executing Broker	This is a required value for 1C orders.
65	CFE Executing Broker	This is a required value for CFE orders.
66	CBSX Executing Broker	This is a required value for CBSX orders.
67	1C OMNIBUS Account	If this field is populated the value in this field is sent for 1C orders instead of the account id.
68	MEFF OMNIBUS Account	If this field is populated the value in this field is sent for MEFF orders instead of the account id.
69	BATS OMNIBUS Account	If this field is populated the value in this field is sent for BATS orders instead of the account id.
70	BATS Order Capacity	<p>Required for BATS orders. Valid values are single characters, definitions provided:</p> <p>A - Agency P - Principal R - Riskless</p>
71	BATS Clearing Firm	Used to populate a Clearing Firm on BATS orders. This is not required for BATS orders.
72	BATS Clearing Account	Used to populate a Clearing Account on BATS orders. This is not required for BATS orders.
73	MX OMNIBUS Account	If this field is populated the value in this field is sent for MX orders instead of the account id.
74	GFT OMNIBUS Account	If this field is populated the value in this field is sent for GFT orders instead of the account id.
75	BMF OMNIBUS Account	If this field is populated the value in this field is sent for BMF orders instead of the account id.
76	BMF Giveup Firm	Used for Giveup orders on the BMF.
77	BMF CMTA Giveup CD	Used for Giveup orders on the BMF.
78	ULLINK OMNIBUS Account	If this field is populated the value in this field is sent for ULLINK orders instead of the account id. ULLINK Support is not currently available.



79	SGX OMNIBUS Account	If this field is populated the value in this field is sent for SGX orders instead of the account id.
80	FINRA Member Type Code	<p>Required for Equity orders on exchanges such as BATS or CBSX. Valid values are single characters, definitions provided:</p> <p>M- (MEMBER) A Broker/Dealer who is a Member of FINRA;</p> <p>N- (NON-MEMBER) Non-members are defined as firms or exchanges that are not members of FINRA, such as the New York Stock Exchange, Toronto Stock Exchange, or a non-member firm located in Canada;</p> <p>A- Non-Member Affiliate (AFFILIATE) An affiliate is defined as a firm that is under common ownership and control. So this would be a non-member firm that is affiliated with a member of FINRA.</p> <p>C – (ECN) ECN shall mean any electronic system that widely disseminated to third parties orders entered therein by an exchange market maker and permits such order to be executed;</p> <p>E-(EXEMPT FIRM) An exempt firm is a member firm who is exempt by FINRA from the OATS reporting rules.</p>
81	FINRA Account Type Code	<p>Required for Equity orders on exchanges such as BATS or CBSX. Valid values are single characters, definitions provided:</p> <p>C - (COMBINED)</p> <p>E - (EMPLOYEE)</p> <p>P - (PROPRIETARY)</p> <p>R - (CUSTOMER)</p> <p>W - (OTHER BD)</p> <p>X - (ERROR)</p>
82	CFE Optional Clearing Data	Used to populate the ClearingOptionalData field for CFE orders.
83	CBOE Optional Clearing Data	Used to populate the ClearingOptionalData field for CBOE orders.
84	CBSX Optional Clearing Data	Used to populate the ClearingOptionalData field for CBSX orders.
85	1C Optional Clearing Data	Used to populate the ClearingOptionalData field for 1C orders.
86	NYMEX Clearing Firm ID	Used to populate the Clearing Firm ID field for NYMEX orders when using another Clearing Firm. See Appendix D.
87	BTEC Clearing Firm ID	Used to populate the Clearing Firm ID field for BTEC orders when using another Clearing Firm. See Appendix D.



88	CME Clearing Firm ID	Used to populate the Clearing Firm ID field for CME orders when using another Clearing Firm. See Appendix D.
89	NLX Clearing Firm ID	Used to populate the Clearing Firm ID field for NLX orders when using another Clearing Firm. See Appendix D.
90	KCBT Clearing Firm ID	Used to populate the Clearing Firm ID field for KCBT orders when using another Clearing Firm. See Appendix D.
91	MGEX Clearing Firm ID	Used to populate the Clearing Firm ID field for MGEX orders when using another Clearing Firm. See Appendix D.
92	WCE Clearing Firm ID	Used to populate the Clearing Firm ID field for WCE orders when using another Clearing Firm. See Appendix D.
93	LIFFE Clearing Firm ID	Used to populate the Clearing Firm ID field for LIFFE orders when using another Clearing Firm. See Appendix D.
94	LIFFE_EQ Clearing Firm ID	Used to populate the Clearing Firm ID field for LIFFE_EQ orders when using another Clearing Firm. See Appendix D.
95	MATIF Clearing Firm ID	Used to populate the Clearing Firm ID field for MATIF orders when using another Clearing Firm. See Appendix D.
96	EUREX Clearing Firm ID	Used to populate the Clearing Firm ID field for EUREX orders when using another Clearing Firm. See Appendix D.
97	ICE Clearing Firm ID	Used to populate the Clearing Firm ID field for ICE orders when using another Clearing Firm. See Appendix D.
98	JADE Clearing Firm ID	Used to populate the Clearing Firm ID field for JADE orders when using another Clearing Firm. See Appendix D.
99	DME Clearing Firm ID	Used to populate the Clearing Firm ID field for DME orders when using another Clearing Firm. See Appendix D.
100	AEX Clearing Firm ID	Used to populate the Clearing Firm ID field for AEX orders when using another Clearing Firm. See Appendix D.
101	NYBOT Clearing Firm ID	Used to populate the Clearing Firm ID field for NYBOT orders when using another Clearing Firm. See Appendix D.
102	FXCM Clearing Firm ID	Used to populate the Clearing Firm ID field for FXCM orders when using another Clearing Firm. See Appendix D.



103	FXCM_R Clearing Firm ID	Used to populate the Clearing Firm ID field for FXCM-r orders when using another Clearing Firm. See Appendix D.
104	BMF Clearing Firm ID	Used to populate the Clearing Firm ID field for BMF orders when using another Clearing Firm. See Appendix D.
105	CBOE Clearing Firm ID	Used to populate the Clearing Firm ID field for CBOE orders when using another Clearing Firm. See Appendix D.
106	CFE Clearing Firm ID	Used to populate the Clearing Firm ID field for CFE orders when using another Clearing Firm. See Appendix D.
107	CBSX Clearing Firm ID	Used to populate the Clearing Firm ID field for CBSX orders when using another Clearing Firm. See Appendix D.
108	1C Clearing Firm ID	Used to populate the Clearing Firm ID field for 1C orders when using another Clearing Firm. See Appendix D.
109	MX Clearing Firm ID	Used to populate the Clearing Firm ID field for MX orders when using another Clearing Firm. See Appendix D.
110	BATS Clearing Firm ID	Used to populate the Clearing Firm ID field for BATS orders when using another Clearing Firm. See Appendix D.
111	MEFF Clearing Firm ID	Used to populate the Clearing Firm ID field for MEFF orders when using another Clearing Firm. See Appendix D.
112	GFT Clearing Firm ID	Used to populate the Clearing Firm ID field for GFT orders when using another Clearing Firm. See Appendix D.
113	FORTS Clearing Firm ID	Used to populate the Clearing Firm ID field for FORTS orders when using another Clearing Firm. See Appendix D.
114	ARCA Clearing Firm ID	Used to populate the Clearing Firm ID field for ARCA orders when using another Clearing Firm. See Appendix D.
115	RTS Clearing Firm ID	Used to populate the Clearing Firm ID field for RTS orders when using another Clearing Firm. See Appendix D.
116	IDEM Clearing Firm ID	Used to populate the Clearing Firm ID field for IDEM orders when using another Clearing Firm. See Appendix D.
117	SGX Clearing Firm ID	Used to populate the Clearing Firm ID field for SGX orders when using another Clearing Firm. See Appendix D.



