FIXML TRADE API

Allocate/Claim Match Model Overview with Message Samples

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Contents

1 Introduction

This document contains the workflows and message flows for the FIXML Allocate/Claim Match Model TRADE API. This Match Model allows firms and other authorized users to enter their side of the trade, which is then allocated to the opposing party for them to claim. Once the trade is claimed, it is considered a matched trade for both parties.

Additional information on FIXML can be found on the FIX Protocol site at:
http://fixprotocol.org/documents/4487/FIX-5.0_SP2_VOL-5.pdf

1.1 Prerequisites

This document assumes that users have a basic understanding of XML and some familiarity with trade reporting models.

Refer to the FIXML Schema at http://www.fixprotocol.org to gain an introduction to or an enhanced understanding of FIXML functionality.

1.2 CME Clearing Contact Information

For more information please contact:
ccs@cmegroup.com or (312) 207-2525

2 Allocate/Claim Message Flow and Key Messaging Fields

This section details the Allocate/Claim Trade workflows and message flows, and specific messaging considerations for implementation.

For the purposes of this document, the term Executing Firm (EF) will represent the firm that enters the trade. The Claiming Firm (CF) will represent the firm that Accepts/Claims the trade. The terms “Accept” and “Claim” are used synonymously in this document.

The following workflows are available with the Allocate/Claim Trade API after the Executing Firm submits a trade:

- Claiming Firm Accepts the Trade
- Executing Firm Updates Pre-Claimed Trade
- Executing Firm Cancels Pre-Claimed Trade
- Claiming Firm Rejects Allocated Trade
- Claiming Firm Updates Pre-Claimed Trade
- Claiming Firm Updates Claimed Trade
- CME Clearing Rejects a Trade Message from Executing Firm

The Executing Firm is also able to submit a trade with an indicator to auto-accept the Claiming side of the trade, when the Trading Member Firms (TMF’s) on both sides of the transfer are under the same Clearing Member Firm (CMF).

- Executing Firm Submits Trade with Indicator to Auto-Accept Claiming Firm’s Side

Firms can use a UI-only feature, “Transfer”, which creates a new offsetting transfer based on the details of an existing trade. The firm that uses the feature becomes the Executing Firm in this Match Model.

- Transfer Created Using “Transfer” Button via UI

Firms can enter Fungible Offset Trades for certain futures products via UI.

- Transfer Created Using Fungible Entry Screen via UI

Key Attributes Used in Allocate and Claim Match Model

The following table describes some of the key FIXML attributes used in allocate and claim messaging.

FIXML Attribute	Description
Trade Report TransType (TransTyp)	Indicates the action being taken on a trade. Some of the typical actions are add or submit a new trade, replace an existing trade, or cancel a trade. This is a required field.
ReportType (RptTyp)	Indicates the purpose of the trade within the workflow and determines the action for the receiver of the trade. This is a required field.
Match Status (MtchStat)	Represents the matched status of the trade.
Trade Handling Instruction (TrdHandlInst)	Indicates the type of submission model being used to handle the trade for the purpose of match. Provides the context of the trade report and informs the receiver of the proper response to take. This is conditionally required based on the trade flow

Abbreviations Used in Tables

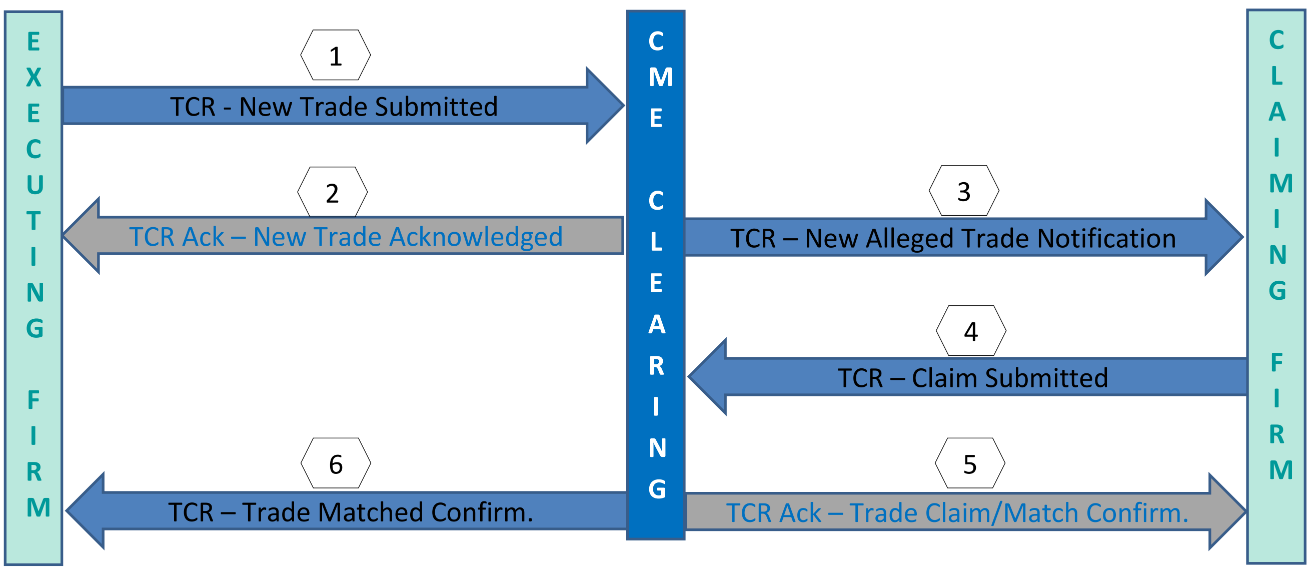
TCR – Trade Capture Report Message
TCR Ack – Trade Capture Report Acknowledgement Message
EF – Executing Firm
CF – Claiming Firm
CME – CME Clearing

2.1 *Claiming Firm Accepts the Trade*

2.1.1 Message Flow

In this scenario the Executing Firm submits a trade, and the Claiming Firm claims the trade.

1. The Executing Firm submits a new trade to CME Clearing via Trade Capture Report Message.
2. CME Clearing acknowledges the new trade to the Executing Firm via Trade Capture Report Acknowledgement Message.
3. CME Clearing notifies the Claiming Firm of an alleged trade via Trade Capture Report Message.
4. The Claiming Firm claims the alleged trade via Trade Capture Report Message to CME Clearing.
5. CME Clearing acknowledges the claim and match confirmation to the Claiming Firm via Trade Capture Report Acknowledgement Message.
6. CME Clearing notifies the Executing Firm of match confirmation via Trade Capture Report Message.



2.1.2 Message Flow Table – Key Fields

MessageFunction	Msg Type	TransTyp	RptTyp	MtchStat	TrdHandlInst	Source From - To
New Trade Submitted	TCR	0–New	0–Submit	Not used	Not used	EF – CME
New Trade Acknowledgement	TCR Ack	0–New	0–Submit	1–Unmatched	3–One party report for pass-through	CME – EF
New Allege Trade Notification	TCR	0–New	1–Alleged	1–Unmatched	3–One party report for pass-through	CME - CF
Claim Submitted	TCR	2–Replace	2–Accept	Not used	Not used	CF – CME
Claim Trade Acknowledgement / Cleared Trade Confirm	TCR Ack	2–Replace	2–Accept	0–Matched	3–One party report for pass-through	CME - CF
Cleared Trade Confirm	TCR	2–Replace	0–Submit	0–Matched	3–One party report for pass-through	CME - EF

2.2 Executing Firm Updates Pre-Claimed Trade

2.2.1 Message Flow

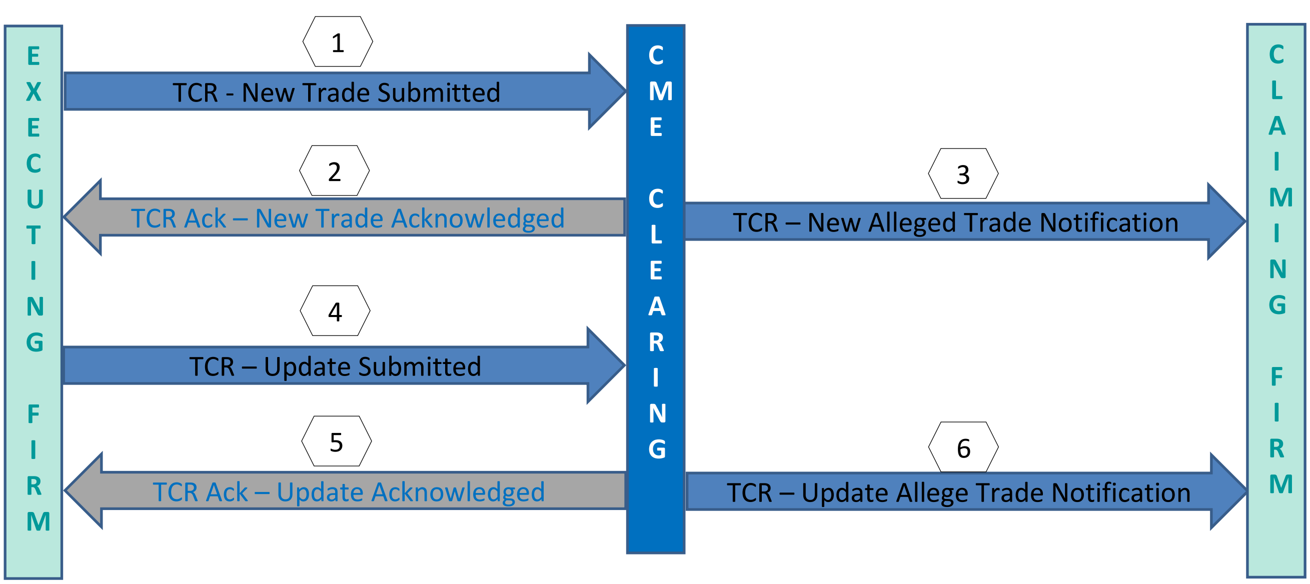
In this scenario, the Executing Firm updates the trade before it is claimed by the Claiming Firm.

1. The Executing Firm submits a new trade to CME Clearing via Trade Capture Report Message.
2. CME Clearing acknowledges the new trade to the Executing Firm via Trade Capture Report Acknowledgement Message.
3. CME Clearing notifies the Claiming Firm of an alleged trade via Trade Capture Report Message.

The Executing Firm requires updates to a pre-claimed trade.

4. The Executing Firm updates the trade via Trade Capture Report Message to CME Clearing.
5. CME Clearing acknowledges the update to the Executing Firm via Trade Capture Report Acknowledgement Message.
6. CME Clearing notifies the Claiming Firm of an update to the alleged trade via Trade Capture Report Message.

NOTES:
*At this point, the Claiming Firm may accept or reject the trade.
*Only updates that affect Match Criteria will generate an update message to the Claiming Firm. Examples of updates that will not generate update message to Claiming Firm are Executing Account, CTI, and Origin.
*The Executing Firm can also update their trade after it is matched. Once a trade is in matched status, only Account, CTI, Origin and Transfer Reason Code can be updated until the end of the Clearing Day. And no update message will be sent to the Claiming Firm for these updates.
*If the Executing Firm updates the Claiming Firm on the trade, the original Claiming Firm will receive a Cancel message (as outlined in example 2.3) and the new Claiming firm will receive a new Allege Trade message.



2.2.2 Message Flow Table – Key Fields

MessageFunction	Msg Type	TransTyp	RptTyp	MtchStat	TrdHandlInst	Source From - To
New Trade Submitted	TCR	0–New	0–Submit	Not used	Not used	EF – CME
New Trade Acknowledgement	TCR Ack	0–New	0–Submit	1–Unmatched	3–One party report for pass-through	CME – EF
New Allege Trade Notification	TCR	0–New	1–Alleged	1–Unmatched	3–One party report for pass-through	CME - CF
Update Submitted	TCR	2–Replace	0–Submit	Not used	Not used	EF – CME
Update Acknowledgement	TCR Ack	2–Replace	0–Submit	1–Unmatched	3–One party report for pass-through	CME - EF
Update Allege Trade Notification	TCR	2–Replace	1–Alleged	1–Unmatched	3–One party report for pass-through	CME - CF

2.3 *Executing Firm Cancels Pre-Claimed Trade*

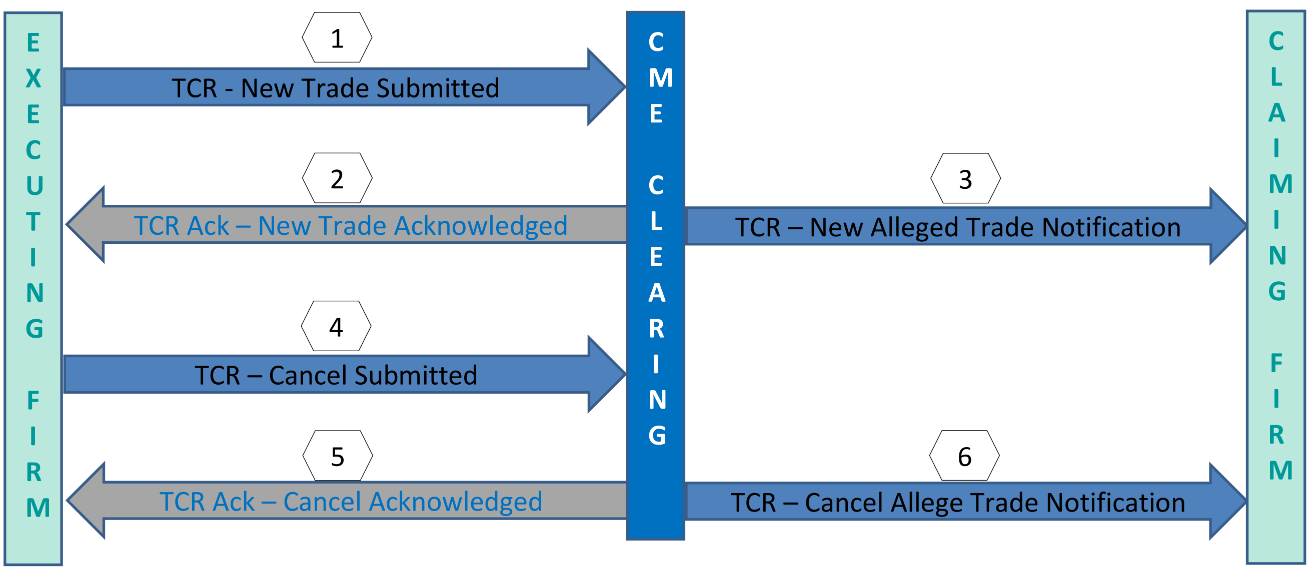
2.3.1 Message Flow

In this scenario, the Executing Firm cancels the trade before it is claimed by the Claiming Firm.

1. The Executing Firm submits a new trade to CME Clearing via Trade Capture Report Message.
2. CME Clearing acknowledges the new trade to the Executing Firm via Trade Capture Report Acknowledgement Message.
3. CME Clearing notifies the Claiming Firm of an alleged trade via Trade Capture Report Message.

The Executing Firm requires to cancel a pre-claimed trade.

4. The Executing Firm cancels the trade via Trade Capture Report Message to CME Clearing.
5. CME Clearing acknowledges the cancel to the Executing Firm via Trade Capture Report Acknowledgement Message.
6. CME Clearing notifies the Claiming Firm of a cancel to the alleged trade via Trade Capture Report Message.