118	RTS OMNIBUS Account	If this field is populated the value in this field is sent for RTS orders instead of the account id.
119	MX Account Type Code	Required for orders to MX. Can be empty. Valid values are: Pro Trader or Market Maker (P) Firm (F) Customer (C)
120	IDEM Account Type Code	Required for orders to IDEM. Can be empty. Valid values are: House (P) Client (C)
121	ICE-OTC OMNIBUS Account	If this field is populated the value in this field is sent for ICE-OTC orders instead of the account id.
122	ICE-OTC Clearing Firm	This is required for accounts for which orders for the ICE-OTC.
123	ICE-OTC Clearing Account	This is used for the ICE-OTC Clearing Account. Required for ICE-OTC orders.
124	ICE-OTC Account Code	Optional for orders to ICE-OTC. Can be empty. Valid values are: Segregated (S) Non-segregated (N) House (H) Local (L) Default (D) Allocated (A) Split (*) Unassigned (U) Gas associate (G)
125	NYBOT OMNIBUS Account	If this field is populated the value in this field is sent for NYBOT orders instead of the account id. Required for NYBOT Locally Managed Accounts (LMAs).
126	NYBOT Clearing Firm	Required for NYBOT orders.
127	NYBOT Clearing Account	Required for NYBOT orders using NYBOT System Managed Accounts (SMAs) but must not be populated for Locally Managed Accounts (LMAs).
128	NYBOT Account Code	Required for orders to NYBOT when using NYBOT Locally Managed Accounts (LMAs). Can be empty. Valid values are: Customer (C) House (H)
129	NYBOT CTI Code	Can be empty. Must be empty for NYBOT System Managed Accounts (SMAs). Must be populated for NYBOT Locally Managed Accounts (LMAs). Valid Values are:



		Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
130	WCE Clearing Firm	Required for WCE orders.
131	WCE Clearing Account	Required for WCE orders using WCE System Managed Accounts (SMAs) but must not be populated for Locally Managed Accounts (LMAs).
132	WCE Account Code	Required for orders to WCE when using WCE Locally Managed Accounts (LMAs). Can be empty. Valid values are: Customer (C) House (H)
133	WCE CTI Code	Can be empty. Must be empty for WCE System Managed Accounts (SMAs). Must be populated for WCE Locally Managed Accounts (LMAs). Valid Values are: Own Account (1) Proprietary Account (2) Control Account (3) Customer Account (4)
134	LME OMNIBUS Account	If this field is populated the value in this field is sent for LME orders instead of the account id.
135	LME Clearing Firm ID	Used to populate the Clearing Firm ID field for LME orders when using another Clearing Firm. See Appendix D.

Report on Accounts Examples

Demo-IB,account1,account1,USD,Customer Account (4),Customer,Active,Allow
All,Enabled,,,
Demo-IB,account2,account2,USD,Customer Account (4),Customer,Active,Quantity
Limits,Enabled,Disabled,686,C,,C,,,,,,,,,,,,,,,,,,,,,98701,,,,,,,,,,,,,,,,,,,,,,,,,,,,,



Report on Users

(Directory: **report_users**)

This report generates a csv (Comma Separated Values) file containing the full list of traders for a given FCM along with all their properties.

Position	Name	Comments
1	IB Id	This indicates to which IB this user is to be added. Must contain the name of a valid IB for this clearing member in the Rithmic system.
2	User ID	This uniquely identifies this user within the Rithmic System. This user ID must NOT already exist within the Rithmic system. This will be entered along with the password when the user logs into the Rithmic system.
3	First Name	This is the first name of the individual associated with this user id.
4	Last Name	This is the last name of the individual associated with this user id.
5	Email	This is an email address which can be used to contact this user id.
6	User Max Count	This is an integer value indicating the maximum number of concurrent sessions allowed by the user when logging into the Rithmic system. If a new login session is attempted while the user is already logged in, the number of sessions which exceed this session limit will be logged off, beginning with the oldest session.
7	Last Login Time	This is the date and time when the user ID last successfully logged into the system. Format: yyyy-mm-dd hh:mm:ss. Example: "2009-09-22 14:30:02"
8	Login Expiration	Not required. This is a date and time at the user ID will expire and become disabled. An administrator can later re enable the user id if the Login Expiration field is then cleared by the modify user operation. Format: yyyy-mm-dd hh:mm:ss. Example: "2009-09-22 14:30:02"
9	Shelf Life	Not required. This is a time limit on the user which can be imposed from the date and time of the first login by the user. Format: dd:hh:mm:ss. For example if the user is to be set up as a two week trial user from the date and time that the user first logs in, then the shelf life would be entered as "14:00:00:00".
10	Trading Status	Indicates whether the user is enabled or disabled. If the user is disabled then login attempts will be rejected. If the user is logged in at the time that the user becomes disabled then orders placed by the user will be rejected.



		Possible values: Enabled Disabled
11	NLX User ID	This is the Trader Card Reference ID for orders sent to the NLX (NYSE LIFFE US, legacy CBOT Metals).
12	CME User Id	This is the CME Sender Sub ID.
13	ICE User Id	This is the ICE User ID and is required for sending orders to the ICE Futures UK. ICE User Ids must be communicated to Rithmic Operations so that they can install the ICE User ID on the ICE Order Server session.
14	DME User Id	This is the DME (Dubai) User ID.
15	Read Only	If set to Enabled then the user will be unable to place orders even if the user is given read/write access to accounts. If set to Disabled or if empty then the user will be able to place orders on those accounts to which the user has read/write access. Possible values when set are: Enabled Disabled
16	ULLINK User Id	Used to identify a user when sending orders to Ullink. ULLINK Support is not currently available.
17	Pulse Order Limit	Used to enable Pulse Order Release functionality in R Trader. Must be a number indicating the maximum number of orders which can be released in one pulse. Orders released via Pulse Order Release are still subject to pre trade risk management restrictions.
18	CBOE User Id	Optionally used to identify the user id to the CBOE for sponsored access.
19	CBSX User Id	Optionally used to identify the user id to the CBOE for sponsored access.
20	CFE User Id	Optionally used to identify the user id to the CBOE for sponsored access.
21	1C User Id	Optionally used to identify the user id to the CBOE for sponsored access.
22	Risk Read Only	Only applies to IB Administrators. If set to Enabled then the user will be unable edit risk limits, and unable to add or modify accounts or users. If set to Disabled or if empty then the user will be able edit risk limits, and will be able to add or modify accounts or users. Valid values when set are: Enabled Disabled
23	Rithmic User Type	This field can be used by an administrator to set the Rithmic billing code for a Rithmic user. Note that this



		field cannot be modified by Modify User.
24	ICE-OTC User Id	This is the ICE-OTC User ID and is required for sending orders to the ICE-OTC market. ICE-OTC User Ids must be communicated to Rithmic Operations so that they can install the ICE-OTC User ID on the ICE Order Server session.
25	NYBOT User ID	This is the NYBOT User ID and is required for sending orders to the ICE Futures US (NYBOT). NYBOT User Ids must be communicated to Rithmic Operations so that they can install the NYBOT User ID on the NYBOT Order Server session.
26	WCE User Id	This is the WCE User ID and is required for sending orders to the ICE Futures Canada (WCE). WCE User Ids must be communicated to Rithmic Operations so that they can install the WCE User ID on the WCE Order Server session.
27	ICE Authorized Trader ID	This field is used to populate the ICE Authorized Trader Identifier and has a maximum length of 20 characters.
28	ICE-OTC Authorized Trader ID	This field is used to populate the ICE OTC Authorized Trader Identifier and has a maximum length of 20 characters.
29	NYBOT Authorized Trader ID	This field is used to populate the NYBOT Authorized Trader Identifier and has a maximum length of 20 characters.
30	WCE Authorized Trader ID	This field is used to populate the WCE Authorized Trader Identifier and has a maximum length of 20 characters.
31	Address 1	First row of the user's mailing address.
32	Address 2	Second row of the user's mailing address.
33	City	The city of the user's mailing address.
34	Country	Required. Must be a valid Country from column 2 of Appendix E.
35	State	Required if the Country is USA or Canada. Must be a valid US state or Canadian Province from Appendix F column 3.
36	Postal Code	The user's postal code.
37	Home Phone	The user's home phone number.
38	Work Phone	The user's work phone number.
39	Mobile Phone	The user's Mobile phone.
40	Fax	The user's fax number.
41	Billing Code	Reserved for future use.



Report on Users Examples

IB Id,User Id,First Name,Last Name,Email,User Max Count, Last Login Time (yyyy-mm-dd hh:mm:ss),Login Expiration (yyyy-mm-dd hh:mm:ss),Shelf Life (dd:hh:mm:ss),Status,CBOT User Id,CME User Id,ICE User Id,DME User Id,Read Only
Demo-IB,user1,First,Last,email@domain.com,2, 2009-08-22 05:13:16,2009-08-24 07:42:13,30:0:0:0,Enabled,user1,user1,user1,,
Demo-IBaccount2,First,Last,anotheremail@anotherdomain.net
,10,,30:0:0:0,Enabled,test,test,test,test,



Report on Relationships

(Directory: [report_relationships](#))

This report generates a csv (Comma Separated Values) file containing the full list of traders and the accounts assigned to them along with the access type.

Position	Name	Comments
1	IB Id	This indicates to which IB in which this user exists. Must contain the name of a valid IB for this clearing member in the Rithmic system.
2	User ID	This user ID must already exist within the Rithmic system.
3	Account ID	This is the account to assign to the user.
4	Access Type	This indicates whether the user will have read/write access (the ability to place orders, modify orders and cancel orders on this account) or read only access (the ability to view orders on this account but not to place, modify or cancel orders). Valid values are: Read Only Read/Write

Report on Relationships Examples

IB Id,User Id,Account Id,Access Type
Demo-IB,trader1,account1,Read Only
Demo-IB,trader1,account2,Read/Write



Report on Product Code Risk Limits report_product_code_risk)

(Directory:

This report generates a csv (Comma Separated Values) file containing the risk limits for an account at the product level.

Position	Name	Comments
1	IB ID	Indicates the IB to which the account belongs.
2	Account ID	This indicates the account to which the risk limits are to be set or updated.
3	Product Code	This is the product code for which the limit is applied.
4	Exchange	This is the Exchange on which the product resides.
5	Buy Limit	This is the product Buy Limit. It indicates the maximum quantity by which this product in this account can have a net positive position (i.e. a long position) across all instruments.
6	Sell Limit	This is the product Sell Limit. It indicates the maximum quantity by which this product in this account can have a net negative position (i.e. a short position) across all instruments
7	Loss Limit	This indicates the amount of net loss this product in this account is allowed to incur
8	Max Order Quantity	This indicates the maximum size of a single order (the maximum number of contracts or shares of a single order).
9	Commission Fill Rate	This is a commission rate per contract which is deducted from the margin balance or account balance of the account once an order is placed, and is credited to an account when an unfilled (or partially unfilled) order is cancelled.
10	Buy Long Margin Rate	This is a margin rate per contract which is deducted from the margin balance of the account once an order to buy is placed and is credited to an account when an unfilled (or partially unfilled) order to buy is cancelled. This only applied to accounts using the Maximum Available Margin risk management algorithms.
11	Sell Short Margin Rate	This is a margin rate per contract which is deducted from the margin balance of the account once an order to sell is placed and is credited to an account when an unfilled (or partially unfilled) order to sell is cancelled. This only applied to accounts using the Maximum Available Margin risk management algorithms.
12	Buy Margin	If this is populated, and if firm wide margin rate for this



	Percentage Rate	product has previously been defined, then the Buy Long Margin Rate will be applied as the given percentage of the firm wide buy margin rate.
13	Sell Margin Percentage Rate	If this is populated, and if firm wide margin rate for this product has previously been defined, then the Sell Short Margin Rate will be applied as the given percentage of the firm wide buy margin rate.

Report on Product Code Risk Limits Examples

IB Id,Account Id,Product Code,Exchange,Buy Limit,Sell Limit,Loss Limit,Max Order
Quantity,Commission Rate,Margin Rate

Demo-IB,account1,ES,,200,200,0,400,0,0

Demo-IB,account2,ZW,,200,200,0,400,0,0



Report on Account Code Risk Limits report_account_code_risk)

(Directory:

This report generates a csv (Comma Separated Values) file containing the risk limits at an account level.

Position	Name	Comments
1	IB ID	Indicates the IB to which the account belongs
2	Account ID	This indicates the account to which the risk limits are to be set or updated.
3	Buy Limit	This is the account Buy Limit. It indicates the maximum quantity by which the account can have a net positive position (i.e. a long position) across all instruments.
4	Sell Limit	This is the account Sell Limit. It indicates the maximum quantity by which the account can have a net negative position (i.e. a short position) across all instruments. Only applicable in Max Loss, Minimum Account Balance and Quantity Limits risk management algorithms.
5	Loss Limit	This indicates the amount of net loss the account is allowed to incur across all products.
6	Max Order Quantity	This indicates the maximum size of a single order (the maximum number of contracts or shares of a single order).
7	Min Account Balance	This indicates the minimum account balance threshold for an account.
8	Net Open Value Limit	This indicates the Net Open Value position of foreign currency in an account set to the Net Open Value risk management algorithm.
9	Minimum Margin Balance	This indicates the Minimum Margin Balance of an account set to Maximum Available Margin.
10	Commission Structure	Required for Pattern Day Trader. Must be a valid Commission Structure in the Rithmic system. Commission structures must be communicated to Rithmic Operations in advance.
11	Buying Power Multiplier	Required for Pattern Day Trader. See Pattern Day Trader in Appendix C.
12	Pattern Day Trader Threshold	Required for Pattern Day Trader. See Pattern Day Trader in Appendix C.
13	Buy Long Factor	Required for Pattern Day Trader. See Pattern Day Trader in Appendix C.



14	Sell Short Factor	Required for Pattern Day Trader. See Pattern Day Trader in Appendix C.
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Report on Account Code Risk Limits Examples

IB Id,Account Id,Buy Limit,Sell Limit,Loss Limit,Max Order Quantity,Min Account Balance, Net Open Value Limit,Min Margin Balance

Demo-IB,account1,,,,,0.00,,

Demo-IB,account2,5000,5000,0,10000,0.00,0,0



Report on Options

(Directory: report_options)

This report generates a csv (Comma Separated Values) file containing a list of all available option contracts in the system along with some information about them.

Position	Name	Comments
1	Instrument Type	Future or Option. It should always be "Option".
2	Description	Name of the contract as provided by the exchange.
3	Symbol	Contract denomination as provided by the exchange.
4	Exchange	Exchange to which the symbol belongs.
5	Product Code	Product code to which the contract belongs.
6	Put/Call	Indicates whether the contract is a Put or a Call.
7	European/American	Indicates whether this is a European or American style option.
8	Expiration Date	Expiration date of the option (CCYYMMDD)
9	Strike Price	Strike price of the option.