2.3.2 Message Flow Table – Key Fields

MessageFunction	Msg Type	TransTyp	RptTyp	MtchStat	TrdHandlInst	Source From - To
New Trade Submitted	TCR	0–New	0–Submit	Not used	Not used	EF – CME
New Trade Acknowledgement	TCR Ack	0–New	0–Submit	1–Unmatched	3–One party report for pass-through	CME – EF
New Allege Trade Notification	TCR	0–New	1–Alleged	1–Unmatched	3–One party report for pass-through	CME - CF
Cancel Submitted	TCR	1–Cancel	0–Submit	Not used	Not used	EF – CME
Cancel Acknowledgement	TCR Ack	1–Cancel	0–Submit	1–Unmatched	3–One party report for pass-through	CME - EF
Cancel Allege Trade Notification	TCR	1–Cancel	0–Submit	1–Unmatched	3–One party report for pass-through	CME - CF

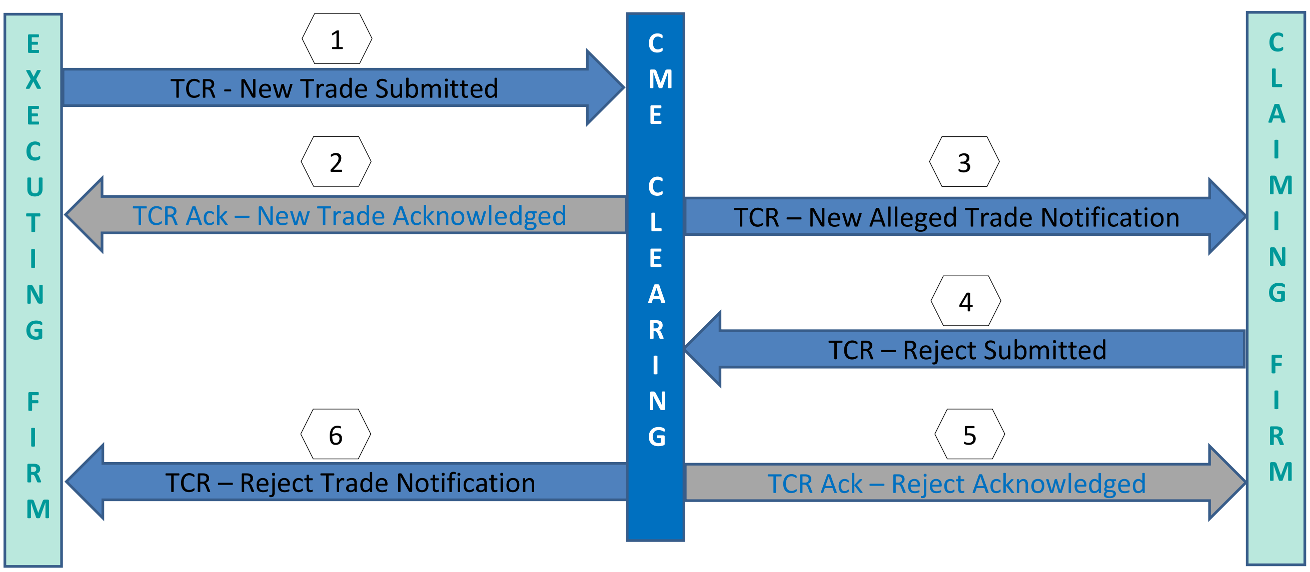
2.4 *Claiming Firm Rejects Allocated Trade*

2.4.1 Message Flow

In this scenario, the Claiming Firm rejects the trade.

1. The Executing Firm submits a new trade to CME Clearing via Trade Capture Report Message.
2. CME Clearing acknowledges the new trade to the Executing Firm via Trade Capture Report Acknowledgement Message.
3. CME Clearing notifies the Claiming Firm of an alleged trade via Trade Capture Report Message.
   The Claiming Firm decides it will not accept the trade.
4. The Claiming Firm rejects the alleged trade via Trade Capture Report Message to CME Clearing.
5. CME Clearing acknowledges the reject to the Claiming Firm via Trade Capture Report Acknowledgement Message.
6. CME Clearing notifies the Executing Firm of the reject via Trade Capture Report Message.

At this point, the Claiming Firm still has the ability to accept the alleged trade in rejected status until the Executing Firm cancels the trade.



2.4.2 Message Flow Table – Key Fields

MessageFunction	Msg Type	TransTyp	RptTyp	MtchStat	TrdHandlInst	Source From - To
New Trade Submitted	TCR	0–New	0–Submit	Not used	Not used	EF – CME
New Trade Acknowledgement	TCR Ack	0–New	0–Submit	1–Unmatched	3–One party report for pass-through	CME – EF
New Allege Trade Notification	TCR	0–New	1–Alleged	1–Unmatched	3–One party report for pass-through	CME - CF
Reject Submitted	TCR	2–Replace	3–Reject	Not used	Not used	CF – CME
Reject Trade Acknowledgement	TCR Ack	2–Replace	3–Reject	1–Unmatched	3–One party report for pass-through	CME - CF
Reject Allege Trade Notification	TCR	2–Replace	3–Reject	1–Unmatched	3–One party report for pass-through	CME - EF

2.5 Claiming Firm Updates Pre-Claimed Trade

2.5.1 Message Flow

The Claiming Firm may update Order Number, Account, Origin, or CTI prior to claiming a trade.

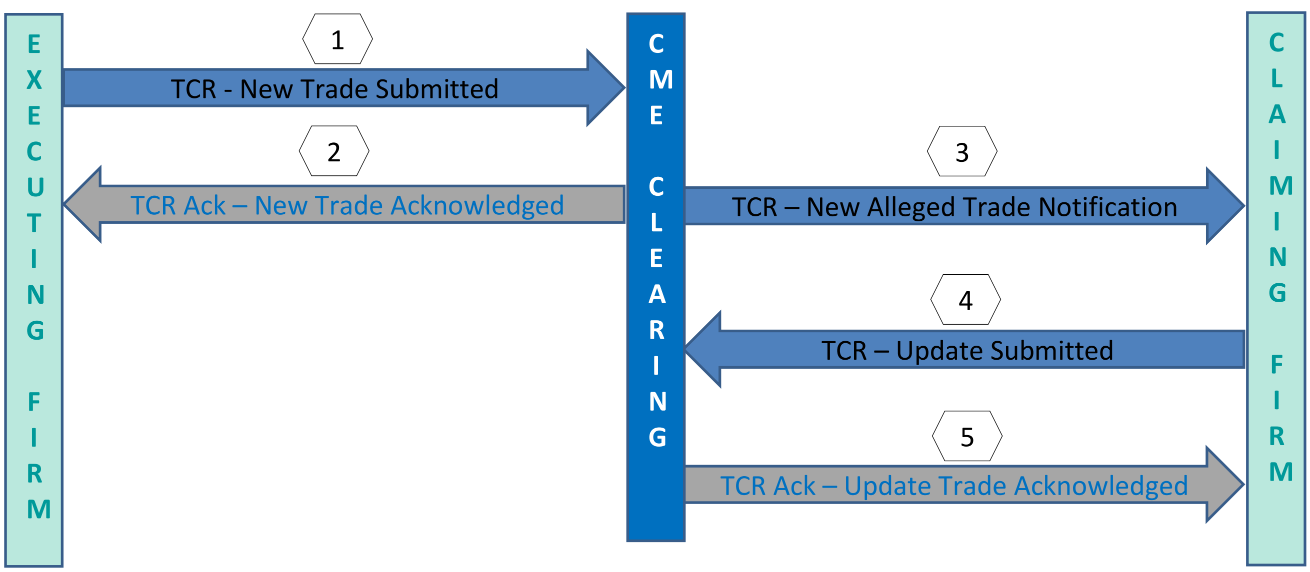
1. The Executing Firm submits a new trade to CME Clearing via Trade Capture Report Message.
2. CME Clearing acknowledges the new trade to the Executing Firm via Trade Capture Report Acknowledgement Message.
3. CME Clearing notifies the Claiming Firm of an alleged trade via Trade Capture Report Message.

The Claiming Firm requires updates to a pre-claimed trade.

4. The Claiming Firm updates the trade via Trade Capture Report Message to CME Clearing.
5. CME Clearing acknowledges the update to the Claiming Firm via Trade Capture Report Acknowledgement Message.

NOTE: The Executing Firm is not notified of the update.

At this point, the Claiming Firm may accept or reject the trade.



2.5.2 Message Flow Table – Key Fields

MessageFunction	Msg Type	TransTyp	RptTyp	MtchStat	TrdHandlInst	Source From - To
New Trade Submitted	TCR	0–New	0–Submit	Not used	Not used	EF – CME
New Trade Acknowledgement	TCR Ack	0–New	0–Submit	1–Unmatched	3–One party report for pass-through	CME – EF
New Allege Trade Notification	TCR	0–New	1–Alleged	1–Unmatched	3–One party report for pass-through	CME - CF
Update Submitted	TCR	2–Replace	0–Submit	Not used	Not used	CF – CME
Update Trade Acknowledgement	TCR Ack	2–Replace	1–Alleged	1–Unmatched	3–One party report for pass-through	CME - CF

2.6 *Claiming Firm Updates Claimed Trade*

2.6.1 Message Flow

The Claiming Firm may update Account, Origin, or CTI after claiming a trade.

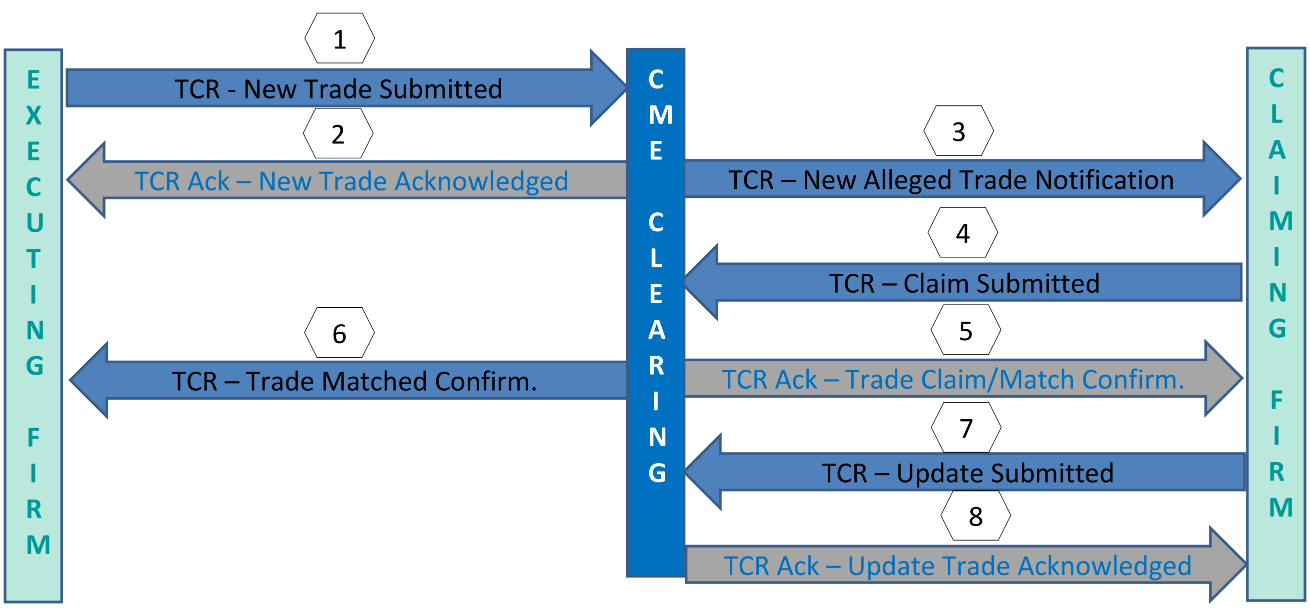
1. The Executing Firm submits a new trade to CME Clearing via Trade Capture Report Message.
2. CME Clearing acknowledges the new trade to the Executing Firm via Trade Capture Report Acknowledgement Message.
3. CME Clearing notifies the Claiming Firm of an alleged trade via Trade Capture Report Message.
4. The Claiming Firm claims the alleged trade via Trade Capture Report Message to CME Clearing.
5. CME Clearing acknowledges the claim and match confirmation to the Claiming Firm via Trade Capture Report Acknowledgement Message.
6. CME Clearing notifies the Executing Firm of match confirmation via Trade Capture Report Message.

The Claiming Firm requires updates to a claimed trade.

7. The Claiming Firm updates the trade via Trade Capture Report Message to CME Clearing.
8. CME Clearing acknowledges the update to the Claiming Firm via Trade Capture Report Acknowledgement Message.

NOTE: The Executing Firm is not notified of the update.

*The Executing Firm may also make the same types of updates to their side of the trade as the Claiming Firm, once the trade is in a matched status, and similarly, the Claiming Firm would not be notified.



2.6.2 Message Flow Table – Key Fields

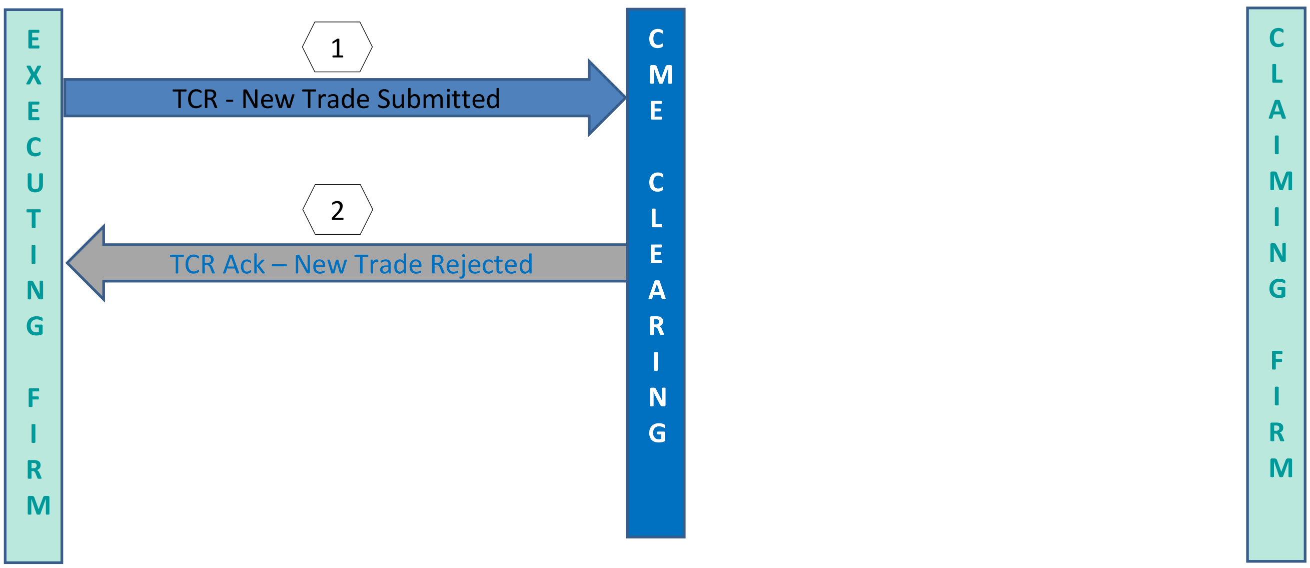
MessageFunction	Msg Type	TransTyp	RptTyp	MtchStat	TrdHandlInst	Source From - To
New Trade Submitted	TCR	0–New	0–Submit	Not used	Not used	EF – CME
New Trade Acknowledgement	TCR Ack	0–New	0–Submit	1–Unmatched	3–One party report for pass-through	CME – EF
New Allege Trade Notification	TCR	0–New	1–Alleged	1–Unmatched	3–One party report for pass-through	CME - CF
Claim Submitted	TCR	2–Replace	2–Accept	Not used	Not used	CF – CME
Claim Trade Acknowledgement / Cleared Trade Confirm	TCR Ack	2–Replace	2–Accept	0–Matched	3–One party report for pass-through	CME - CF
Cleared Trade Confirm	TCR	2–Replace	0–Submit	0–Matched	3–One party report for pass-through	CME - EF
Update Submitted	TCR	2–Replace	0–Submit	Not used	Not used	CF – CME
Update Trade Acknowledgement	TCR Ack	2–Replace	0–Submit	0–Matched	3–One party report for pass-through	CME - CF

2.7 CME Clearing Rejects a Trade Message from Executing Firm

2.7.1 Message Flow

1. The Executing Firm submits a new trade to CME Clearing via Trade Capture Report Message.
2. CME Clearing rejects the trade to the Executing Firm via Trade Capture Report cknowledgement Message.

Note: No messages are sent to the Claiming Firm when CME Clearing rejects the initial trade.