Report on Options Examples

Instrument Type,Description,Symbol,Exchange,Product
 Code,Put/Call,European/American,Expiration Date,Strike Price
 Option,NYMEX European-Style Natural Gas Options,LNEX0
 C5550,NYMEX,LNE,Call,Unknown,20101026,5550
 Option,Wheat Options,OZWZ9 C0270,CME,OZW,Call,American,20091120,270
 Option,Heating Oil Options,OHU0 P41600,NYMEX,OH,Put,American,20100826,41600



Report on Futures

(Directory: `report_futures`)

This report generates a csv (Comma Separated Values) file containing a list of all available future contracts in the system along with some information about them.

Position	Name	Comments
1	Instrument Type	Future or Option. It should always be "Future".
2	Description	Name of the contract as provided by the exchange.
3	Symbol	Contract denomination as provided by the exchange.
4	Exchange	Exchange to which the symbol belongs.
5	Product Code	Product code to which the contract belongs.
6	Expiration Date	Expiration date of the option (CCYYMMDD)

Report on Futures Examples

Instrument Type,Description,Symbol,Exchange,Product Code,Expiration Date
Future,Paris Monthly Hdd,D1Z9,CME,D1,20100105
Future,,AFL1CH0,CME,AFL1C,20100319
Future,Paris November Heating Seasonal Strip,D1XF0,CME,D1X,20100205



Report on CBOE Options

(Directory: **report_options**)

This report generates a csv (Comma Separated Values) file containing a list of all available CBOE option contracts in the system along with some information about them.

Position	Name	Comments
1	Instrument Type	Future or Option. It should always be "Option".
2	Description	Name of the contract as provided by the exchange.
3	Symbol	Contract denomination as provided by the exchange.
4	Exchange	Exchange to which the symbol belongs.
5	Product Code	Product code to which the contract belongs.
6	Underlying Symbol	Underlying symbol of the option contract
7	Put/Call	Indicates whether the contract is a Put or a Call.
8	European/American	Indicates whether this is a European or American style option.
9	Expiration Date	Expiration date of the option (CCYYMMDD)
10	Strike Price	Strike price of the option.

Report on CBOE Options Examples

Instrument Type,Description,Symbol,Exchange,Product Code,Underlying
 Symbol,Put/Call,European/American,Expiration Date,Strike Price
 Option,A,A0110C10,CBOE,Equity Options,A,Call,,20100116,10
 Option,A,A0110C12.5,CBOE,Equity Options,A,Call,,20100116,12.5
 Option,A,A0110C15,CBOE,Equity Options,A,Call,,20100116,15



Report on Stocks

(Directory: report_stock)

This report generates a csv (Comma Separated Values) file containing a list of all available stock contracts in the system along with some information about them.

Position	Name	Comments
1	Description	Name of the contract as provided by the exchange.
2	Symbol	Contract denomination as provided by the exchange.
3	Exchange	Exchange to which the symbol belongs.

Report on Stocks Examples

Description,Symbol,Exchange

012 SMILE.COMMUNICAITONS LTD,SMLC,BATS

012 SMILE.COMMUNICAITONS LTD,SMLC,CBSX

02MICRO INTERNATIONAL LTD SPON ADR,OIIM,BATS



Report on User Exchange Entitlements report_user_exchange_entitlements)

(Directory:

This report generates a csv (Comma Separated Values) file containing a list of all users for a given FCM and the exchanges they are entitled to receive market data for.

Position	Name	Comments
1	User	This uniquely identifies this user within the Rithmic System. This user ID must NOT already exist within the Rithmic system. This will be entered along with the password when the user logs into the Rithmic system.
2	Exchange	Exchange entitled for market data.
3	Entitlement	Enabled.

Report on User Exchange Entitlements Examples

User,Exchange,Entitlement
User1,BATS,enabled
User1,CME,enabled
User1,CBOT,enabled



Appendix A – Rithmic Users Ids and Accounts

In order to login to the Rithmic system a user requires an id (a user id) and a password. A user id can be one of the following:

1. **FCM Administrator Id.** The user of an FCM Administrator Id may view, create and modify IB Administrator Ids, view, create and modify Trader Ids, view, create and modify accounts, assign accounts to Trader Ids and to IB Administrator Ids and may remove accounts from Trader Ids and from IB Administrator Ids. Additionally the user of an FCM Administrator Id may view, set and modify risk limits on accounts, place orders on accounts, cancel open orders of accounts and may flatten positions of accounts. The user of an FCM Administrator Id may operate on any account, on any IB Administrator Id and on any Trader Id within the FCM. **FCM Administrator Ids are created by the Rithmic Operations team after receiving an authorized request from the FCM.**
2. **IB Administrator Id.** The user of an IB Administrator Id may view, create and modify Trader Ids, view, create and modify accounts, assign accounts to Trader Ids and may remove accounts from Trader Ids. Additionally the user of an IB Administrator Id may view, set and modify risk limits on accounts, place orders on accounts, cancel open orders of accounts and may flatten positions of accounts. The user of an IB Administrator Id may operate on any account and on any user Trader Id within that IB only. **The creation of IB Administrator IDs is not required to be able to use the Rithmic system.**
3. **Trader Id.** The user of a Trader Id may view the accounts assigned to that Trader Id, view the risk limits of those accounts, place, modify and cancel orders on those accounts and may flatten positions on those accounts. **The user of a Trader Id cannot create or modify risk limits, cannot create user ids and cannot create accounts.**

Note 1: An account may be assigned to one Trader Id, to many Trader Ids or may not be assigned to any Trader Ids. Similarly a Trader Id may have access to one account, to many accounts or may not have access to any accounts.

Note 2: Any id (FCM Administrator, IB Administrator or Trader) may be configured as “**read only**”. For an FCM Administrator Id or an IB Administrator Id this means that the user of such an id may create, view and modify appropriate accounts, risk limits and users, and may view orders and positions but **may not place orders, may not modify orders and may not flatten positions**. The user of a “**read only**” Trader Id may view its accounts, risk limits, orders and positions but **may not place orders, may not modify orders and may not flatten positions**.

Note 3: An administrator (FCM Administrator or IB Administrator) may be configured as “**risk read only**”. For an FCM Administrator Id or an IB Administrator Id this means that the user of such an id may view users and accounts but **may not create and modify appropriate**



accounts, risk limits and users. A “**risk read only**” administrator may or may not be able to place, modify and cancel orders. Whether or not a “**risk read only**” administrator can place, modify or cancel orders is subject to the separate flag “**read only**” mentioned in the note above.

Creating Users and Accounts

The preceding pages have documented in detail the steps for creating users and accounts, but a high level overview is always useful. In the degenerative case the most typical use case of the Rithmic system is granting access for a single user to trade a single account. Using R|Manager and R|Trader in combination, or the batch file formats listed above, this requires the following steps:

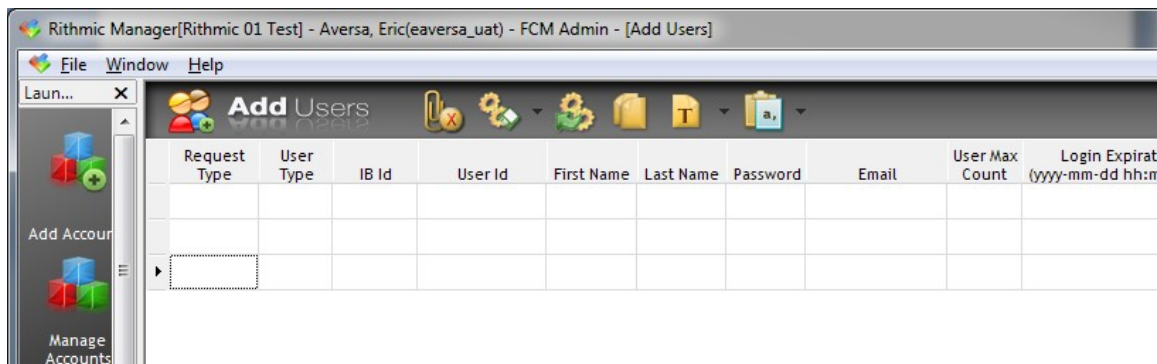
1. Create the User;
2. Set the market data entitlements of the User;
3. Create the Account;
4. Assign the Account to the User;
5. Set the Account risk limits;
6. Set the Cash on Hand.