2.7.2 Message Flow Table – Key Fields

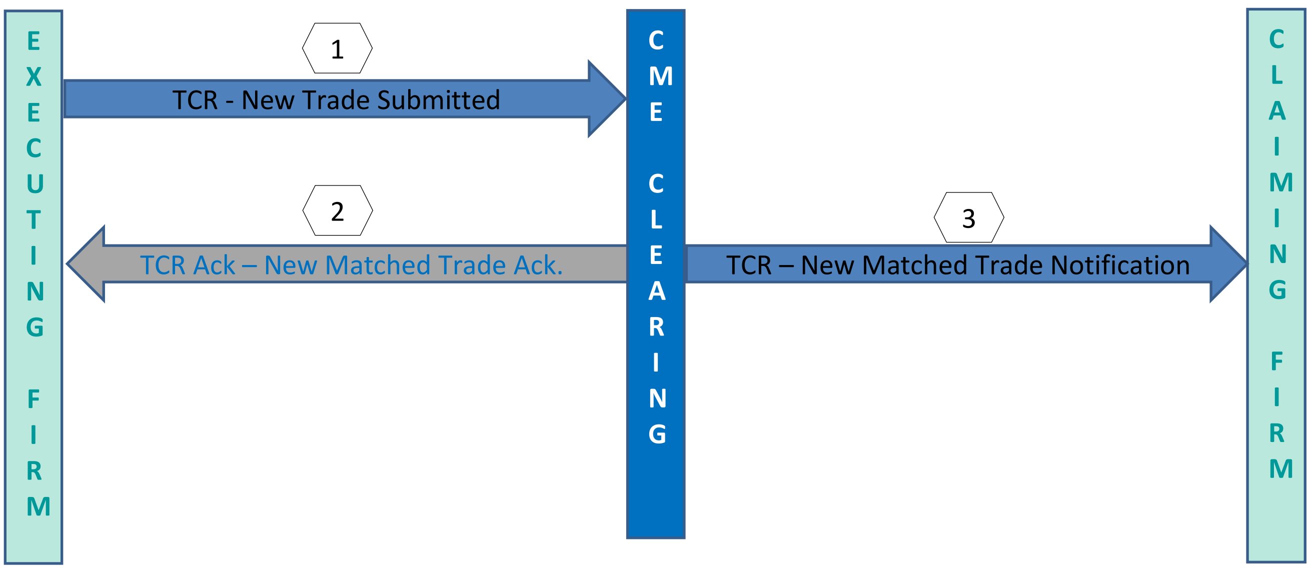
MessageFunction	Msg Type	TransTyp	RptTyp	MtchStat	TrdHandlInst	TrdRptStat	Source From - To
New Trade Submitted	TCR	0–New	0–Submit	Not used	3–One party report for claim	Not used	EF – CME
New Trade Acknowledgement	TCR Ack	0–New	0–Submit	1–Unmatched	3–One party report for claim	1–Rejected	CME – EF

2.8 Executing Firm Submits trade with Indicator to Auto-Accept Claiming Firm's Side

2.8.1 Message Flow

1. The Executing Firm submits a new trade to CME Clearing via Trade Capture Report Message with an indicator to auto-accept the Claiming Firm's side.
2. CME Clearing acknowledges the new matched trade to the Executing Firm via Trade Capture Report Acknowledgement Message.
3. CME Clearing notifies the Claiming Firm of a matched trade via Trade Capture Report Message

Note: Claiming Firm account must also be supplied by Executing Firm in order for auto-accept to work. Claiming Firm CTI and Origin can also be supplied (see message sample below). If Clairming Firm CTI and Origin are not supplied by Executing Firm, values will default to CTI 4 and Customer Origin.



2.8.2 Message Flow Table – Key Fields

MessageFunction	Msg Type	TransTyp	RptTyp	MtchStat	TrdHandlInst	Source From - To
New Trade Submitted	TCR	0–New	0–Submit	Not used	2–One party report for Matching	EF – CME
New Matched Trade Acknowledgement	TCR Ack	0–New	0–Submit	0–Matched	2–One party report for Matching	CME – EF
New Matched Trade Notification	TCR	0–New	0–Submit	0–Matched	2–One party report for Matching	CME – CF

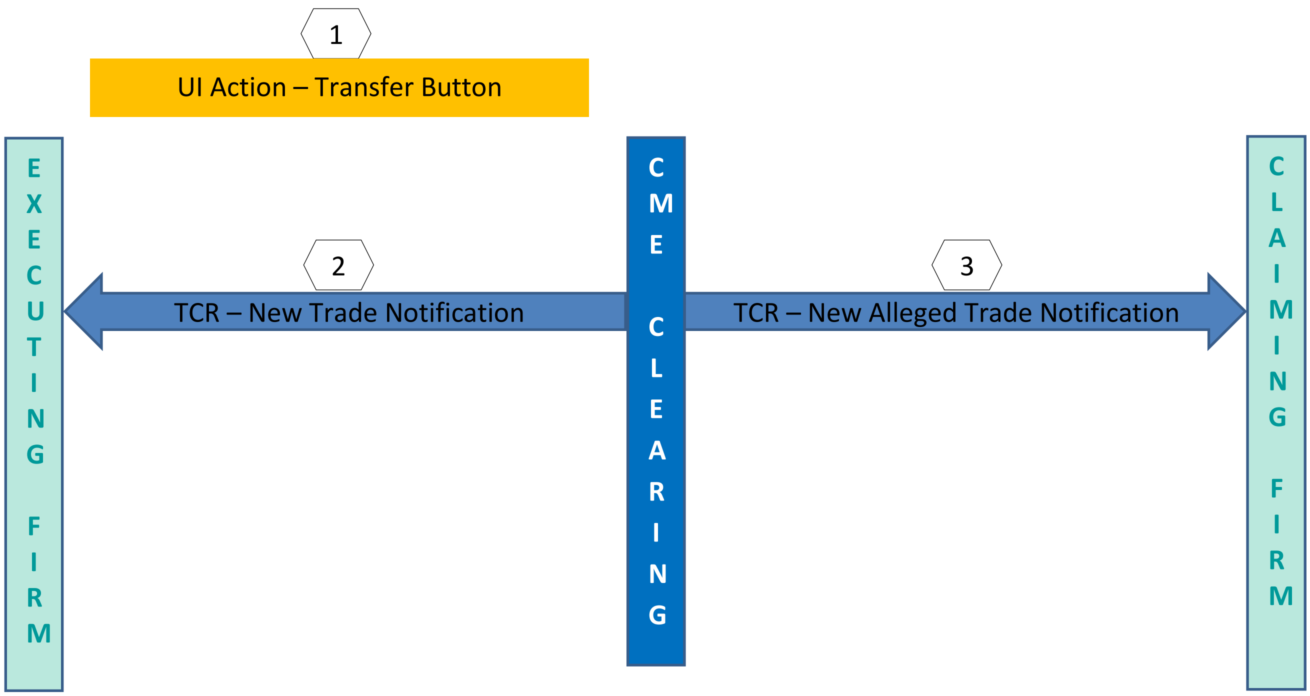
2.9 *Transfer Created Using "Transfer" Button via UI*

2.9.1 Message Flow

In this scenario the Executing Firm uses the UI Transfer button to intitiate a transfer of a cabinet trade.

1. The Executing Firm generates a new trade in CME Clearing via the UI "Transfer" button.
2. CME Clearing notifies the Executing Firm of the new trade via Trade Capture Report Message.
3. CME Clearing notifies the Claiming Firm of an alleged trade via Trade Capture Report Message.

At this point, the Claiming Firm may accept or reject the trade.



2.9.2 Message Flow Table – Key Fields

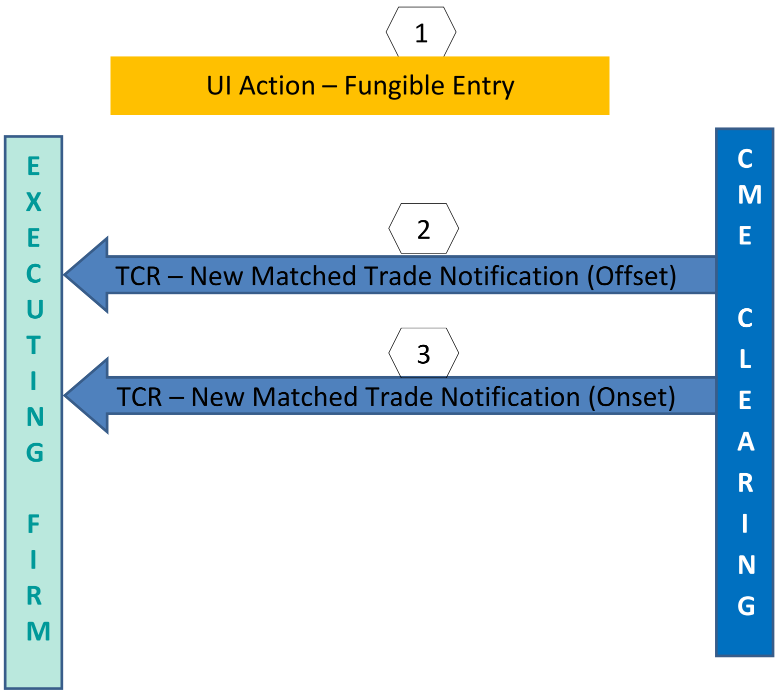
MessageFunction	Msg Type	TransTyp	RptTyp	MtchStat	TrdHandlInst	Source From - To
New Trade Acknowledgement	TCR	0–New	0–Submit	1–Unmatched	3–One party report for pass-through	CME – EF
New Allege Trade Notification	TCR	0–New	1–Alleged	1–Unmatched	3–One party report for pass-through	CME – CF

2.10 Transfer Created Using Fungible Entry Screen via UI

2.10.1 Message Flow

In this scenario the Executing Firm enters a fungible trade in the UI.

1. The Executing Firm enters a fungible trade in the UI.
2. CME Clearing notifies the Executing Firm of the new matched offset trade via Trade Capture Report Message.
3. CME Clearing notifies the Executing Firm of the new matched onset trade via Trade Capture Report Message.



2.10.2 Message Flow Table – Key Fields

MessageFunction	Msg Type	TransTyp	RptTyp	MtchStat	TrdHandlInst	Source From - To
New Matched Trade Notification	TCR	0–New	0–Submit	0–Matched	0–Trade Confirm	CME – EF

3 Message Samples

This section includes message samples for the following trade scenarios:

- [3.1] Claiming Firm Accepts the Trade
  - New Trade Submission - Transfer [CME Option]
  - New Trade Acknowledgement to Executing Firm
  - New Allege Trade Notification to Claiming Firm
  - Claim the Trade from Claiming Firm
  - Claim Acknowledgement/ Cleared Trade Confirmation to Claiming Firm
  - Cleared Trade Confirmation to Executing Firm
- [3.2] Executing Firm Updates Pre-Claimed Trade
  - New Trade Submission - Transfer [NYMEX Option]
  - New Trade Acknowledgement to Executing Firm
  - New Allege Trade Notification to Claiming Firm
  - Update from Executing Firm
  - Update Acknowledgement to Executing Firm
  - Update Trade Notification to Claiming Firm
- [3.3] Executing Firm Cancels Pre-Claimed Trade
  - New Trade Submission - Transfer [NYMEX Option]
  - New Trade Acknowledgement to Executing Firm
  - New Allege Trade Notification to Claiming Firm
  - Cancel from Executing Firm
  - Cancel Acknowledgement to Executing Firm
  - Cancel Trade Notification to Claiming Firm
- [3.4] Claiming Firm Rejects Allocated Trade
  - New Trade Submission - Transfer [CDS]
  - New Trade Acknowledgement to Executing Firm
  - New Allege Trade Notification to Claiming Firm
  - Reject Trade from Claiming Firm
  - Reject Acknowledgement to Claiming Firm
  - Reject Notification to Executing Firm
- [3.5] Claiming Firm Updates Pre-Claimed Trade
  - New Trade Submission - Transfer [COMEX Future]
  - New Trade Acknowledgement to Executing Firm
  - New Allege Trade Notification to Claiming Firm
  - Pre-Claim Update from Claiming Firm
  - Update Acknowledgement to Claiming Firm
- [3.6] Claiming Firm Updates Claimed Trade
  - New Trade Submission - Transfer [CBT Option]
  - New Trade Acknowledgement to Executing Firm
  - New Allege Trade Notification to Claiming Firm
  - Claim the Trade from Claiming Firm
  - Claim Acknowledgement/ Cleared Trade Confirmation to Claiming Firm
  - Cleared Trade Confirmation to Executing Firm
  - Update from Claiming Firm
  - Update Acknowledgement to Claiming Firm
- [3.7] CME Clearing Rejects a Trade Message from Executing Firm
  - New Trade Submission - Transfer [CME Future]
  - Reject message from CME Clearing

- [3.8] Executing Firm Submits Trade with Indicator to Auto-Accept Claiming Firm's Side
  - New Trade Submission - Transfer [CBT Future]
  - New Matched Trade Acknowledgement to Executing Firm
  - New Matched Trade Notification to Claiming Firm
- [3.9] Transfer Created Using "Transfer" Button via UI
  - New Trade Notification to Executing Firm
  - New Allege Trade Notification to Claiming Firm
- [3.10] Transfer Created Using Fungible Entry Screen via UI
  - New Matched Trade Notification to Executing Firm (Offset Trade)
  - New Matched Trade Notification to Executing Firm (Onset Trade)

3.1 Claiming Firm Accepts the Trade

3.1.1 New Trade Submission by Executing Firm – Transfer

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	TransTyp="0"	Action taken on a trade. 0=New
5	RptTyp="0"	Report Type. 0=Submit
6	TrdTyp="3"	Trade Type. 3=Transfer
7	TrdDt="2016-05-02"	Trade Date.
8	LastQty="25"	Trade Quantity.
9	LastPx="0.036">	Trade Price.
10	<Hdr	
11	SID="010"	Sender. (TMF or CME)
12	TID="CME"	Recipient. (TMF or CME)
13	SSub="CME"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
14	<Instrmt	
15	ID="EC"	Product Code.
16	SecTyp="OOF"	Product Type.
17	MMY="201609"	Period Code.
18	PutCall="1"	(Put/Call Indicator for Options.
19	StrkPx="1.125"	Strike Price.
20	Exch="CME"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
21	<Amt	(Optional) Amount Block.
22	Typ="CRES"	(Optional) Amount Type. CRES=Cash Residual
23	Amt="25.50"	(Optional) Cash Residual Amount.
24	Ccy="USD"/>	(Optional) Cash Residual Currency.
25	<RptSide	
26	Side="1"	Trade Side. 1=Buy, 2=Sell
27	ClOrdID="ORDER1"	Client Order ID.
28	CustCpcty="4"	Customer Order Capacity (CTI).
29	OrdTyp="E">	Order Type. Acts as the Transfer Reason Code for Transfers
30	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
31	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
32	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
33	<Pty ID="ACCOUNT1" R="24">	24=Customer Account.
34	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
35	</Pty>	
36	<Pty ID="995" R="17"/>	17=Opposite Firm. (TMF)
37	</RptSide>	
38	</TrdCaptRpt>	
39	</FIXML>	

3.1.2 New Trade Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="1547FB75489LAP0002DFC092555037"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.

9	MtchID="154756A9A44LAP0002D12A"	Trade Match ID.
10	PxTyp="2"	Price Type. 2=Per Unit
11	TrdDt="2016-05-02"	Trade Date.
12	BizDt="2016-05-02"	Cleared Date.
13	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
14	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
15	MsgEvtSrc="CMESys"	Message Event Service.
16	TrdRptStat="0"	Trade Report Status. 0=Accepted
17	TrdID="100001"	Firm Trade ID.
18	TrdID2="154756A9A44LAP0002D12C"	Secondary Trade ID.
19	LastQty="25"	Trade Quantity.
20	LastPx="0.036"	Trade Price.
21	TxnTm="2016-05-02T10:00:00-05:00"	Transaction Time.
22	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
23	OrigTrdDt="2016-05-02"	Original Trade Date.
24	VenueTyp="X"	Venue of Execution. X=Ex-Pit
25	VenuTyp="X"	Venue of Execution. X=Ex-Pit
26	LastUpdateTm="2016-05-02T10:00:00.804-0500">	Last Upadate Time
27	<Hdr	
28	Snt="2016-05-02T10:00:00-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="010"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="CME"/>	Recipient Firm Exchange.
33	<Instrmt	
34	Sym="6EU6 C1125"	Product Symbol.
35	ID="EC"	Product Code.
36	CFI="OCAXPS"	CFI code for the instrument.
37	SecTyp="OOF"	Product Type.
38	Src="H"	Security ID Source. H=Clearing House
39	MMY="20160900"	Period Code.
40	MatDt="2016-09-09"	Expiration Date.
41	StrkPx="1.125"	Strike Price.
42	Mult="125000"	Price Multiplier.
43	Exch="CME"	Product Exchange.
44	PxQteCcy="USD"	Price Quote Currency.
45	PutCall="1"/>	Put/Call Indicator.
46	<Undly	
47	MMY="201609"/>	Underlying Period Code.
48	<Amt	Amount Block.
49	Typ="CRES"	Amount Type. CRES=Cash Residual
50	Amt="25.50"	Cash Residual Amount.
51	Ccy="USD"/>	Cash Residual Currency.
52	<Amt	
53	Typ="PREM"	Amount Type. PREM=Option Premium
54	Amt="-112500.00"	Option Premium Amount.
55	Ccy="USD"/>	Option Premium Currency.
56	<RptSide	
57	Side="1"	Trade Side. 1=Buy, 2=Sell
58	ClOrdID="ORDER1"	Client Order ID.
59	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
60	InptDev="API"	Input Device. API=Application Programming Interface.
61	CustCpcty="4"	Customer Order Capacity (CTI).
62	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
63	SesSub="X">	Session Sub ID. X=Ex-pit
64	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
65	<Pty ID="010" R="4"/>	4=Clearing Firm.

66	<Pty ID="CME" R="22"/>	22=Exchange.
67	<Pty ID="010" R="1"/>	1=Executing Firm.
68	<Pty ID="ACCOUNT1" R="24">	24=Customer Account.
69	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
70	</Pty>	
71	<Pty ID="995" R="17"/>	17=Opposite Firm.
72	<Pty ID="010" R="38">	38=Position Account
73	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
74	</Pty>	
75	<Pty ID="API" R="200"/>	200=Last Modify User
76	<RegTrdID ID="FECF154756A9A44LAP0002D12C"	Regulatory Trade ID (UTI/USI).
77	Src="1010000023"	USI Namespace.
78	Typ="0"	
79	Evnt="2"/>	
80	<TrdRegTS TS="2016-05-02T10:00-05:00"	Time Stamp.
81	Typ="1"/>	1-Execution Time.
82	</RptSide>	
83	</TrdCaptRptAck>	
84	</FIXML>	

3.1.3 New Allege Trade Notification to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="1547FB75489LAP0002DFE092555041"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="1"	Report Type. 1=Allege
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="154756A9A44LAP0002D12A"	Trade Match ID.
10	PxTyp="2"	Price Type. 2=Per Unit
11	TrdDt="2016-05-02"	Trade Date.
12	BizDt="2016-05-02"	Cleared Date.
13	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
14	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
15	MsgEvtSrc="CMESys"	Message Event Service.
16	TrdRptStat="0"	Trade Report Status. 0=Accepted
17	TrdID="100101"	Firm Trade ID.
18	TrdID2="154756A9A44LAP0002D12E"	Secondary Trade ID.
19	LastQty="25"	Trade Quantity.
20	LastPx="0.036"	Trade Price.
21	TxnTm="2016-05-02T10:00:00-05:00"	Transaction Time.
22	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
23	OrigTrdDt="2016-05-02"	Original Trade Date.
24	VenueTyp="X"	Venue of Execution. X=Ex-Pit
25	VenuTyp="X"	Venue of Execution. X=Ex-Pit
26	LastUpdateTm="2016-05-02T10:00:00.804-0500">	Last Upadate Time.
27	<Hdr	
28	Snt="2016-05-02T10:00:00-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="995"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="CME"/>	Recipient Firm Exchange.
33	<Instrmt	

34	Sym="6EU6 C1125"	Product Symbol.
35	ID="EC"	Product Code.
36	CFI="OCAXPS"	CFI code for the instrument.
37	SecTyp="OOF"	Product Type.
38	Src="H"	Security ID Source. H=Clearing House
39	MMY="20160900"	Period Code.
40	MatDt="2016-09-09"	Expiration Date.
41	StrkPx="1.125"	Strike Price.
42	Mult="125000"	Price Multiplier.
43	Exch="CME"	Product Exchange.
44	PxQteCcy="USD"	Price Quote Currency.
45	PutCall="1"/>	Put/Call Indicator.
46	<Undly	
47	MMY="201609"/>	Underlying Period Code.
48	<Amt	Amount Block.
49	Typ="CRES"	Amount Type. CRES=Cash Residual
50	Amt="-25.50"	Cash Residual Amount.
51	Ccy="USD"/>	Cash Residual Currency.
52	<Amt	
53	Typ="PREM"	Amount Type. PREM=Option Premium
54	Amt="112500.00"	Option Premium Amount.
55	Ccy="USD"/>	Option Premium Currency.
56	<RptSide	
57	Side="2"	Trade Side. 1=Buy, 2=Sell
58	ClOrdID="ORDER1"	Client Order ID.
59	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
60	InptDev="API"	Input Device. API=Application Programming Interface.
61	CustCpcty="4"	Customer Order Capacity (CTI).
62	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
63	SesSub="X">	Session Sub ID. X=Ex-pit
64	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
65	<Pty ID="995" R="4"/>	4=Clearing Firm.
66	<Pty ID="CME" R="22"/>	22=Exchange.
67	<Pty ID="995" R="1"/>	1=Executing Firm.
68	<Pty ID="" R="24">	24=Customer Account.
69	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
70	</Pty>	
71	<Pty ID="010" R="17"/>	17=Opposite Firm.
72	<Pty ID="995" R="38">	38=Position Account
73	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
74	</Pty>	
75	<RegTrdID ID="FECF154756A9A44LAP0002D12E"	Regulatory Trade ID (UTI/USI).
76	Src="1010000023"	USI Namespace.
77	Typ="0"	
78	Evnt="2"/>	
79	<TrdRegTS TS="2016-05-02T10:00-05:00"	Time Stamp.
80	Typ="1"/>	1-Execution Time.
81	</RptSide>	
82	</TrdCaptRpt>	
83	</FIXML>	

3.1.4 Claim from Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	

3	<TrdCaptRpt	
4	TrdID="100101"	Firm Trade ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace
6	RptTyp="2"	Report Type. 2=Accept
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrdDt="2016-05-02"	Trade Date.
9	LastQty="25"	Trade Quantity. (Updated)
10	LastPx="0.036">	Trade Price.
11	<Hdr	
12	SID="995"	Sender. (TMF or CME)
13	TID="CME"	Recipient. (TMF or CME)
14	SSub="CME"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
15	<Instrmt	
16	ID="EC"	Product Code.
17	SecTyp="OOF"	Product Type.
18	MMY="201609"	Period Code.
19	PutCall="1"	(Put/Call Indicator for Options.
20	StrkPx="1.125"	Strike Price.
21	Exch="CME"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
22	<RptSide	
23	Side="2"	Trade Side. 1=Buy, 2=Sell
24	ClOrdID="ORDER1"	Client Order ID.
25	CustCpcty="4"	Customer Order Capacity (CTI).
26	OrdTyp="E">	Order Type. Acts as the Transfer Reason Code for Transfers
27	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
28	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
29	<Pty ID="995" R="1"/>	1=Executing Firm. (TMF)
30	<Pty ID="ACCEPT1" R="24">	24=Customer Account.
31	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account.
32	</Pty>	
33	<Pty ID="010" R="17"/>	17=Opposite Firm. (TMF)
34	</RptSide>	
35	</TrdCaptRpt>	
36	</FIXML>	

3.1.5 Claim Acknowledgement/Match Notification to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="1547FB75489LAP0002DFE092755635"	Message ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace
6	RptTyp="2"	Report Type. 2=Accept
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="154756A9A44LAP0002D12A"	Trade Match ID.
10	PxTyp="2"	Price Type. 2=Per Unit
11	TrdDt="2016-05-02"	Trade Date.
12	BizDt="2016-05-02"	Cleared Date.
13	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
14	MtchStat="0"	Match Status. 0=Matched, 1=Unmatched
15	MsgEvtSrc="CMESys"	Message Event Service.
16	TrdRptStat="0"	Trade Report Status. 0=Accepted
17	TrdID="100101"	Firm Trade ID.
18	TrdID2="154756A9A44LAP0002D12E"	Secondary Trade ID.

19	LastQty="25"	Trade Quantity.
20	LastPx="0.036"	Trade Price.
21	TxnTm="2016-05-02T10:05:00-05:00"	Transaction Time.
22	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
23	OrigTrdDt="2016-05-02"	Original Trade Date.
24	VenueTyp="X"	Venue of Execution. X=Ex-Pit
25	VenuTyp="X"	Venue of Execution. X=Ex-Pit
26	LastUpdateTm="2016-05-02T10:05:00.804-0500">	Last Upadate Time.
27	<Hdr	
28	Snt="2016-05-02T10:05:00-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="995"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="CME"/>	Recipient Firm Exchange.
33	<Instrmt	
34	Sym="6EU6 C1125"	Product Symbol.
35	ID="EC"	Product Code.
36	CFI="OCAXPS"	CFI code for the instrument.
37	SecTyp="OOF"	Product Type.
38	Src="H"	Security ID Source. H=Clearing House
39	MMY="20160900"	Period Code.
40	MatDt="2016-09-09"	Expiration Date.
41	StrkPx="1.125"	Strike Price.
42	Mult="125000"	Price Multiplier.
43	Exch="CME"	Product Exchange.
44	PxQteCcy="USD"	Price Quote Currency.
45	PutCall="1"/>	Put/Call Indicator.
46	<Undly	
47	MMY="201609"/>	Underlying Period Code.
48	<Amt	Amount Block.
49	Typ="CRES"	Amount Type. CRES=Cash Residual
50	Amt="-25.50"	Cash Residual Amount.
51	Ccy="USD"/>	Cash Residual Currency.
52	<Amt	
53	Typ="PREM"	Amount Type. PREM=Option Premium
54	Amt="112500.00"	Option Premium Amount.
55	Ccy="USD"/>	Option Premium Currency.
56	<RptSide	
57	Side="2"	Trade Side. 1=Buy, 2=Sell
58	ClOrdID="ORDER1"	Client Order ID.
59	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
60	InptDev="API"	Input Device. API=Application Programming Interface.
61	CustCpcty="4"	Customer Order Capacity (CTI).
62	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
63	SesSub="X">	Session Sub ID. X=Ex-pit
64	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
65	<Pty ID="995" R="4"/>	4=Clearing Firm.
66	<Pty ID="CME" R="22"/>	22=Exchange.
67	<Pty ID="995" R="1"/>	1=Executing Firm.
68	<Pty ID="ACCEPT1" R="24">	24=Customer Account.
69	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
70	</Pty>	
71	<Pty ID="010" R="17"/>	17=Opposite Firm.
72	<Pty ID="995" R="38">	38=Position Account
73	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account

74	</Pty>	
75	<Pty ID="API" R="200"/>	200=Last Modify User
76	<RegTrdID ID="FECF154756A9A44LAP0002D12E"	Regulatory Trade ID (UTI/USI).
77	Src="1010000023"	USI Namespace.
78	Typ="0"	
79	Evnt="2"/>	
80	<TrdRegTS TS="2016-05-02T10:00-05:00"	Time Stamp.
81	Typ="1"/>	1-Execution Time.
82	</RptSide>	
83	</TrdCaptRptAck>	
84	</FIXML>	

3.1.6 Match Notification to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="1547FB75489LAP0002DFC092755634"	Message ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="154756A9A44LAP0002D12A"	Trade Match ID.
10	PxTyp="2"	Price Type. 2=Per Unit
11	TrdDt="2016-05-02"	Trade Date.
12	BizDt="2016-05-02"	Cleared Date.
13	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
14	MtchStat="0"	Match Status. 0=Matched, 1=Unmatched
15	MsgEvtSrc="CMESys"	Message Event Service.
16	TrdRptStat="0"	Trade Report Status. 0=Accepted
17	TrdID="100001"	Firm Trade ID.
18	TrdID2="154756A9A44LAP0002D12C"	Secondary Trade ID.
19	LastQty="25"	Trade Quantity.
20	LastPx="0.036"	Trade Price.
21	TxnTm="2016-05-02T10:05:00-05:00"	Transaction Time.
22	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
23	OrigTrdDt="2016-05-02"	Original Trade Date.
24	VenueTyp="X"	Venue of Execution. X=Ex-Pit
25	VenuTyp="X"	Venue of Execution. X=Ex-Pit
26	LastUpdateTm="2016-05-02T10:05:00.804-0500">	Last Upadate Time
27	<Hdr	
28	Snt="2016-05-02T10:05:00-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="010"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="CME"/>	Recipient Firm Exchange.
33	<Instrmt	
34	Sym="6EU6 C1125"	Product Symbol.
35	ID="EC"	Product Code.
36	CFI="OCAXPS"	CFI code for the instrument.
37	SecTyp="OOF"	Product Type.
38	Src="H"	Security ID Source. H=Clearing House
39	MMY="20160900"	Period Code.
40	MatDt="2016-09-09"	Expiration Date.
41	StrkPx="1.125"	Strike Price.
42	Mult="125000"	Price Multiplier.
43	Exch="CME"	Product Exchange.

44	PxQteCcy="USD"	Price Quote Currency.
45	PutCall="1"/>	Put/Call Indicator.
46	<Undly	
47	MMY="201609"/>	Underlying Period Code.
48	<Amt	Amount Block.
49	Typ="CRES"	Amount Type. CRES=Cash Residual
50	Amt="25.50"	Cash Residual Amount.
51	Ccy="USD"/>	Cash Residual Currency.
52	<Amt	
53	Typ="PREM"	Amount Type. PREM=Option Premium
54	Amt="-112500.00"	Option Premium Amount.
55	Ccy="USD"/>	Option Premium Currency.
56	<RptSide	
57	Side="1"	Trade Side. 1=Buy, 2=Sell
58	ClOrdID="ORDER1"	Client Order ID.
59	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
60	InptDev="API"	Input Device. API=Application Programming Interface.
61	CustCpcty="4"	Customer Order Capacity (CTI).
62	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
63	SesSub="X">	Session Sub ID. X=Ex-pit
64	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
65	<Pty ID="010" R="4"/>	4=Clearing Firm.
66	<Pty ID="CME" R="22"/>	22=Exchange.
67	<Pty ID="010" R="1"/>	1=Executing Firm.
68	<Pty ID="ACCOUNT1" R="24">	24=Customer Account.
69	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
70	</Pty>	
71	<Pty ID="995" R="17"/>	17=Opposite Firm.
72	<Pty ID="010" R="38">	38=Position Account.
73	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
74	</Pty>	
75	<Pty ID="API" R="200"/>	200=Last Modify User.
76	<RegTrdID ID="FECF154756A9A44LAP0002D12C"	Regulatory Trade ID (UTI/USI).
77	Src="1010000023"	USI Namespace.
78	Typ="0"	
79	Evnt="2"/>	
80	<TrdRegTS TS="2016-05-02T10:00-05:00"	Time Stamp.
81	Typ="1"/>	1-Execution Time.
82	</RptSide>	
83	</TrdCaptRpt>	
84	</FIXML>	

3.2 Executing Firm Updates Pre-Claimed Trade

3.2.1 New Trade Submission by Executing Firm – Transfer

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	ExecID="000320"	Execution ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrdDt="2016-05-02"	Trade Date.
9	OrigTrdDt="2016-05-01"	Original Trade Date.
10	LastQty="14"	Trade Quantity.
11	LastPx="0.4">	Trade Price.
12	<Hdr	
13	SID="010"	Sender. (TMF or CME)
14	TID="CME"	Recipient. (TMF or CME)
15	SSub="NYMEX"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
16	<Instrmt	
17	ID="LO"	Product Code.
18	SecTyp="OOF"	Product Type.
19	MMY="201607"	Period Code.
20	PutCall="0"	(Put/Call Indicator for Options.
21	StrkPx="30.0"	Strike Price.
22	Exch="NYMEX"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
23	<Amt	(Optional) Amount Block.
24	Typ="CRES"	(Optional) Amount Type. CRES=Cash Residual
25	Amt="49.75"	(Optional) Cash Residual Amount.
26	Ccy="USD"/>	(Optional) Cash Residual Currency.
27	<RptSide	
28	Side="2"	Trade Side. 1=Buy, 2=Sell
29	ClOrdID="ORDER2"	Client Order ID.
30	CustCpcty="4"	Customer Order Capacity (CTI).
31	OrdTyp="E">	Order Type. Acts as the Transfer Reason Code for Transfers
32	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
33	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
34	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
35	<Pty ID="ACCOUNT2" R="24">	24=Customer Account.
36	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
37	</Pty>	
38	<Pty ID="995" R="17"/>	17=Opposite Firm. (TMF)
39	</RptSide>	
40	</TrdCaptRpt>	
41	</FIXML>	

Note: Original Trade Date (OrigTrdDt) is an optional, referential tag. If this tag is submitted by the Executing FIrm, it will be present on all subsequent messaging to both sides of the Transfer. Original Trade Date also overwrites any date submitted on the message.

3.2.2 New Trade Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="154820B4DDELAP0004D10132453182"	Message ID.

5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="154820B4DDELAP0004DE"	Trade Match ID.
10	ExecID="000320"	Execution ID.
11	PxTyp="2"	Price Type. 2=Per Unit
12	TrdDt="2016-05-01"	Trade Date.
13	BizDt="2016-05-02"	Cleared Date.
14	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
15	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
16	MsgEvtSrc="CMESys"	Message Event Service.
17	TrdRptStat="0"	Trade Report Status. 0=Accepted
18	TrdID="100002"	Firm Trade ID.
19	TrdID2="154820B4DDELAP0004D10"	Secondary Trade ID.
20	LastQty="14"	Trade Quantity.
21	LastPx="0.4"	Trade Price.
22	TxnTm="2016-05-02T10:15:00-05:00"	Transaction Time.
23	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
24	OrigTrdDt="2016-05-01"	Original Trade Date.
25	VenueTyp="X"	Venue of Execution. X=Ex-Pit
26	VenuTyp="X"	Venue of Execution. X=Ex-Pit
27	LastUpdateTm="2016-05-02T10:15:00.804-0500">	Last Upadate Time
28	<Hdr	
29	Snt="2016-05-02T10:15:00-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="NYMEX"/>	Recipient Firm Exchange.
34	<Instrmt	
35	Sym="LON6 P3000"	Product Symbol.
36	ID="LO"	Product Code.
37	CFI="OPAEPS"	CFI code for the instrument.
38	SecTyp="OOF"	Product Type.
39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20160700"	Period Code.
41	MatDt="2016-06-16"	Expiration Date.
42	StrkPx="30.0"	Strike Price.
43	Mult="1000"	Price Multiplier.
44	Exch="NYMEX"	Product Exchange.
45	PxQteCcy="USD"	Price Quote Currency.
46	PutCall="0"/>	Put/Call Indicator.
47	<Undly	
48	MMY="201607"/>	Underlying Period Code.
49	<Amt	Amount Block.
50	Typ="CRES"	Amount Type. CRES=Cash Residual
51	Amt="49.75"	Cash Residual Amount.
52	Ccy="USD"/>	Cash Residual Currency.
53	<Amt	
54	Typ="PREM"	Amount Type. PREM=Option Premium
55	Amt="5600.00"	Option Premium Amount.
56	Ccy="USD"/>	Option Premium Currency.
57	<RptSide	
58	Side="2"	Trade Side. 1=Buy, 2=Sell
59	ClOrdID="ORDER2"	Client Order ID.
60	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
61	InptDev="API"	Input Device. API=Application Programming Interface.
62	CustCpcty="4"	Customer Order Capacity (CTI).