Steps 1 through 4 above are performed in R|Manager. Steps 5 and 6 are performed in R|Trader.

A Walkthrough of Creating Users and Accounts using R|Manager and R|Trader

Create the User

Creating a user is done from the R|Manager Screen Add User (File -> User -> Add) or click on the icon Add Users.





Power Tip: If you have already created a user and wish to create a similar user, you can save time by copying the existing user. This will require you to update the new user id, password, first name, last name and address information before submitting, but you can avoid re-entering the other fields required for a user. To save time, right click on the desired user in **Manage Users**, and select **Copy as Add Request**.

Set the market data entitlements of the User;

Market Data Entitlements are assigned by right clicking on the user in Manage Users and selecting Market Data Entitlements.

Market Data Entitlements for b11@sim.c

Tue, Aug 26, 20

Exchange	Entit
1C	Ena
AEX	
ARCA	Ena
BATS	Ena
BMF	
BTEC	
BYX	Ena
CBOE	Ena
CBOT	Ena
CBSX	
CFE	Ena
CME	Ena
CNX	
COMEX	Ena

Power Tip: If you wish to update market data entitlements by many users, you can view and update entitlements by selecting the relevant exchange from Manage Users -> Market Data. This will show all users to whom the relevant exchange is assigned, and you can



assign or unassign the exchange to multiple users at once. See the screenshot of Manage Users below:

User Id	Entitle	Status	Read Only	First Name	Last Name	Email	User Max Count	Current Session
20081006_user	Entitled	Enabled		Demo	User	demo@demo.com	2	
20091007-user2	Entitled	Enabled		User	Account	user@demo.com	1	
20091016	Entitled	Enabled		Eric	Aversa	eric.aversa@rithmic.com	2	
20091106-b	Entitled	Enabled		Eric	Aversa	eric.aversa@rithmic.com	2	
20110322a	Entitled	Enabled		Demo	User	demo@sim.com	2	
b1@sim.com	Entitled	Enabled		Byron	Aversa	b1@sim.com	1	
b10@sim.com	Entitled	Enabled		Byron	Aversa	b10@sim.com	1	
b11@sim.com	Entitled	Enabled		Byron	Aversa	b11@sim.com	1	
b12@sim.com	Entitled	Enabled		Byron	Aversa	b12@sim.com	1	
b13@sim.com	Entitled	Enabled		Byron	Aversa	b13@sim.com	1	
b14@sim.com	Entitled	Enabled		Byron	Aversa	b14@sim.com	1	
b15@sim.com	Entitled	Enabled		Byron	Aversa	b15@sim.com	1	
b16@sim.com	Entitled	Enabled		Byron	Aversa	b16@sim.com	1	
b17@sim.com	Entitled	Enabled		Byron	Aversa	b17@sim.com	1	
b18@sim.com	Entitled	Enabled		Byron	Aversa	b18@sim.com	1	
b19@sim.com	Entitled	Enabled		Byron	Aversa	b19@sim.com	1	
b2@sim.com	Entitled	Enabled		Byron	Aversa	b2@sim.com	1	
b20@sim.com	Entitled	Enabled		Byron	Aversa	b20@sim.com	1	
b21@sim.com	Entitled	Enabled		Byron	Aversa	b21@sim.com	1	
b22@sim.com	Entitled	Enabled		Byron	Aversa	b22@sim.com	1	
b23@sim.com	Entitled	Enabled		Byron	Aversa	b23@sim.com	1	

Create the Account

An account is created from the Add Account screen. Click on the Add Account icon, or select File -> Accounts -> Add.

Request Type	IB Id	Account Id	Account Name	Currency	Type	Customer/Firm	Status

Power Tip: If you have already created an account and wish to create a similar account, you can save time by copying the existing account. This will require you to update the account specific fields (such as Account Id or Account Name), but you can avoid re-entering the other fields required for an account. To save time, right click on the desired account in **Manage Accounts**, and select **Copy as Add Request**.



Assign the Account to the User

An Administrator can assign or unassign an account from Manage Accounts. Select the Trader in Manage Accounts and right click on the required account and select Assign or Unassign.

Account Id (2)	Assign (1)	Access Type	Status	Account Name	Currency	Type	Customer/Firm
00101			Active	Frank's Account	EUR	Customer Account (4)	Customer
1234567			Active	demo_name	USD	Customer Account (4)	Customer
12345678			Active	Jones Family...	USD	Customer Account (4)	Customer
1Margin			Active	1 Margin	USD	Customer Account (4)	Customer
20080602			Active	Demo Account...	USD	Customer Account (4)	Customer
20081006			Active	20081006 Demo...	USD	Customer Account (4)	Customer
20090918			Active	Melissa and Yukiko...	USD	Customer Account (4)	Customer
20091007acc			Active	Demo Account Oct...	USD	Customer Account (4)	Customer
20091007acc2			Active	Demo Account Oct...	USD	Customer Account (4)	Customer
20091106-a			Active	Justin's Account	USD	Customer Account (4)	Customer
20091106-b			Active	Justin's Account	USD	Customer Account (4)	Customer
50101			Active	account_1	USD	Customer Account (4)	Customer
501010			Active	account_10	USD	Customer Account (4)	Customer
501011			Active	account_11	USD	Customer Account (4)	Customer
501012			Active	account_12	USD	Customer Account (4)	Customer
501013			Active	account_13	USD	Customer Account (4)	Customer
501014			Active	account_14	USD	Customer Account (4)	Customer

Set the Account risk limits

This step is performed in R/Trader (from the IB Dashboard). The IB Dashboard is opened by selecting the FCM Dashboard (either from the FCM Dashboard icon, or File -> FCM Dashboard) and then right clicking on the relevant IB and selecting IB Dashboard.

From the IB Dashboard, select the account, right click and select Edit Risk Parameters.





The IB Dashboard:

The screenshot shows the Rithmic IB Dashboard window. The title bar reads 'Rithmic Trader[Rithmic Test-Pearl River] - Aversa, Eric (eaversa_ua) - FCM Admin - [Rithmic Test-Pearl River : IB Dashboard - Demo-IB]'. The interface includes a sidebar with navigation icons for Recent Orders, Positions, Quote Board, Order Book, FCM Dashboard, Order History, Options Board, and Future. The main area displays a table of accounts with columns: Account, Account Name, Long Exposure, Short Exposure, Open Profit/Loss, Closed Profit/Loss, PNL, Account Balance, Cash On Hand, %Max Allowable Loss, Working Buy Qty, Fill Buy Qty, Working Sell Qty, Fill Sell Qty, Net Position, Risk Algorithm, and Accumulated Current. The table lists various demo accounts and Justin's Account, showing their respective balances and positions. At the bottom, there are status bars for 'Trading Platform by Rithmic' and 'Powered by OMNE™', along with the date and time: 'Tue, Aug 26, 2014 04:31:57 pm EDT'.