63	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
64	SesSub="X">	Session Sub ID. X=Ex-pit
65	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
66	<Pty ID="010" R="4"/>	4=Clearing Firm.
67	<Pty ID="NYMEX" R="22"/>	22=Exchange.
68	<Pty ID="010" R="1"/>	1=Executing Firm.
69	<Pty ID="ACCOUNT2" R="24">	24=Customer Account.
70	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
71	</Pty>	
72	<Pty ID="995" R="17"/>	17=Opposite Firm.
73	<Pty ID="010N" R="38">	38=Position Account
74	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
75	</Pty>	
76	<Pty ID="API" R="200"/>	200=Last Modify User
77	<RegTrdID ID="FECF154820B4DDELAP0004D10"	Regulatory Trade ID (UTI/USI).
78	Src="1010000023"	USI Namespace.
79	Typ="0"	
80	Evnt="2"/>	
81	<TrdRegTS TS="2016-05-02T10:15-05:00"	Time Stamp.
82	Typ="1"/>	1-Execution Time.
83	</RptSide>	
84	</TrdCaptRptAck>	
85	</FIXML>	

3.2.3 New Allege Trade Notification to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="154820B4DDELAP0004D12132453184"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="1"	Report Type. 1=Allege
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="154820B4DDELAP0004DE"	Trade Match ID.
10	ExecID="000320"	Execution ID.
11	PxTyp="2"	Price Type. 2=Per Unit
12	TrdDt="2016-05-01"	Trade Date.
13	BizDt="2016-05-02"	Cleared Date.
14	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
15	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
16	MsgEvtSrc="CMESys"	Message Event Service.
17	TrdRptStat="0"	Trade Report Status. 0=Accepted
18	TrdID="100102"	Firm Trade ID.
19	TrdID2="154820B4DDELAP0004D12"	Secondary Trade ID.
20	LastQty="14"	Trade Quantity.
21	LastPx="0.4"	Trade Price.
22	TxnTm="2016-05-02T10:15:00-05:00"	Transaction Time.
23	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
24	OrigTrdDt="2016-05-01"	Original Trade Date.
25	VenueTyp="X"	Venue of Execution. X=Ex-Pit
26	VenuTyp="X"	Venue of Execution. X=Ex-Pit
27	LastUpdateTm="2016-05-02T10:15:00.804-0500">	Last Upadate Time.
28	<Hdr	

29	Snt="2016-05-02T10:15:00-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="995"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="NYMEX"/>	Recipient Firm Exchange.
34	<Instrmt	
35	Sym="LON6 P3000"	Product Symbol.
36	ID="LO"	Product Code.
37	CFI="OPAEPS"	CFI code for the instrument.
38	SecTyp="OOF"	Product Type.
39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20160700"	Period Code.
41	MatDt="2016-06-16"	Expiration Date.
42	StrkPx="30.0"	Strike Price.
43	Mult="1000"	Price Multiplier.
44	Exch="NYMEX"	Product Exchange.
45	PxQteCcy="USD"	Price Quote Currency.
46	PutCall="0"/>	Put/Call Indicator.
47	<Undly	
48	MMY="201607"/>	Underlying Period Code.
49	<Amt	Amount Block.
50	Typ="CRES"	Amount Type. CRES=Cash Residual
51	Amt="-49.75"	Cash Residual Amount.
52	Ccy="USD"/>	Cash Residual Currency.
53	<Amt	
54	Typ="PREM"	Amount Type. PREM=Option Premium
55	Amt="-5600.00"	Option Premium Amount.
56	Ccy="USD"/>	Option Premium Currency.
57	<RptSide	
58	Side="1"	Trade Side. 1=Buy, 2=Sell
59	ClOrdID="ORDER2"	Client Order ID.
60	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
61	InptDev="API"	Input Device. API=Application Programming Interface.
62	CustCpcty="4"	Customer Order Capacity (CTI).
63	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
64	SesSub="X">	Session Sub ID. X=Ex-pit
65	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
66	<Pty ID="995" R="4"/>	4=Clearing Firm.
67	<Pty ID="NYMEX" R="22"/>	22=Exchange.
68	<Pty ID="995" R="1"/>	1=Executing Firm.
69	<Pty ID="" R="24">	24=Customer Account.
70	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
71	</Pty>	
72	<Pty ID="010" R="17"/>	17=Opposite Firm.
73	<Pty ID="995N" R="38">	38=Position Account
74	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
75	</Pty>	
76	<RegTrdID ID="FECC154820B4DDELAP0004D12"	Regulatory Trade ID (UTI/USI).
77	Src="1010000023"	USI Namespace.
78	Typ="0"	
79	Evnt="2"/>	
80	<TrdRegTS TS="2016-05-02T10:15-05:00"	Time Stamp.
81	Typ="1"/>	1-Execution Time.
82	</RptSide>	
83	</TrdCaptRpt>	
84	</FIXML>	

3.2.4 Update from Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	TrdID="100002"	Firm Trade ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrdDt="2016-05-01"	Trade Date.
9	LastQty="14"	Trade Quantity.
10	LastPx="0.5">	Trade Price. (Updated)
11	<Hdr	
12	SID="010"	Sender. (TMF or CME)
13	TID="CME"	Recipient. (TMF or CME)
14	SSub="NYMEX"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
15	<Instrmt	
16	ID="LO"	Product Code.
17	SecTyp="OOF"	Product Type.
18	MMY="201607"	Period Code.
19	PutCall="0"	(Put/Call Indicator for Options.
20	StrkPx="30.0"	Strike Price.
21	Exch="NYMEX"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
22	<RptSide	
23	Side="2"	Trade Side. 1=Buy. 2=Sell
24	ClOrdID="ORDER2"	Client Order ID.
25	CustCpcty="4"	Customer Order Capacity (CTI).
26	OrdTyp="E">	Order Type. Acts as the Transfer Reason Code for Transfers
27	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization.
28	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
29	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
30	<Pty ID="ACCOUNT2" R="24">	24=Customer Account.
31	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account.
32	</Pty>	
33	<Pty ID="995" R="17"/>	17=Opposite Firm. (TMF)
34	</RptSide>	
35	</TrdCaptRpt>	
36	</FIXML>	

NOTE: The Amt block for Cash Residual and Original Trade Date tag can be excluded on update messages.

3.2.5 Update Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="154820B4DDELAP0004D10140259515"	Message ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="154820B4DDELAP0004DE"	Trade Match ID.

10	ExecID="000320"	Execution ID.
11	PxTyp="2"	Price Type. 2=Per Unit
12	TrdDt="2016-05-01"	Trade Date.
13	BizDt="2016-05-02"	Cleared Date.
14	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
15	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
16	MsgEvtSrc="CMESys"	Message Event Service.
17	TrdRptStat="0"	Trade Report Status. 0=Accepted
18	TrdID="100002"	Firm Trade ID.
19	TrdID2="154820B4DDELAP0004D10"	Secondary Trade ID.
20	LastQty="14"	Trade Quantity.
21	LastPx="0.5"	Trade Price. (Updated)
22	TxnTm="2016-05-02T10:20:00-05:00"	Transaction Time.
23	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
24	OrigTrdDt="2016-05-01"	Original Trade Date.
25	VenueTyp="X"	Venue of Execution. X=Ex-Pit
26	VenuTyp="X"	Venue of Execution. X=Ex-Pit
27	LastUpdateTm="2016-05-02T10:20:00.804-0500">	Last Upadate Time
28	<Hdr	
29	Snt="2016-05-02T10:20:00-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="NYMEX"/>	Recipient Firm Exchange.
34	<Instrmt	
35	Sym="LON6 P3000"	Product Symbol.
36	ID="LO"	Product Code.
37	CFI="OPAEPS"	CFI code for the instrument.
38	SecTyp="OOF"	Product Type.
39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20160700"	Period Code.
41	MatDt="2016-06-16"	Expiration Date.
42	StrkPx="30.0"	Strike Price.
43	Mult="1000"	Price Multiplier.
44	Exch="NYMEX"	Product Exchange.
45	PxQteCcy="USD"	Price Quote Currency.
46	PutCall="0"/>	Put/Call Indicator.
47	<Undly	
48	MMY="201607"/>	Underlying Period Code.
49	<Amt	Amount Block.
50	Typ="CRES"	Amount Type. CRES=Cash Residual
51	Amt="49.75"	Cash Residual Amount.
52	Ccy="USD"/>	Cash Residual Currency.
53	<Amt	
54	Typ="PREM"	Amount Type. PREM=Option Premium
55	Amt="7000.00"	Option Premium Amount.
56	Ccy="USD"/>	Option Premium Currency.
57	<RptSide	
58	Side="2"	Trade Side. 1=Buy, 2=Sell
59	ClOrdID="ORDER2"	Client Order ID.
60	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
61	InptDev="API"	Input Device. API=Application Programming Interface.
62	CustCpcty="4"	Customer Order Capacity (CTI).
63	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
64	SesSub="X">	Session Sub ID. X=Ex-pit
65	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
66	<Pty ID="010" R="4"/>	4=Clearing Firm.

67	<Pty ID="NYMEX" R="22"/>	22=Exchange.
68	<Pty ID="010" R="1"/>	1=Executing Firm.
69	<Pty ID="ACCOUNT2" R="24">	24=Customer Account.
70	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
71	</Pty>	
72	<Pty ID="995" R="17"/>	17=Opposite Firm.
73	<Pty ID="010N" R="38">	38=Position Account
74	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
75	</Pty>	
76	<Pty ID="API" R="200"/>	200=Last Modify User
77	<RegTrdID ID="FECF154820B4DDELAP0004D10"	Regulatory Trade ID (UTI/USI).
78	Src="1010000023"	USI Namespace.
79	Typ="0"	
80	Evnt="2"/>	
81	<TrdRegTS TS="2016-05-02T10:15-05:00"	Time Stamp.
82	Typ="1"/>	1-Execution Time.
83	</RptSide>	
84	</TrdCaptRptAck>	
85	</FIXML>	

3.2.6 Update Trade Notification to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="154820B4DDELAP0004D12132453184"	Message ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace
6	RptTyp="1"	Report Type. 1=Allege
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="154820B4DDELAP0004DE"	Trade Match ID.
10	ExecID="000320"	Execution ID.
11	PxTyp="2"	Price Type. 2=Per Unit
12	TrdDt="2016-05-01"	Trade Date.
13	BizDt="2016-05-02"	Cleared Date.
14	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
15	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
16	MsgEvtSrc="CMESys"	Message Event Service.
17	TrdRptStat="0"	Trade Report Status. 0=Accepted
18	TrdID="100102"	Firm Trade ID.
19	TrdID2="154820B4DDELAP0004D12"	Secondary Trade ID.
20	LastQty="14"	Trade Quantity.
21	LastPx="0.5"	Trade Price. (Updated)
22	TxnTm="2016-05-02T10:20:00-05:00"	Transaction Time.
23	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
24	OrigTrdDt="2016-05-01"	Original Trade Date.
25	VenueTyp="X"	Venue of Execution. X=Ex-Pit
26	VenuTyp="X"	Venue of Execution. X=Ex-Pit
27	LastUpdateTm="2016-05-02T10:20:00.804-0500">	Last Upadate Time.
28	<Hdr	
29	Snt="2016-05-02T10:20:00-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="995"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="NYMEX"/>	Recipient Firm Exchange.

34	<Instrmt	
35	Sym="LON6 P3000"	Product Symbol.
36	ID="LO"	Product Code.
37	CFI="OPAEPS"	CFI code for the instrument.
38	SecTyp="OOF"	Product Type.
39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20160700"	Period Code.
41	MatDt="2016-06-16"	Expiration Date.
42	StrkPx="30.0"	Strike Price.
43	Mult="1000"	Price Multiplier.
44	Exch="NYMEX"	Product Exchange.
45	PxQteCcy="USD"	Price Quote Currency.
46	PutCall="0"/>	Put/Call Indicator.
47	<Undly	
48	MMY="201607"/>	Underlying Period Code.
49	<Amt	Amount Block.
50	Typ="CRES"	Amount Type. CRES=Cash Residual
51	Amt="-49.75"	Cash Residual Amount.
52	Ccy="USD"/>	Cash Residual Currency.
53	<Amt	
54	Typ="PREM"	Amount Type. PREM=Option Premium
55	Amt="-7000.00"	Option Premium Amount.
56	Ccy="USD"/>	Option Premium Currency.
57	<RptSide	
58	Side="1"	Trade Side. 1=Buy, 2=Sell
59	ClOrdID="ORDER2"	Client Order ID.
60	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
61	InptDev="API"	Input Device. API=Application Programming Interface.
62	CustCpcty="4"	Customer Order Capacity (CTI).
63	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
64	SesSub="X">	Session Sub ID. X=Ex-pit
65	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
66	<Pty ID="995" R="4"/>	4=Clearing Firm.
67	<Pty ID="NYMEX" R="22"/>	22=Exchange.
68	<Pty ID="995" R="1"/>	1=Executing Firm.
69	<Pty ID="" R="24">	24=Customer Account.
70	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
71	</Pty>	
72	<Pty ID="010" R="17"/>	17=Opposite Firm.
73	<Pty ID="995N" R="38">	38=Position Account
74	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
75	</Pty>	
76	<RegTrdID ID="FECC154820B4DDELAP0004D12"	Regulatory Trade ID (UTI/USI).
77	Src="1010000023"	USI Namespace.
78	Typ="0"	
79	Evnt="2"/>	
80	<TrdRegTS TS="2016-05-02T10:15-05:00"	Time Stamp.
81	Typ="1"/>	1-Execution Time.
82	</RptSide>	
83	</TrdCaptRpt>	
84	</FIXML>	

3.3 Executing Firm Cancels Pre-Claimed Trade

3.3.1 New Trade Submission by Executing Firm – Transfer

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	ExecID="000330"	Execution ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrdDt="2016-05-02"	Trade Date.
9	LastQty="32"	Trade Quantity.
10	LastPx="0.8">	Trade Price.
11	<Hdr	
12	SID="010"	Sender. (TMF or CME)
13	TID="CME"	Recipient. (TMF or CME)
14	SSub="NYMEX"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
15	<Instrmt	
16	ID="LO"	Product Code.
17	SecTyp="OOF"	Product Type.
18	MMY="201607"	Period Code.
19	PutCall="0"	(Put/Call Indicator for Options.
20	StrkPx="30.0"	Strike Price.
21	Exch="NYMEX"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
22	<RptSide	
23	Side="2"	Trade Side. 1=Buy, 2=Sell
27	ClOrdID="ORDER3"	Client Order ID.
28	CustCpcty="4"	Customer Order Capacity (CTI).
29	OrdTyp="E">	Order Type. Acts as the Transfer Reason Code for Transfers
30	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
31	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
32	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
33	<Pty ID="ACCOUNT3" R="24">	24=Customer Account.
34	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
35	</Pty>	
36	<Pty ID="995" R="17"/>	17=Opposite Firm. (TMF)
37	</RptSide>	
38	</TrdCaptRpt>	
39	</FIXML>	

3.3.2 New Trade Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="154820B4DDELAP0004D16162251892"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="154820B4DDELAP0004D14"	Trade Match ID.
10	ExecID="000330"	Execution ID.
11	PxTyp="2"	Price Type. 2=Per Unit