Edit Risk Parameters:


The screenshot shows the Rithmic Edit Risk Parameters window for account 501014. The title bar reads 'Rithmic Trader[Rithmic Test-Pearl River] - Aversa, Eric (eaversa_ua) - FCM Admin - [Rithmic Test-Pearl River : Edit Risk Parameters - 501014 (Max Loss)]'. The interface includes a sidebar with navigation icons for Recent Orders, Positions, Quote Board, Order Book, FCM Dashboard, Order History, Options Board, and Future. The main area displays a table of risk parameters for account 501014. The table has columns: Account, Buy Limit, Sell Limit, Loss Limit, Max Order Qty, Min Account Balance, Net Open Value Limit, Min Margin Balance, Buying Power Multiplier, Pattern Day Trader Threshold, Buy Long Factor, Sell Short Factor, and Cumulative Position Limit. The table lists various products and their respective risk parameters. At the bottom, there are status bars for 'Trading Platform by Rithmic' and 'Powered by OMNE™', along with the date and time: 'Tue, Aug 26, 2014 04:32:17 pm EDT'.

Power Tip: If you have already configured similar risk parameters for another account, you can save a template for later use by clicking on the icon **Save Template** , and load a template by clicking on **Retrieve Template** .



Set the Cash on Hand

This step is performed in RTrader (from the IB Dashboard). Right click on the account and select Edit Cash on Hand. You can choose to Add, Subtract or Set the Cash balance.

 Edit Cash On Hand

	IB	Demo-IB
Account	501014 (account_1	
Cash On Hand		



Appendix B – Exchange Identifiers

The table below lists the exchanges supported by Rithmic and indicates their abbreviations in the Rithmic system:

Exchange Identifier	Exchange Name
1C	One Chicago
AEX	Amsterdam Exchange
BATS	Better Alternative Trading System (BZX).
BMF	Bolsa de Valores, Mercadorias & Futuros de São Paulo
BYX	The BATS Y-Exchange (BYX)
BTEC	Brokertec
CME	Chicago Mercantile Exchange
CBOE	Chicago Board Options Exchange
CBOT	Chicago Board of Trade (part of CME Group)
CBSX	Chicago Board Stock Exchange
CFE	Chicago Futures Exchange
COMEX	Commodity Exchange (part of CME Group)
DME	Dubai Mercantile Exchange/NYMEX Clear Port
EUREX	Eurex
FORTS	Russian Trading System Futures and Options
FXCM	Forex Capital Markets (Institutional)
FXCM-R	Forex Capital Markets (Retail)
GREEN	Green Exchange (part of CME Group)
GFT	Global Forex Trading
ICE	The Intercontinental Exchange (ICE Futures UK)
ICE-OTC	The Intercontinental Exchange (OTC)
IDEM	Italian Derivatives Exchange Market
KCBT	Kansas City Board of Trade
LIFFE	London International Financial Futures Exchange
MATIF	Marché à Terme International de France
MEFF	Mercado de Futuros y Opciones Financieros
MGEX	Minneapolis Grain Exchange
MGEX-CBOT	Used for trading interexchange spread contracts on MGEX and CBOT
MX	Montreal Exchange
NLX	NYSE LIFFE US (Metals)
NYBOT	New York Board of Trade (ICE Futures US)
NYMEX	New York Mercantile Exchange
NYMEX-DME	Used for trading interexchange spread contracts on NYMEX and DME
OSE	Osaka Stock Exchange
SGX	Singapore Exchange
TDEX	Tokyo Derivatives Exchange
WCE	Winnipeg Commodity Exchange (ICE Futures Canada)



Appendix C – (Pre Trade) Rithmic Risk Management Algorithms

There are several Pre-Trade Risk Management Types that can be applied to an account. Depending on the type of account, the Risk Manager applies a Risk Management Type for the account and permissions it accordingly. The Risk Management Types are summarized below:

Max Loss

Account limits are set on a product level and account level for buy limit, sell limit, loss limit and maximum order quantity.

Individual products must be added to the account access list with associated limits. Account Level limits are set as well and the most restrictive limit always applies.

Orders to sell out of an open position are always accepted.

Example: ES has limit of 20 buys but the Account has limit of 10 buys means any order for a position of +11 or more would be rejected at the account level even though the product level would have allowed it.

Minimum Account Balance

Account limits are set the same as for Max Loss Limit but an additional risk variable of Account Balance is used to validate an order. If the order passes the account and product limits, the system also checks to see if the account balance (net of commissions and pnl) is greater than the minimum setting. Orders to sell out of an open position are always accepted.

Maximum Available Margin

Margin based risk does not check for specific product or account maximum buy/sell limits—it will check to see that the available margin is adequate before allowing an order to be placed. Orders to sell out of an open position are always accepted

Margin amounts are set on a product basis and the system calculates the available margin net of commissions, pnl, positions and working orders.

Maximum Net Open Value

Maximum Net Open Value is used to value the net open value of FX spot positions based upon the account currency value of the short side of all open positions and working orders.

Allow All

Orders are always accepted except when restricted by Firm limits or Clearing Limits.



Quantity Limits

Account limits are the same as for Max Loss Limit but account pnl and product code pnl is not considered when deciding to accept an order.

Margin and Quantity Limits

The same as Maximum Available Margin, but quantity limits are also set and enforced. Whichever is most restrictive takes precedence.

Pattern Day Trader

Pattern Day Trader implements credit controls for Equity (Stock) trading accounts. A Pattern Day Trader account will not process Futures orders, and a Futures account will not process Stock orders.

SMAC

SMAC (Sophisticated Margin Account Calculation) risk management uses publicly available data from the exchanges published for SPAN risk management to calculate margin for futures, spreads on futures, and options on futures. Currently only supports Globex and ICE. Futures positions are automatically implied into spread positions if the spread market has live quotes, and P&L for spread positions is marked against the spread markets. SMAC supports the following optional features:

- **Margin Percentage-** If defined this number is used to prorate or multiply the margin required for intraday Futures positions or orders.
- **Spread Margin Percentage-** If defined this number is used to prorate or multiply the margin required for intraday Spreads on Futures positions or orders.
- **Option Margin Percentage-** If defined this number is used to prorate or multiply the margin required for intraday Options on Futures positions or orders.
- **Default Commission-** If defined this is the commission applied to fills for SMAC accounts.
- **Min Margin Rate-** If defined this is a minimum margin for positions or orders for Futures.
- **Min Spread Margin –** If defined this is a minimum margin for positions or orders for Spreads on Futures.
- **Min Option Margin –** If defined this is a minimum margin for positions or orders on Options on Futures.
- **Overnight Margin Percentage-** If defined this number is used to prorate or multiple the margin for overnight positions on Futures.
- **Overnight Spread Margin Percentage –** If defined this number is used to prorate or multiple the margin for overnight positions on Spreads on Futures.
- **Overnight Option Margin Percentage -** If defined this number is used to prorate or multiple the margin for overnight positions on Options on Futures.
- **Quantity Limits for SMAC-** If set to Enabled then a per product and per account set of quantity limits must be set for the Account. Products for which Quantity Limits are not defined cannot be traded.
- **Restrict Products for SMAC-** If set to Enabled then a list of products can be Enabled or Disabled at the FCM, IB and Account level. Products which are not Enabled cannot be



traded. However, a Product which is disabled at the FCM level can be Enabled at the IB or Account level, and vice versa.

- If Restrict Products for SMAC is enabled for an account, it is now possible to define at the Product level Margin Percentage, Spread Margin Percentage, Option Margin Percentage, Commission, Overnight Margin Percentage, Overnight Option Margin Percentage and Overnight Spread Margin Percentage. These additional settings can be defined at the FCM, IB and Account level. These settings are applied in the IB Dashboard, right click on the account select Edit Account SMAC Products or Edit IB SMAC Products or Edit FCM SMAC Products.