12	TrdDt="2016-05-02"	Trade Date.
13	BizDt="2016-05-02"	Cleared Date.
14	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
15	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
16	MsgEvtSrc="CMESys"	Message Event Service.
17	TrdRptStat="0"	Trade Report Status. 0=Accepted
18	TrdID="100003"	Firm Trade ID.
19	TrdID2="154820B4DDELAP0004D16"	Secondary Trade ID.
20	LastQty="32"	Trade Quantity.
21	LastPx="0.8"	Trade Price.
22	TxnTm="2016-05-02T10:15:00-05:00"	Transaction Time.
23	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for pass-through
24	OrigTrdDt="2016-05-02"	Original Trade Date.
25	VenueTyp="X"	Venue of Execution. X=Ex-Pit
26	VenuTyp="X"	Venue of Execution. X=Ex-Pit
27	LastUpdateTm="2016-05-02T10:15:00.804-0500">	Last Upadate Time
28	<Hdr	
29	Snt="2016-05-02T10:15:00-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="NYMEX"/>	Recipient Firm Exchange.
34	<Instrmt	
35	Sym="LON6 P3000"	Product Symbol.
36	ID="LO"	Product Code.
37	CFI="OPAEPS"	CFI code for the instrument.
38	SecTyp="OOF"	Product Type.
39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20160700"	Period Code.
41	MatDt="2016-06-16"	Expiration Date.
42	StrkPx="30.0"	Strike Price.
43	Mult="1000"	Price Multiplier.
44	Exch="NYMEX"	Product Exchange.
45	PxQteCcy="USD"	Price Quote Currency.
46	PutCall="0"/>	Put/Call Indicator.
47	<Undly	
48	MMY="201607"/>	Underlying Period Code.
53	<Amt	
54	Typ="PREM"	Amount Type. PREM=Option Premium
55	Amt="25600.00"	Option Premium Amount.
56	Ccy="USD"/>	Option Premium Currency.
57	<RptSide	
58	Side="2"	Trade Side. 1=Buy, 2=Sell
59	ClOrdID="ORDER3"	Client Order ID.
60	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
61	InptDev="API"	Input Device. API=Application Programming Interface.
62	CustCpcty="4"	Customer Order Capacity (CTI).
63	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
64	SesSub="X">	Session Sub ID. X=Ex-pit
65	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
66	<Pty ID="010" R="4"/>	4=Clearing Firm.
67	<Pty ID="NYMEX" R="22"/>	22=Exchange.
68	<Pty ID="010" R="1"/>	1=Executing Firm.
69	<Pty ID="ACCOUNT3" R="24">	24=Customer Account.
70	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
71	</Pty>	

72	<Pty ID="995" R="17"/>	17=Opposite Firm.
73	<Pty ID="010N" R="38">	38=Position Account
74	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
75	</Pty>	
76	<Pty ID="API" R="200"/>	200=Last Modify User
77	<RegTrdID ID="FECF154820B4DDELAP0004D16"	Regulatory Trade ID (UTI/USI).
78	Src="1010000023"	USI Namespace.
79	Typ="0"	
80	Evnt="2"/>	
81	</RptSide>	
82	<TrdRegTS TS="2016-05-02T10:15-05:00"	Time Stamp.
83	Typ="1"/>	1-Execution Time.
84	</RptSide>	
85	</TrdCaptRptAck>	
86	</FIXML>	

3.3.3 New Allege Trade Notification to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="154820B4DDELAP0004D12132453700"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="1"	Report Type. 1=Allege
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="154820B4DDELAP0004D14"	Trade Match ID.
10	ExecID="000330"	Execution ID.
11	PxTyp="2"	Price Type. 2=Per Unit
12	TrdDt="2016-05-02"	Trade Date.
13	BizDt="2016-05-02"	Cleared Date.
14	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
15	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
16	MsgEvtSrc="CMESys"	Message Event Service.
17	TrdRptStat="0"	Trade Report Status. 0=Accepted
18	TrdID="100103"	Firm Trade ID.
19	TrdID2="154820B4DDELAP0004E15"	Secondary Trade ID.
20	LastQty="32"	Trade Quantity.
21	LastPx="0.8"	Trade Price.
22	TxnTm="2016-05-02T10:15:00-05:00"	Transaction Time.
23	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for pass-through
24	OrigTrdDt="2016-05-02"	Original Trade Date.
25	VenueTyp="X"	Venue of Execution. X=Ex-Pit
26	VenuTyp="X"	Venue of Execution. X=Ex-Pit
27	LastUpdateTm="2016-05-02T10:15:00.804-0500">	Last Upadate Time.
28	<Hdr	
29	Snt="2016-05-02T10:15:00-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="995"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="NYMEX"/>	Recipient Firm Exchange.
34	<Instrmt	
35	Sym="LON6 P3000"	Product Symbol.
36	ID="LO"	Product Code.
37	CFI="OPAEPS"	CFI code for the instrument.
38	SecTyp="OOF"	Product Type.

39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20160700"	Period Code.
41	MatDt="2016-06-16"	Expiration Date.
42	StrkPx="30.0"	Strike Price.
43	Mult="1000"	Price Multiplier.
44	Exch="NYMEX"	Product Exchange.
45	PxQteCcy="USD"	Price Quote Currency.
46	PutCall="0"/>	Put/Call Indicator.
47	<Undly	
48	MMY="201607"/>	Underlying Period Code.
53	<Amt	
54	Typ="PREM"	Amount Type. PREM=Option Premium
55	Amt="-25600.00"	Option Premium Amount.
56	Ccy="USD"/>	Option Premium Currency.
57	<RptSide	
58	Side="1"	Trade Side. 1=Buy, 2=Sell
59	ClOrdID="ORDER3"	Client Order ID.
60	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
61	InptDev="API"	Input Device. API=Application Programming Interface.
62	CustCpcty="4"	Customer Order Capacity (CTI).
63	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
64	SesSub="X">	Session Sub ID. X=Ex-pit
65	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
66	<Pty ID="995" R="4"/>	4=Clearing Firm.
67	<Pty ID="NYMEX" R="22"/>	22=Exchange.
68	<Pty ID="995" R="1"/>	1=Executing Firm.
69	<Pty ID="" R="24">	24=Customer Account.
70	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
71	</Pty>	
72	<Pty ID="010" R="17"/>	17=Opposite Firm.
73	<Pty ID="995N" R="38">	38=Position Account
74	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
75	</Pty>	
76	<RegTrdID ID="FECF154820B4DDELAP0004E15"	Regulatory Trade ID (UTI/USI).
77	Src="1010000023"	USI Namespace.
78	Typ="0"	
79	Evnt="2"/>	
80	<TrdRegTS TS="2016-05-02T10:15-05:00"	Time Stamp.
81	Typ="1"/>	1-Execution Time.
82	</RptSide>	
83	</TrdCaptRpt>	
84	</FIXML>	

3.3.4 Cancel from Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	TrdID="100003"	Trade ID.
5	TransTyp="1"	Action taken on a trade. 1=Cancel
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrdDt="2016-05-02"	Trade Date.
9	LastQty="32"	Trade Quantity.
10	LastPx="0.8">	Trade Price.

11	<Hdr	
12	SID="010"	Sender. (TMF or CME)
13	TID="CME"	Recipient. (TMF or CME)
14	SSub="NYMEX"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
15	<Instrmt	
16	ID="LO"	Product Code.
17	SecTyp="OOF"	Product Type.
18	MMY="201607"	Period Code.
19	PutCall="0"	(Put/Call Indicator for Options.
20	StrkPx="30.0"	Strike Price.
21	Exch="NYMEX"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
22	<RptSide	
23	Side="2"	Trade Side. 1=Buy, 2=Sell
24	ClOrdID="ORDER3"	Client Order ID.
25	CustCpcty="4"	Customer Order Capacity (CTI).
26	OrdTyp="E">	Order Type. Acts as the Transfer Reason Code for Transfers
27	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
28	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
29	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
30	<Pty ID="ACCOUNT3" R="24">	24=Customer Account.
31	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
32	</Pty>	
33	<Pty ID="995" R="17"/>	17=Opposite Firm. (TMF)
34	</RptSide>	
35	</TrdCaptRpt>	
36	</FIXML>	

3.3.5 Cancel Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="154820B4DDELAP0004D16084831374"	Message ID.
5	TransTyp="1"	Action taken on a trade. 1=Cancel
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="154820B4DDELAP0004D14"	Trade Match ID.
10	ExecID="000330"	Execution ID.
11	PxTyp="2"	Price Type. 2=Per Unit
12	TrdDt="2016-05-02"	Trade Date.
13	BizDt="2016-05-02"	Cleared Date.
14	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
15	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
16	MsgEvtSrc="CMESys"	Message Event Service.
17	TrdRptStat="0"	Trade Report Status. 0=Accepted
18	TrdID="100003"	Firm Trade ID.
19	TrdID2="154820B4DDELAP0004D16"	Secondary Trade ID.
20	LastQty="32"	Trade Quantity.
21	LastPx="0.8"	Trade Price.
22	TxnTm="2016-05-02T10:15:00-05:00"	Transaction Time.
23	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for pass-through
24	OrigTrdDt="2016-05-02"	Original Trade Date.
25	VenueTyp="X"	Venue of Execution. X=Ex-Pit
26	VenuTyp="X"	Venue of Execution. X=Ex-Pit

27	LastUpdateTm="2016-05-02T10:15:00.804-0500">	Last Upadate Time
28	<Hdr	
29	Snt="2016-05-02T10:15:00-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="NYMEX"/>	Recipient Firm Exchange.
34	<Instrmt	
35	Sym="LON6 P3000"	Product Symbol.
36	ID="LO"	Product Code.
37	CFI="OPAEPS"	CFI code for the instrument.
38	SecTyp="OOF"	Product Type.
39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20160700"	Period Code.
41	MatDt="2016-06-16"	Expiration Date.
42	StrkPx="30.0"	Strike Price.
43	Mult="1000"	Price Multiplier.
44	Exch="NYMEX"	Product Exchange.
45	PxQteCcy="USD"	Price Quote Currency.
46	PutCall="0"/>	Put/Call Indicator.
47	<Undly	
48	MMY="201607"/>	Underlying Period Code.
53	<Amt	
54	Typ="PREM"	Amount Type. PREM=Option Premium
55	Amt="25600.00"	Option Premium Amount.
56	Ccy="USD"/>	Option Premium Currency.
57	<RptSide	
58	Side="2"	Trade Side. 1=Buy, 2=Sell
59	ClOrdID="ORDER3"	Client Order ID.
60	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
61	InptDev="API"	Input Device. API=Application Programming Interface.
62	CustCpcty="4"	Customer Order Capacity (CTI).
63	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
64	SesSub="X">	Session Sub ID. X=Ex-pit
65	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
66	<Pty ID="010" R="4"/>	4=Clearing Firm.
67	<Pty ID="NYMEX" R="22"/>	22=Exchange.
68	<Pty ID="010" R="1"/>	1=Executing Firm.
69	<Pty ID="ACCOUNT3" R="24">	24=Customer Account.
70	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
71	</Pty>	
72	<Pty ID="995" R="17"/>	17=Opposite Firm.
73	<Pty ID="010N" R="38">	38=Position Account
74	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
75	</Pty>	
76	<Pty ID="API" R="200"/>	200=Last Modify User
77	<RegTrdID ID="FECF154820B4DDELAP0004D16"	Regulatory Trade ID (UTI/USI).
78	Src="1010000023"	USI Namespace.
79	Typ="0"	
80	Evnt="2"/>	
81	<TrdRegTS TS="2016-05-02T10:15-05:00"	Time Stamp.
82	Typ="1"/>	1-Execution Time.
83	</RptSide>	
84	</TrdCaptRptAck>	
85	</FIXML>	

3.3.6 Cancel Alleged Trade Notification to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="1547FB75489LAP0002DFC092755701"	Message ID.
5	TransTyp="1"	Action taken on a trade. 1=Cancel
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="154820B4DDELAP0004D14"	Trade Match ID.
10	ExecID="000330"	Execution ID.
11	PxTyp="2"	Price Type. 2=Per Unit
12	TrdDt="2016-05-02"	Trade Date.
13	BizDt="2016-05-02"	Cleared Date.
14	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
15	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
16	MsgEvtSrc="CMESys"	Message Event Service.
17	TrdRptStat="0"	Trade Report Status. 0=Accepted
18	TrdID="100103"	Firm Trade ID.
19	TrdID2="154820B4DDELAP0004E15"	Secondary Trade ID.
20	LastQty="32"	Trade Quantity.
21	LastPx="0.8"	Trade Price.
22	TxnTm="2016-05-02T10:15:00-05:00"	Transaction Time.
23	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for pass-through
24	OrigTrdDt="2016-05-02"	Original Trade Date.
25	VenueTyp="X"	Venue of Execution. X=Ex-Pit
26	VenuTyp="X"	Venue of Execution. X=Ex-Pit
27	LastUpdateTm="2016-05-02T10:15:00.804-0500">	Last Upadate Time
28	<Hdr	
29	Snt="2016-05-02T10:15:00-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="995"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="NYMEX"/>	Recipient Firm Exchange.
34	<Instrmt	
35	Sym="LON6 P3000"	Product Symbol.
36	ID="LO"	Product Code.
37	CFI="OPAEPS"	CFI code for the instrument.
38	SecTyp="OOF"	Product Type.
39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20160700"	Period Code.
41	MatDt="2016-06-16"	Expiration Date.
42	StrkPx="30.0"	Strike Price.
43	Mult="1000"	Price Multiplier.
44	Exch="NYMEX"	Product Exchange.
45	PxQteCcy="USD"	Price Quote Currency.
46	PutCall="0"/>	Put/Call Indicator.
47	<Undly	
48	MMY="201607"/>	Underlying Period Code.
53	<Amt	
54	Typ="PREM"	Amount Type. PREM=Option Premium
55	Amt="-25600.00"	Option Premium Amount.
56	Ccy="USD"/>	Option Premium Currency.
57	<RptSide	
58	Side="1"	Trade Side. 1=Buy, 2=Sell
59	ClOrdID="ORDER3"	Client Order ID.
60	InptSrc="MQM"	Input Source. MQM=Default (non-specified)

61	InptDev="API"	Input Device. API=Application Programming Interface.
62	CustCpcty="4"	Customer Order Capacity (CTI).
63	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
64	SesSub="X">	Session Sub ID. X=Ex-pit
65	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
66	<Pty ID="995" R="4"/>	4=Clearing Firm.
67	<Pty ID="NYMEX" R="22"/>	22=Exchange.
68	<Pty ID="995" R="1"/>	1=Executing Firm.
69	<Pty ID="" R="24">	24=Customer Account.
70	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
71	</Pty>	
72	<Pty ID="010" R="17"/>	17=Opposite Firm.
73	<Pty ID="995N" R="38">	38=Position Account
74	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
75	</Pty>	
76	<RegTrdID ID="FECF154820B4DDELAP0004E15"	Regulatory Trade ID (UTI/USI).
77	Src="1010000023"	USI Namespace.
78	Typ="0"	
79	Evnt="2"/>	
80	<TrdRegTS TS="2016-05-02T10:15-05:00"	Time Stamp.
81	Typ="1"/>	1-Execution Time.
83	</RptSide>	
84	</TrdCaptRpt>	
85	</FIXML>	

3.4 *Claiming Firm Rejects Allocated Trade*

3.4.1 New Trade Submission by Executing Firm – Transfer

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	TransTyp="0"	Action taken on a trade. 0=New
5	RptTyp="0"	Report Type. 0=Submit
6	TrdTyp="3"	Trade Type. 3=Transfer
7	TrdDt="2016-05-11"	Trade Date.
8	LastQty="3750000"	Trade Quantity.
9	LastPx="96.5">	Trade Price.
10	<Hdr	
11	SID="010"	Sender. (TMF or CME)
12	TID="CME"	Recipient. (TMF or CME)
13	SSub="CME"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
14	<Instrmt	
15	ID="CY25V2"	Product Code.
16	SecTyp="CDS"	Product Type.
17	MMY="202012"	Period Code.
18	CpnRt="5.0"	Coupon Rate
19	Exch="CMD"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
20	<Amt	(Optional) Amount Block.
21	Typ="IPMT"	(Optional) Amount Type. IPMT=Initial Payment (Up-front Fee). If this tag is submitted, it will override the automatically calculated Up-front Fee.
22	Amt="105150.00"	(Optional) Initial Payment Amount.
23	Ccy="USD"/>	(Optional) Initial Payment Currency.
24	<RptSide	
25	Side="2"	Trade Side. 1=Buy, 2=Sell
26	ClOrdID="ORDER4"	Client Order ID.
27	CustCpcty="4"	Customer Order Capacity (CTI).
28	OrdTyp="E">	Order Type. Acts as the Transfer Reason Code for Transfers
29	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
30	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
31	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
32	<Pty ID="ACCOUNT4" R="24">	24=Customer Account.
33	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
34	</Pty>	
35	<Pty ID="995" R="17"/>	17=Opposite Firm. (TMF)
36	</RptSide>	
37	</TrdCaptRpt>	
38	</FIXML>	

3.4.2 New Trade Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="154A05DC037LAP0001D12130409415"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.

9	MtchID="154A05DC037LAP0001D10"	Trade Match ID.
10	TrdDt="2016-05-11"	Trade Date.
11	BizDt="2016-05-11"	Cleared Date.
12	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
13	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
14	MsgEvtSrc="CMESys"	Message Event Service.
15	TrdRptStat="0"	Trade Report Status. 0=Accepted
16	TrdID="100004"	Firm Trade ID.
17	TrdID2="154A05DC037LAP0001D12"	Secondary Trade ID.
18	LastQty="3750000"	Trade Quantity.
19	LastPx="96.5"	Trade Price.
20	TxnTm="2016-05-11T11:40:00-05:00"	Transaction Time.
21	SettlCcy="USD"	Settlement Currency.
22	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
23	PxNeg="0"	Trade Price Negotiation Method. 0=Percent of Par
24	OrigTrdDt="2016-05-11"	Original Trade Date.
25	VenueTyp="X"	Venue of Execution. X=Ex-Pit
26	VenuTyp="X"	Venue of Execution. X=Ex-Pit
27	LastUpdateTm="2016-05-11T11:40:00.804-0500">	Last Upadate Time
28	<Hdr	
29	Snt="2016-05-11T11:40:00-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="CME"/>	Recipient Firm Exchange.
34	<Instrmt	
35	Sym="CDXHY25V2.SR.XR.USD.20Z.500"	Product Symbol.
36	ID="CY25V2"	Product Code.
37	CFI="XXXXXX"	CFI code for the instrument.
38	SecTyp="CDS"	Product Type.
39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20201200"	Period Code.
41	MatDt="2020-12-21"	Expiration Date.
42	Mult="0.01"	Price Multiplier.
43	Exch="CMD"	Product Exchange.
44	CpnRt="5.0"	Coupon Rate.
45	IntAcrl="2016-03-21"	Previous Coupon Date.
46	CpnPmt="2016-06-20"	Coupon Payment Date.
47	Snrty="SR"	Seniority.
48	RstrctTyp="XR"	Restructuring Type. XR=No Restructuring
49	PxQteCcy="USD">	Price Quote Currency.
50	<AID AltID="014B98AD5" AltIDSrc="106"/>	
51	<AID AltID="014B98" AltIDSrc="104"/>	
52	<AID AltID="US013817AP64" AltIDSrc="105"/>	
53	<Evnt EventTyp="9" Dt="2020-12-20"/>	Swap End Date.
54	<Evnt EventTyp="8" Dt="2016-05-10"/>	Swap Start Date.
55	<Evnt EventTyp="111" Dt="2016-06-20"/>	Unadjusted Next Coupon Date.
56	<Evnt EventTyp="112" Dt="2016-03-20"/>	Unadjusted Previous Coupon Date.
57	<Evnt EventTyp="113" Dt="2015-12-20"/>	Unadjusted Previous Previous Coupon Date.
58	</Instrmt>	
59	<Yield Yld="5.926770000"/>	Deal Spread
60	<Amt Typ="CRES" Amt="2025.00" Ccy="USD"/>	Amount Type. CRES=Cash Residual
61	<Amt Typ="IPMT" Amt="105150.00" Ccy="USD"/>	Amount Type. IPMT=Initial Payment
62	<Amt Typ="ICPN" Amt="-26812.50" Ccy="USD"/>	Amount Type. ICPN=Initial Coupon
63	<Amt Typ="TVAR" Amt="129937.50" Ccy="USD"/>	Amount Type. TVAR=Trade Variation
64	<RptSide	
65	Side="2"	Trade Side. 1=Buy, 2=Sell
66	ClOrdID="ORDER4"	Client Order ID.

67	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
68	InptDev="API"	Input Device. API=Application Programming Interface.
69	CustCpcty="4"	Customer Order Capacity (CTI).
70	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
71	SesSub="X">	Session Sub ID. X=Ex-pit
72	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
73	<Pty ID="010" R="4"/>	4=Clearing Firm.
74	<Pty ID="CME" R="22"/>	22=Exchange.
75	<Pty ID="010" R="1"/>	1=Executing Firm.
76	<Pty ID="ACCOUNT4" R="24">	24=Customer Account.
77	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
78	</Pty>	
79	<Pty ID="995" R="17"/>	17=Opposite Firm.
80	<Pty ID="010S" R="38">	38=Position Account
81	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
82	</Pty>	
83	<Pty ID="API" R="200"/>	200=Last Modify User
84	<RegTrdID ID="FECF154A05DC037LAP0001D12"	Regulatory Trade ID (UTI/USI).
85	Src="1010000023"	USI Namespace.
86	Typ="0"	
87	Evnt="2"/>	
88	<TrdRegTS TS="2016-05-11T11:40-05:00"	Time Stamp.
89	Typ="1"/>	1-Execution Time.
90	</RptSide>	
91	</TrdCaptRptAck>	
92	</FIXML>	

3.4.3 New Allege Trade Notification to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="154A05DC037LAP0001D14130409417"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="1"	Report Type. 1=Allege
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="154A05DC037LAP0001D10"	Trade Match ID.
10	TrdDt="2016-05-11"	Trade Date.
11	BizDt="2016-05-11"	Cleared Date.
12	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
13	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
14	MsgEvtSrc="CMESys"	Message Event Service.
15	TrdRptStat="0"	Trade Report Status. 0=Accepted
16	TrdID="100104"	Firm Trade ID.
17	TrdID2="154A05DC037LAP0001D14"	Secondary Trade ID.
18	LastQty="3750000"	Trade Quantity.
19	LastPx="96.5"	Trade Price.
20	TxnTm="2016-05-11T11:40:00-05:00"	Transaction Time.
21	SettlCcy="USD"	Settlement Currency.
22	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
23	PxNeg="0"	Trade Price Negotiation Method. 0=Percent of Par
24	OrigTrdDt="2016-05-11"	Original Trade Date.
25	VenueTyp="X"	Venue of Execution. X=Ex-Pit

26	VenuTyp="X"	Venue of Execution. X=Ex-Pit
27	LastUpdateTm="2016-05-11T11:40:00.804-0500">	Last Upadate Time
28	<Hdr	
29	Snt="2016-05-11T11:40:00-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="995"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="CME"/>	Recipient Firm Exchange.
34	<Instrmt	
35	Sym="CDXHY25V2.SR.XR.USD.20Z.500"	Product Symbol.
36	ID="CY25V2"	Product Code.
37	CFI="XXXXXX"	CFI code for the instrument.
38	SecTyp="CDS"	Product Type.
39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20201200"	Period Code.
41	MatDt="2020-12-21"	Expiration Date.
42	Mult="0.01"	Price Multiplier.
43	Exch="CMD"	Product Exchange.
44	CpnRt="5.0"	Coupon Rate.
45	IntAcrl="2016-03-21"	Previous Coupon Date.
46	CpnPmt="2016-06-20"	Coupon Payment Date.
47	Snrty="SR"	Seniority.
48	RstrctTyp="XR"	Restructuring Type. XR=No Restructuring
49	PxQteCcy="USD">	Price Quote Currency.
50	<AID AltID="014B98AD5" AltIDSrc="106"/>	
51	<AID AltID="014B98" AltIDSrc="104"/>	
52	<AID AltID="US013817AP64" AltIDSrc="105"/>	
53	<Evnt EventTyp="9" Dt="2020-12-20" />	Swap End Date.
54	<Evnt EventTyp="8" Dt="2016-05-10" />	Swap Start Date.
55	<Evnt EventTyp="111" Dt="2016-06-20" />	Unadjusted Next Coupon Date.
56	<Evnt EventTyp="112" Dt="2016-03-20" />	Unadjusted Previous Coupon Date.
57	<Evnt EventTyp="113" Dt="2015-12-20" />	Unadjusted Previous Previous Coupon Date.
58	</Instrmt>	
59	<Yield Yld="5.926770000"/>	Deal Spread
60	<Amt Typ="CRES" Amt="-2025.00" Ccy="USD"/>	Amount Type. CRES=Cash Residual
61	<Amt Typ="IPMT" Amt="-105150.00" Ccy="USD"/>	Amount Type. IPMT=Initial Payment
62	<Amt Typ="ICPN" Amt="26812.50" Ccy="USD"/>	Amount Type. ICPN=Initial Coupon
63	<Amt Typ="TVAR" Amt="-129937.50" Ccy="USD"/>	Amount Type. TVAR=Trade Variation
64	<RptSide	
65	Side="1"	Trade Side. 1=Buy, 2=Sell
66	ClOrdID="ORDER4"	Client Order ID.
67	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
68	InptDev="API"	Input Device. API=Application Programming Interface.
69	CustCpcty="4"	Customer Order Capacity (CTI).
70	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
71	SesSub="X">	Session Sub ID. X=Ex-pit
72	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
73	<Pty ID="995" R="4"/>	4=Clearing Firm.
74	<Pty ID="CME" R="22"/>	22=Exchange.
75	<Pty ID="995" R="1"/>	1=Executing Firm.
76	<Pty ID="" R="24">	24=Customer Account.
77	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
78	</Pty>	
79	<Pty ID="010" R="17"/>	17=Opposite Firm.
80	<Pty ID="995S" R="38">	38=Position Account
81	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account

82	</Pty>	
83	<RegTrdID ID="FECC154A05DC037LAP0001D14"	Regulatory Trade ID (UTI/USI).
84	Src="1010000023"	USI Namespace.
85	Typ="0"	
86	Evnt="2"/>	
87	<TrdRegTS TS="2016-05-11T11:40-05:00"	Time Stamp.
88	Typ="1"/>	1-Execution Time.
89	</RptSide>	
90	</TrdCaptRpt>	
91	</FIXML>	

3.4.4 Reject from Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	TrdID="100104"	Firm Trade ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace
6	RptTyp="3"	Report Type. 3=Reject
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrdDt="2016-05-11"	Trade Date.
9	LastQty="3750000"	Trade Quantity.
10	LastPx="96.5">	Trade Price.
11	<Hdr	
12	SID="995"	Sender. (TMF or CME)
13	TID="CME"	Recipient. (TMF or CME)
14	SSub="CME"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
15	<Instrmt	
16	ID="CY25V2"	Product Code.
17	SecTyp="CDS"	Product Type.
18	MMY="202012"	Period Code.
19	CpnRt="5.0"	Coupon Rate
20	Exch="CMD"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
21	<RptSide	
22	Side="1"	Trade Side. 1=Buy, 2=Sell
23	ClOrdID="ORDER4"	Client Order ID.
24	CustCpcty="4"	Customer Order Capacity (CTI).
25	OrdTyp="E">	Order Type. Acts as the Transfer Reason Code for Transfers
26	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
27	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
28	<Pty ID="995" R="1"/>	1=Executing Firm. (TMF)
29	<Pty ID="" R="24">	24=Customer Account.
30	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
31	</Pty>	
32	<Pty ID="010" R="17"/>	17=Opposite Firm. (TMF)
33	</RptSide>	
34	</TrdCaptRpt>	
35	</FIXML>	

NOTE: Not all fields need to be sent back on ACCEPT/REJECT messages.

3.4.5 Reject Acknowledgement to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	

2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="154A05DC037LAP0001D14134844091"	Message ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace
6	RptTyp="3"	Report Type. 3=Reject
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="154A05DC037LAP0001D10"	Trade Match ID.
10	TrdDt="2016-05-11"	Trade Date.
11	BizDt="2016-05-11"	Cleared Date.
12	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
13	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
14	MsgEvtSrc="CMESys"	Message Event Service.
15	TrdRptStat="0"	Trade Report Status. 0=Accepted
16	TrdID="100104"	Firm Trade ID.
17	TrdID2="154A05DC037LAP0001D14"	Secondary Trade ID.
18	LastQty="3750000"	Trade Quantity.
19	LastPx="96.5"	Trade Price.
20	TxnTm="2016-05-11T11:47:00-05:00"	Transaction Time.
21	SettlCcy="USD"	Settlement Currency.
22	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
23	PxNeg="0"	Trade Price Negotiation Method. 0=Percent of Par
24	OrigTrdDt="2016-05-11"	Original Trade Date.
25	VenueTyp="X"	Venue of Execution. X=Ex-Pit
26	VenuTyp="X"	Venue of Execution. X=Ex-Pit
27	LastUpdateTm="2016-05-11T11:47:00.804-0500">	Last Upadate Time
28	<Hdr	
29	Snt="2016-05-11T11:47:00-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="995"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="CME"/>	Recipient Firm Exchange.
34	<Instrmt	
35	Sym="CDXHY25V2.SR.XR.USD.20Z.500"	Product Symbol.
36	ID="CY25V2"	Product Code.
37	CFI="XXXXXX"	CFI code for the instrument.
38	SecTyp="CDS"	Product Type.
39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20201200"	Period Code.
41	MatDt="2020-12-21"	Expiration Date.
42	Mult="0.01"	Price Multiplier.
43	Exch="CMD"	Product Exchange.
44	CpnRt="5.0"	Coupon Rate.
45	IntAcrl="2016-03-21"	Previous Coupon Date.
46	CpnPmt="2016-06-20"	Coupon Payment Date.
47	Snrty="SR"	Seniority.
48	RstrctTyp="XR"	Restructuring Type. XR=No Restructuring
49	PxQteCcy="USD">	Price Quote Currency.
50	<AID AltID="014B98AD5" AltIDSrc="106"/>	
51	<AID AltID="014B98" AltIDSrc="104"/>	
52	<AID AltID="US013817AP64" AltIDSrc="105"/>	
53	<Evnt EventTyp="9" Dt="2020-12-20" />	Swap End Date.
54	<Evnt EventTyp="8" Dt="2016-05-10" />	Swap Start Date.
55	<Evnt EventTyp="111" Dt="2016-06-20" />	Unadjusted Next Coupon Date.
56	<Evnt EventTyp="112" Dt="2016-03-20" />	Unadjusted Previous Coupon Date.
57	<Evnt EventTyp="113" Dt="2015-12-20" />	Unadjusted Previous Previous Coupon Date.
58	</Instrmt>	
59	<Yield Yld="5.926770000"/>	Deal Spread

60	<Amt Typ="CRES" Amt="-2025.00" Ccy="USD"/>	Amount Type. CRES=Cash Residual
61	<Amt Typ="IPMT" Amt="-105150.00" Ccy="USD"/>	Amount Type. IPMT=Initial Payment
62	<Amt Typ="ICPN" Amt="26812.50" Ccy="USD"/>	Amount Type. ICPN=Initial Coupon
63	<Amt Typ="TVAR" Amt="-129937.50" Ccy="USD"/>	Amount Type. TVAR=Trade Variation
64	<RptSide	
65	Side="1"	Trade Side. 1=Buy, 2=Sell
66	ClOrdID="ORDER4"	Client Order ID.
67	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
68	InptDev="API"	Input Device. API=Application Programming Interface.
69	CustCpcty="4"	Customer Order Capacity (CTI).
70	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
71	SesSub="X">	Session Sub ID. X=Ex-pit
72	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
73	<Pty ID="995" R="4"/>	4=Clearing Firm.
74	<Pty ID="CME" R="22"/>	22=Exchange.
75	<Pty ID="995" R="1"/>	1=Executing Firm.
76	<Pty ID="" R="24">	24=Customer Account.
77	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
78	</Pty>	
79	<Pty ID="010" R="17"/>	17=Opposite Firm.
80	<Pty ID="995S" R="38">	38=Position Account
81	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
82	</Pty>	
83	<Pty ID="API" R="200"/>	200=Last Modify User
84	<RegTrdID ID="FECC154A05DC037LAP0001D14"	Regulatory Trade ID (UTI/USI).
85	Src="1010000023"	USI Namespace.
86	Typ="0"	
87	Evnt="2"/>	
88	<TrdRegTS TS="2016-05-11T11:40-05:00"	Time Stamp.
89	Typ="1"/>	1-Execution Time.
90	</RptSide>	
91	</TrdCaptRptAck>	
92	</FIXML>	

3.4.6 Reject Notification to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="154A05DC037LAP0001D12134843959"	Message ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace
6	RptTyp="3"	Report Type. 3=Reject
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="154A05DC037LAP0001D10"	Trade Match ID.
10	TrdDt="2016-05-11"	Trade Date.
11	BizDt="2016-05-11"	Cleared Date.
12	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
13	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
14	MsgEvtSrc="CMESys"	Message Event Service.
15	TrdRptStat="0"	Trade Report Status. 0=Accepted
16	TrdID="100004"	Firm Trade ID.
17	TrdID2="154A05DC037LAP0001D12"	Secondary Trade ID.
18	LastQty="3750000"	Trade Quantity.
19	LastPx="96.5"	Trade Price.