Master Client Account Balance Relationships

Master Client Account Balance Relationships provide a feature whereby accounts can be grouped together in a relationship where a single account shares portions of its cash balance with multiple client or sub accounts. The amount of master cash to share with a client account is based upon a configuration of the client which specifies which percentage of the master account is available. In such a configuration, the master account has a cash balance, the client accounts may have a cash balance, and trading, margin reserved and P&L in the master or client account can reduce the balances available. In addition to configuring the percentage of master cash available, the client account can be configured with a ceiling of master cash to consume. As the master client cash sharing logic increases cash, it only effectively makes sense in risk algorithms which perform margin risk management (i.e. Maximum Available Margin, Margin and Quantity Limits, SMAC). Not relevant to Max Loss or Quantity Limits.

In order to activate this feature, the following columns (in R|Manager -> Manage Accounts) must be configured:

Master/Client Master Balance – For the Master this must be set to Master. For the Client this must be set to Client.

Master/Client Master Account – For the Client this must be set, and the account id set must be an account which has Master/Client Master Balance set to Master (if the Master is not set, or is set to Client, then this Client is not a Client of the designated Master).

Master/Client Balance Percentage – Must be set for the client, must be a double numeric value. Specifies a percentage of the Master balance to be shared with this client. The percentages of all clients can exceed 100 (the clients can be configured to overcommit the master's balance, but once the balance of the master is depleted then the cash is no longer available to the client).

Master/Client Balance Ceiling – May be set for the client, can specify an absolute numeric value which is the maximum amount that this client can borrow from the master.

Master/Client Shared Balance – May be set for the master, can specify an absolute numeric value of the master's cash balance which is shared with clients.



The cash shared with the client from the master increases available margin in addition to the existing cash balance of a client. A client with a positive or negative “native” balance can thus borrow margin from the master on the fly. Margin consumed by the client is taken at the time of order entry and restored when the order is canceled or the position is closed.



Appendix D – Clearing Firm Relationships

An FCM (the trading FCM) may elect to have another FCM (the clearing FCM) clear trades for certain of its accounts executed at specific exchanges. To configure such an arrangement through R | Trader each FCM must so notify Rithmic Operations in writing (e-mail is sufficient) identifying the exchanges (and the particular exchange connections, if necessary) permitted in the arrangement. Upon receipt of such notification, Rithmic Operations will make appropriate configuration changes to enable and support such a clearing-trading relationship. The clearing FCM will be able to set quantity limits on orders and positions of the trading FCM at the exchanges identified in the notices. The trading FCM will be able to assign (and de-assign) the accounts whose trades are to be cleared by the clearing FCM. Unless the trading FCM assigns accounts to be cleared by the clearing FCM and trades execute on those accounts, the clearing FCM will not have any trades to clear.

Examples of Clearing Firm Relationship in action

Firm A and Firm B have a clearing relationship. Firm A clears CME, NYMEX and NYBOT, but does not clear MGEX or ICE. Instead Firm A uses Firm B to clear MGEX and ICE. Firm A has previously supplied exchange credentials to Rithmic Operations for CME, NYMEX and NYBOT, but not MGEX or ICE.

Firm A notifies Rithmic Operations that it will use Firm B to clear MGEX and ICE.

Firm B notifies Rithmic Operations that it permits Firm A to trade MGEX and ICE using credentials supplied by Firm B. Firm B supplies the required credentials to Rithmic Operations. Rithmic Operations installs the credentials and makes appropriate configuration changes to reflect this clearing relationship on trades sent to MGEX and ICE.

Firm B sets risk limits for Firm A in the R|Trader FCM Dashboard under the section labeled "FCMs I Clear". Risk Management can also be monitored with this screen.

Firm A can see which firms it can use to clear in the R | Trader FCM Dashboard under the section labeled "Clearing Firms I Use". Firm A can monitor which limits are applied to Firm A by Firm B and the level of usage of these limits. **Limits imposed by Firm B upon Firm A only apply to accounts which are configured to route orders via Firm B and only for those exchanges which are configured to route via Firm B.**

Firm A updates its accounts with R | Manager or through file uploads to indicate that for account XYZ orders on MGEX should route via Firm B. Firm A does not specify that account XYZ should route via ICE. If Firm A has no other route established for ICE, then orders placed on account XYZ for the ICE will fail to route.

Orders placed on account XYZ in Firm A for MGEX will be subject to risk limits imposed by Firm A upon account XYZ, and will also be subject to risk limits imposed by Firm B on Firm A.



Orders placed on account XYZ for CME will only be subject to risk limits imposed by Firm A upon account XYZ.



Appendix E – Country Codes

Below is a listing of valid Countries to be submitted when adding or modifying a user. The actual name of the Country in the second column should be submitted when adding or modifying a user. The values in the first column will not be accepted by the Rithmic system. Note that when adding a Country of USA or Canada a valid state or province code from Appendix F will be required as well.

ISO	Country
AD	Andorra
AE	United Arab Emirates
AF	Afghanistan
AG	Antigua & Barbuda
AI	Anguilla Isles
AL	Albania
AM	Armenia
AN	Netherlands Antilles
AO	Angola
AQ	Antarctica
AR	Argentina
AS	American Samoa
AT	Austria
AU	Australia
AW	Aruba
AX	Aland Islands
AZ	Azerbaijan
BA	Bosnia and Herzegovina
BB	Barbados
BD	Bangladesh
BE	Belgium
BF	Burkina Faso
BG	Bulgaria
BH	Bahrain
BI	Burundi
BJ	Benin
BL	Saint Barthelemy
BM	Bermuda
BN	Brunei



BO	Bolivia
BR	Brazil
BS	Bahamas
BT	Bhutan
BV	Bouvet Island
BW	Botswana
BY	Belarus
BZ	Belize
CA	Canada
CC	Cocos Islands
CD	Republic of the Congo
CF	Central African Republic
CG	Congo
CH	Switzerland
CI	Cote D'Ivoire
CK	Cook Island
CL	Chile
CM	Cameroon
CN	China
CO	Colombia
CR	Costa Rica
CS	Channel Islands
CU	Cuba
CV	Cape Verde
CX	Christmas Island
CY	Cyprus
CZ	Czech Republic
DE	Germany
DJ	Djibouti
DK	Denmark
DM	Dominica Islands
DO	Dominican Republic
DZ	Algeria
EC	Ecuador
EE	Estonia
EG	Egypt
EH	Western Sahara
ER	Eritrea
ES	Spain



ET	Ethiopia
FI	Finland
FJ	Fiji
FK	Falkland Islands
FM	Federated States of Micronesia
FO	Faroe Islands
FR	France
GA	Gabon
GB	United Kingdom
GD	Grenada
GE	Georgia
GF	French Guiana
GG	Guernsey
GH	Ghana
GI	Gibraltar
GL	Greenland
GM	Gambia
GN	Guinea
GP	Guadeloupe Islands
GQ	Equatorial Guinea
GR	Greece
GS	South Georgia
GT	Guatemala
GU	Guam
GW	Guinea-Bissau
GY	Guyana
HK	Hong Kong
HM	Keard Island
HN	Honduras
HR	Croatia
HT	Haiti
HU	Hungary
ID	Indonesia
IE	Ireland
IL	Israel
IM	Isle of Man
IN	India
IO	British Indian Ocean Territory
IQ	Iraq



IR	Iran
IS	Iceland
IT	Italy
JE	Jersey
JM	Jamaica
JO	Jordan
JP	Japan
KE	Kenya
KG	Kyrgyzstan
KH	Cambodia
KI	Kiribati
KM	Comoros
KN	Saint Kitts and Nevis
KP	North Korea
KR	South Korea
KW	Kuwait
KY	Cayman Islands
KZ	Kazakhstan
LA	Lao
LB	Lebanon
LC	St. Lucia Island
LI	Liechtenstein
LK	Sri Lanka
LR	Liberia
LS	Lesotho
LT	Lithuania
LU	Luxembourg
LV	Latvia
LY	Libya
MA	Morocco
MC	Monaco
MD	Republic of Moldova
ME	Montenegro
MF	Saint Martin
MG	Madagascar
MH	Marshall Islands
MK	Macedonia
ML	Mali
MM	Myanmar



MN	Mongolia
MO	Macau
MP	Northern Mariana Islands
MQ	Martinique Island
MR	Mauritania
MS	Montserrat
MT	Malta
MU	Mauritius
MV	Maldives
MW	Malawi
MX	Mexico
MY	Malaysia
MZ	Mozambique
NA	Namibia
NC	New Caledonia
NE	Niger
NF	Norfolk Island
NG	Nigeria
NI	Nicaragua
NL	Netherlands
NO	Norway
NP	Nepal
NR	Nauru
NU	Niue
NZ	New Zealand
OM	Oman
PA	Panama
PE	Peru
PF	French Polynesia
PG	Papua New Guinea
PH	Philippines
PK	Pakistan
PL	Poland
PM	Saint Pierre and Miquelon
PN	Pitcairn
PR	Puerto Rico
PS	Occupied Palestinian Territory
PT	Portugal
PW	Palau



PY	Paraguay
QA	Qatar
RE	Reunion
RO	Romania
RS	Serbia
RU	Russia
RW	Rwanda
SA	Saudi Arabia
SB	Solomon Islands
SC	Seychelles
SD	Sudan
SE	Sweden
SG	Singapore
SH	Saint Helena
SI	Slovenia
SJ	Svalbard and Jan Mayen
SK	Slovakia
SL	Sierra Leone
SM	San Marino
SN	Senegal
SO	Somalia
SR	Suriname
ST	Sao Tome and Principe
SV	El Salvador
SY	Syria
SZ	Swaziland
TC	Turks & Caicos Isld
TD	Chad
TF	French Southern Territories
TG	Togo
TH	Thailand
TJ	Tajikistan
TK	Tokelau
TL	Timor-Leste
TM	Turkmenistan
TN	Tunisia
TO	Tonga
TR	Turkey
TT	Trinidad and Tobago



TV	Tuvalu
TW	Taiwan
TZ	Tanzania
UA	Ukraine
UG	Uganda
UM	US Minor Outlying Islands
US	USA
UY	Uruguay
UZ	Uzbekistan
VA	Holy See (Vacation City State)
VC	St. Vincent Island
VE	Venezuela
VG	British Virgin Islands
VI	US Virgin Islands
VN	Vietnam
VU	Vanuatu
WF	Wallis and Futuna
WS	Samoa
YE	Yemen
YT	Mayotte
ZA	South Africa
ZM	Zambia
ZW	Zimbabwe



Appendix F – State and Province Codes

Below is a listing of valid State or Provinces to be submitted when adding or modifying a user. The actual name of the State in the third column should be submitted when adding or modifying a user. The values in the second column will not be accepted by the Rithmic system.

ISO Country	ISO State or Province	State or Province
CA	AB	Alberta
CA	BC	British Columbia
CA	MB	Manitoba
CA	NB	New Brunswick
CA	NF	Newfoundland
CA	NS	Nova Scotia
CA	NU	Nunavut
CA	NW	Northwest Territories
CA	ON	Ontario
CA	PE	Prince Edward Island
CA	QB	Quebec
CA	SK	Saskatchewan
CA	YK	Yukon
US	AK	Alaska
US	AL	Alabama
US	AR	Arkansas
US	AZ	Arizona
US	CA	California
US	CO	Colorado
US	CT	Connecticut
US	DC	Washington DC
US	DE	Delaware
US	FL	Florida
US	GA	Georgia
US	HI	Hawaii
US	IA	Iowa
US	ID	Idaho
US	IL	Illinois
US	IN	Indiana
US	KS	Kansas
US	KY	Kentucky



US	LA	Louisiana
US	MA	Massachusetts
US	MD	Maryland
US	ME	Maine
US	MI	Michigan
US	MN	Minnesota
US	MO	Missouri
US	MS	Mississippi
US	MT	Montana
US	NC	North Carolina
US	ND	North Dakota
US	NE	Nebraska
US	NH	New Hampshire
US	NJ	New Jersey
US	NM	New Mexico
US	NV	Nevada
US	NY	New York
US	OH	Ohio
US	OK	Oklahoma
US	OR	Oregon
US	PA	Pennsylvania
US	RI	Rhode Island
US	SC	South Carolina
US	SD	South Dakota
US	TN	Tennessee
US	TX	Texas
US	UT	Utah
US	VA	Virginia
US	VT	Vermont
US	WA	Washington
US	WI	Wisconsin
US	WV	West Virginia
US	WY	Wyoming



Appendix G – Demo Users

From time to time Rithmic or our reseller partners may issue user ids to prospective customers who wish to evaluate the Rithmic system. A Demo user id is a user id which is configured with the Demo User field set to Enabled, prior to the user id's first login. A Demo period is restricted to a period no greater than 30 days from the date and time of first login. After that date and time the user id's status will automatically become set to Disabled and the user id will no longer be able to login to the system or to place orders in the system. Once a user id has logged into the system its Demo User field cannot be changed to Enabled retroactively.

When a Demo user id is created, either the Login Expiration field or the Life Span field must be set. If the Life Span field is set it must be set to a value of 30 days or less. If the Login Expiration field is set it must be set to a date that is not greater than 30 days after the present date and time. When a user id logs in, if the Login Expiration is not set but the Life Span field is set, then, the Login Expiration will be set to a date and time equal to the First Login date and time plus the Life Span value.

Once a Demo has elapsed, a user id can be converted into a non Demo User, but first the Demo User field must be set to Disabled (this will populate the Trial Completion field with the date and time of conversion). Once the Demo User field is set to Disabled, then the Login Expiration can be cleared or set to a new value and the user id can be re-enabled for login.



Appendix H – Post Trade Risk Management (Auto Liquidate)

If Auto Liquidate is set to enabled the auto liquidator will make one attempt to cancel all orders and exit all positions for an account if the threshold criteria are met. The threshold criteria are defined in the columns "Auto Liquidate Criteria" and "Auto Liquidate Threshold". Once the auto liquidate threshold attempt is made the account is placed into Admin Only Mode and only administrators will be able to place or cancel orders for an account until the account is placed back into active mode. However if Disable on Auto Liquidate is set to Disabled then the account is NOT set to Admin Only Mode.

Auto Liquidate criteria are as follows:

- Minimum Account Balance – If the account balance falls below the value in Auto Liquidate Criteria, then the account is liquidated. Note that editing the cash on hand can cause the account value to fall to a level where Auto Liquidate is triggered.
- Percentage of Cash on Hand Lost- If the value of loss for the account as a percentage of the Cash on Hand is greater than the value in Auto Liquidate Criteria, then the account is liquidated. Note that editing the cash on hand can cause the account value to fall to a level where Auto Liquidate is triggered.
- Loss Limit – If the value of loss is greater than the value in Auto Liquidate Criteria, then the account is liquidated.
- Trailing Minimum Account Balance - Trailing Minimum Account Balance is Account Balance - Liquidate Threshold. If the account balance increases, Trailing Minimum Account Balance increases proportionally. If the account balance falls below the trailing minimum account balance, the account is liquidated.
- Limited Trailing Minimum Account Balance- For "Limited Trailing Minimum Account Balance" criteria, the Trailing Minimum Account Balance does not increase more the Max Min Account Balance specified in the field Auto Liquidate Max Min Account Balance.