20	TxnTm="2016-05-11T11:47:00-05:00"	Transaction Time.
21	SettlCcy="USD"	Settlement Currency.
22	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
23	PxNeg="0"	Trade Price Negotiation Method. 0=Percent of Par
24	OrigTrdDt="2016-05-11"	Original Trade Date.
25	VenueTyp="X"	Venue of Execution. X=Ex-Pit
26	VenuTyp="X"	Venue of Execution. X=Ex-Pit
27	LastUpdateTm="2016-05-11T11:47:00.804-0500">	Last Upadate Time
28	<Hdr	
29	Snt="2016-05-11T11:47:00-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="CME"/>	Recipient Firm Exchange.
34	<Instrmt	
35	Sym="CDXHY25V2.SR.XR.USD.20Z.500"	Product Symbol.
36	ID="CY25V2"	Product Code.
37	CFI="XXXXXX"	CFI code for the instrument.
38	SecTyp="CDS"	Product Type.
39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20201200"	Period Code.
41	MatDt="2020-12-21"	Expiration Date.
42	Mult="0.01"	Price Multiplier.
43	Exch="CMD"	Product Exchange.
44	CpnRt="5.0"	Coupon Rate.
45	IntAcrl="2016-03-21"	Previous Coupon Date.
46	CpnPmt="2016-06-20"	Coupon Payment Date.
47	Snrty="SR"	Seniority.
48	RstrctTyp="XR"	Restructuring Type. XR=No Restructuring
49	PxQteCcy="USD">	Price Quote Currency.
50	<AID AltID="014B98AD5" AltIDSrc="106"/>	
51	<AID AltID="014B98" AltIDSrc="104"/>	
52	<AID AltID="US013817AP64" AltIDSrc="105"/>	
53	<Evnt EventTyp="9" Dt="2020-12-20" />	Swap End Date.
54	<Evnt EventTyp="8" Dt="2016-05-10" />	Swap Start Date.
55	<Evnt EventTyp="111" Dt="2016-06-20" />	Unadjusted Next Coupon Date.
56	<Evnt EventTyp="112" Dt="2016-03-20" />	Unadjusted Previous Coupon Date.
57	<Evnt EventTyp="113" Dt="2015-12-20" />	Unadjusted Previous Previous Coupon Date.
58	</Instrmt>	
59	<Yield Yld="5.926770000"/>	Deal Spread
60	<Amt Typ="CRES" Amt="2025.00" Ccy="USD"/>	Amount Type. CRES=Cash Residual
61	<Amt Typ="IPMT" Amt="105150.00" Ccy="USD"/>	Amount Type. IPMT=Initial Payment
62	<Amt Typ="ICPN" Amt="-26812.50" Ccy="USD"/>	Amount Type. ICPN=Initial Coupon
63	<Amt Typ="TVAR" Amt="129937.50" Ccy="USD"/>	Amount Type. TVAR=Trade Variation
64	<RptSide	
65	Side="2"	Trade Side. 1=Buy, 2=Sell
66	ClOrdID="ORDER4"	Client Order ID.
67	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
68	InptDev="API"	Input Device. API=Application Programming Interface.
69	CustCpcty="4"	Customer Order Capacity (CTI).
70	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
71	SesSub="X">	Session Sub ID. X=Ex-pit
72	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
73	<Pty ID="010" R="4"/>	4=Clearing Firm.
74	<Pty ID="CME" R="22"/>	22=Exchange.
75	<Pty ID="010" R="1"/>	1=Executing Firm.
76	<Pty ID="ACCOUNT4" R="24">	24=Customer Account.

77	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
78	</Pty>	
79	<Pty ID="995" R="17"/>	17=Opposite Firm.
80	<Pty ID="010S" R="38">	38=Position Account
81	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
82	</Pty>	
83	<Pty ID="API" R="200"/>	200=Last Modify User
84	<RegTrdID ID="FECF154A05DC037LAP0001D12"	Regulatory Trade ID (UTI/USI).
85	Src="1010000023"	USI Namespace.
86	Typ="0"	
87	Evnt="2"/>	
88	<TrdRegTS TS="2016-05-11T11:40-05:00"	Time Stamp.
89	Typ="1"/>	1-Execution Time.
90	</RptSide>	
91	</TrdCaptRpt>	
92	</FIXML>	

3.5 Claiming Firm Updates Pre-Claimed Trade

3.5.1 New Trade Submission – Transfer

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	TransTyp="0"	Action taken on a trade. 0=New
5	RptTyp="0"	Report Type. 0=Submit
6	TrdTyp="3"	Trade Type. 3=Transfer
7	TrdDt="2016-05-02"	Trade Date.
8	OrigTrdDt="2016-05-02"	Original Trade Date.
9	LastQty="46"	Trade Quantity.
10	LastPx="1285.3">	Trade Price.
11	<Hdr	
12	SID="010"	Sender. (TMF or CME)
13	TID="CME"	Recipient. (TMF or CME)
14	SSub="NYMEX"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
15	<Instrmt	
16	ID="GC"	Product Code.
17	SecTyp="FUT"	Product Type.
18	MMY="201608"	Period Code.
19	Exch="COMEX"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
20	<Amt	(Optional) Amount Block.
21	Typ="CRES"	(Optional) Amount Type. CRES=Cash Residual
22	Amt="-100.05"	(Optional) Cash Residual Amount.
23	Ccy="USD"/>	(Optional) Cash Residual Currency.
24	<RptSide	
25	Side="2"	Trade Side. 1=Buy, 2=Sell
26	ClOrdID="ORDER5"	Client Order ID.
27	CustCpcty="4"	Customer Order Capacity (CTI).
28	OrdTyp="E">	Order Type. Acts as the Transfer Reason Code for Transfers
29	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
30	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
31	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
32	<Pty ID="ACCOUNT5" R="24">	24=Customer Account.
33	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
34	</Pty>	
35	<Pty ID="995" R="17"/>	17=Opposite Firm. (TMF)
36	</RptSide>	
37	</TrdCaptRpt>	
38	</FIXML>	

3.5.2 New Trade Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="15486413D9DLAP0004D4082823616"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="15486413D9DLAP0004D2"	Trade Match ID.

10	PxTyp="2"	Price Type. 2=Per Unit
11	TrdDt="2016-05-02"	Trade Date.
12	BizDt="2016-05-02"	Cleared Date.
13	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
14	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
15	MsgEvtSrc="CMESys"	Message Event Service.
16	TrdRptStat="0"	Trade Report Status. 0=Accepted
17	TrdID="100005"	Firm Trade ID.
18	TrdID2="15486413D9DLAP0004D4"	Secondary Trade ID.
19	LastQty="46"	Trade Quantity.
20	LastPx="1285.3"	Trade Price.
21	TxnTm="2016-05-02T11:20:00-05:00"	Transaction Time.
22	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
23	OrigTrdDt="2016-05-02"	Original Trade Date.
24	VenueTyp="X"	Venue of Execution. X=Ex-Pit
25	VenuTyp="X"	Venue of Execution. X=Ex-Pit
26	LastUpdateTm="2016-05-02T11:20:00.804-0500">	Last Upadate Time
27	<Hdr	
28	Snt="2016-05-02T11:20:00-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="010"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="NYMEX"/>	Recipient Firm Exchange.
33	<Instrmt	
34	Sym="GCQ6"	Product Symbol.
35	ID="GC"	Product Code.
36	CFI="FCEPSX"	CFI code for the instrument.
37	SecTyp="FUT"	Product Type.
38	Src="H"	Security ID Source. H=Clearing House
39	MMY="20160800"	Period Code.
40	MatDt="2016-08-29"	Expiration Date.
41	Mult="100"	Price Multiplier.
42	Exch="COMEX"	Product Exchange.
43	PxQteCcy="USD"/>	Price Quote Currency.
44	<Amt	Amount Block.
45	Typ="CRES"	Amount Type. CRES=Cash Residual
46	Amt="-100.05"	Cash Residual Amount.
47	Ccy="USD"/>	Cash Residual Currency.
48	<RptSide	
49	Side="2"	Trade Side. 1=Buy, 2=Sell
50	ClOrdID="ORDER5"	Client Order ID.
51	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
52	InptDev="API"	Input Device. API=Application Programming Interface.
53	CustCpcty="4"	Customer Order Capacity (CTI).
54	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
55	SesSub="X">	Session Sub ID. X=Ex-pit
56	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
57	<Pty ID="010" R="4"/>	4=Clearing Firm.
58	<Pty ID="NYMEX" R="22"/>	22=Exchange.
59	<Pty ID="010" R="1"/>	1=Executing Firm.
60	<Pty ID="ACCOUNT5" R="24">	24=Customer Account.
61	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
62	</Pty>	
63	<Pty ID="995" R="17"/>	17=Opposite Firm.
64	<Pty ID="010N" R="38">	38=Position Account
65	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account

66	</Pty>	
67	<Pty ID="API" R="200"/>	200=Last Modify User
68	<RegTrdID ID="FECF15486413D9DLAP0004D4"	Regulatory Trade ID (UTI/USI).
69	Src="1010000023"	USI Namespace.
70	Typ="0"	
71	Evnt="2"/>	
72	<TrdRegTS TS="2016-05-02T11:20-05:00"	Time Stamp.
73	Typ="1"/>	1-Execution Time.
74	</RptSide>	
75	</TrdCaptRptAck>	
	</FIXML>	

3.5.3 New Allege Trade Notification to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="15486413D9DLAP0004D6082823625"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="1"	Report Type. 1=Allege
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="15486413D9DLAP0004D2"	Trade Match ID.
10	PxTyp="2"	Price Type. 2=Per Unit
11	TrdDt="2016-05-02"	Trade Date.
12	BizDt="2016-05-02"	Cleared Date.
13	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
14	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
15	MsgEvtSrc="CMESys"	Message Event Service.
16	TrdRptStat="0"	Trade Report Status. 0=Accepted
17	TrdID="100105"	Firm Trade ID.
18	TrdID2="15486413D9DLAP0004D6"	Secondary Trade ID.
19	LastQty="46"	Trade Quantity.
20	LastPx="1285.3"	Trade Price.
21	TxnTm="2016-05-02T11:20:00-05:00"	Transaction Time.
22	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
23	OrigTrdDt="2016-05-02"	Original Trade Date.
24	VenueTyp="X"	Venue of Execution. X=Ex-Pit
25	VenuTyp="X"	Venue of Execution. X=Ex-Pit
26	LastUpdateTm="2016-05-02T11:20:00.804-0500">	Last Upadate Time.
27	<Hdr	
28	Snt="2016-05-02T11:20:00-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="995"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="NYMEX"/>	Recipient Firm Exchange.
33	<Instrmt	
34	Sym="GCQ6"	Product Symbol.
35	ID="GC"	Product Code.
36	CFI="FCEPSX"	CFI code for the instrument.
37	SecTyp="FUT"	Product Type.
38	Src="H"	Security ID Source. H=Clearing House
39	MMY="20160800"	Period Code.
40	MatDt="2016-08-29"	Expiration Date.
41	Mult="100"	Price Multiplier.
42	Exch="COMEX"	Product Exchange.

43	PxQteCcy="USD"/>	Price Quote Currency.
44	<Amt	Amount Block.
45	Typ="CRES"	Amount Type. CRES=Cash Residual
46	Amt="100.05"	Cash Residual Amount.
47	Ccy="USD"/>	Cash Residual Currency.
48	<RptSide	
49	Side="1"	Trade Side. 1=Buy, 2=Sell
50	ClOrdID="ORDER5"	Client Order ID.
51	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
52	InptDev="API"	Input Device. API=Application Programming Interface.
53	CustCpcty="4"	Customer Order Capacity (CTI).
54	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
55	SesSub="X">	Session Sub ID. X=Ex-pit
56	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
57	<Pty ID="995" R="4"/>	4=Clearing Firm.
58	<Pty ID="NYMEX" R="22"/>	22=Exchange.
59	<Pty ID="995" R="1"/>	1=Executing Firm.
60	<Pty ID="" R="24">	24=Customer Account.
61	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
62	</Pty>	
63	<Pty ID="010" R="17"/>	17=Opposite Firm.
64	<Pty ID="995N" R="38">	38=Position Account
65	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
66	</Pty>	
67	<RegTrdID ID="FECC15486413D9DLAP0004D6"	Regulatory Trade ID (UTI/USI).
68	Src="1010000023"	USI Namespace.
69	Typ="0"	
70	Evnt="2"/>	
71	<TrdRegTS TS="2016-05-02T11:20-05:00"	Time Stamp.
72	Typ="1"/>	1-Execution Time.
73	</RptSide>	
74	</TrdCaptRpt>	
	</FIXML>	

3.5.4 Update from Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	TrdID="100105"	
5	TransTyp="2"	Action taken on a trade. 2=Replace
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrdDt="2016-05-02"	Trade Date.
9	LastQty="46"	Trade Quantity.
10	LastPx="1285.3">	Trade Price.
11	<Hdr	
12	SID="995"	Sender. (TMF or CME)
13	TID="CME"	Recipient. (TMF or CME)
14	SSub="NYMEX"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
15	<Instrmt	
16	ID="GC"	Product Code.
17	SecTyp="FUT"	Product Type.
18	MMY="201608"	Period Code.

19	Exch="COMEX"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
20	<Amt	(Optional) Amount Block.
21	Typ="CRES"	(Optional) Amount Type. CRES=Cash Residual
22	Amt="100.05"	(Optional) Cash Residual Amount.
23	Ccy="USD"/>	(Optional) Cash Residual Currency.
24	<RptSide	
25	Side="1"	Trade Side. 1=Buy, 2=Sell
26	ClOrdID="ORDER5"	Client Order ID.
27	CustCpcty="4"	Customer Order Capacity (CTI).
28	OrdTyp="E">	Order Type. Acts as the Transfer Reason Code for Transfers
29	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
30	<Pty ID="NYMEX" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
31	<Pty ID="995" R="1"/>	1=Executing Firm. (TMF)
32	<Pty ID="ACCEPT5" R="24">	24=Customer Account. (Updated)
33	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
34	</Pty>	
35	<Pty ID="010" R="17"/>	17=Opposite Firm. (TMF)
36	</RptSide>	
37	</TrdCaptRpt>	
38	</FIXML>	

3.5.5 Update Acknowledgement to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="15486413D9DLAP0004D60839334736"	Message ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace
6	RptTyp="1"	Report Type. 1=Allege
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="15486413D9DLAP0004D2"	Trade Match ID.
10	PxTyp="2"	Price Type. 2=Per Unit
11	TrdDt="2016-05-02"	Trade Date.
12	BizDt="2016-05-02"	Cleared Date.
13	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
14	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
15	MsgEvtSrc="CMESys"	Message Event Service.
16	TrdRptStat="0"	Trade Report Status. 0=Accepted
17	TrdID="100105"	Firm Trade ID.
18	TrdID2="15486413D9DLAP0004D6"	Secondary Trade ID.
19	LastQty="46"	Trade Quantity.
20	LastPx="1285.3"	Trade Price.
21	TxnTm="2016-05-02T11:25:00-05:00"	Transaction Time.
22	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
23	OrigTrdDt="2016-05-02"	Original Trade Date.
24	VenueTyp="X"	Venue of Execution. X=Ex-Pit
25	VenuTyp="X"	Venue of Execution. X=Ex-Pit
26	LastUpdateTm="2016-05-02T11:25:00.804-0500">	Last Upadate Time.
27	<Hdr	
28	Snt="2016-05-02T11:25:00-05:00"	Message Time.
29	SID="CME"	Sender.
30	TID="995"	Recipient.
31	SSub="CME"	Sender Firm Exchange.
32	TSub="NYMEX"/>	Recipient Firm Exchange.

33	<Instrmt	
34	Sym="GCQ6"	Product Symbol.
35	ID="GC"	Product Code.
36	CFI="FCEPSX"	CFI code for the instrument.
37	SecTyp="FUT"	Product Type.
38	Src="H"	Security ID Source. H=Clearing House
39	MMY="20160800"	Period Code.
40	MatDt="2016-08-29"	Expiration Date.
41	Mult="100"	Price Multiplier.
42	Exch="COMEX"	Product Exchange.
43	PxQteCcy="USD"/>	Price Quote Currency.
44	<Amt	Amount Block.
45	Typ="CRES"	Amount Type. CRES=Cash Residual
46	Amt="100.05"	Cash Residual Amount.
47	Ccy="USD"/>	Cash Residual Currency.
48	<RptSide	
49	Side="1"	Trade Side. 1=Buy, 2=Sell
50	ClOrdID="ORDER5"	Client Order ID.
51	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
52	InptDev="API"	Input Device. API=Application Programming Interface.
53	CustCpcty="4"	Customer Order Capacity (CTI).
54	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
55	SesSub="X">	Session Sub ID. X=Ex-pit
56	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
57	<Pty ID="995" R="4"/>	4=Clearing Firm.
58	<Pty ID="NYMEX" R="22"/>	22=Exchange.
59	<Pty ID="995" R="1"/>	1=Executing Firm.
60	<Pty ID="ACCEPT5" R="24">	24=Customer Account. (Updated)
61	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
62	</Pty>	
63	<Pty ID="010" R="17"/>	17=Opposite Firm.
64	<Pty ID="995N" R="38">	38=Position Account
65	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
66	</Pty>	
67	<Pty ID="API" R="200"/>	200=Last Modify User
68	<RegTrdID ID="FECC15486413D9DLAP0004D6"	Regulatory Trade ID (UTI/USI).
69	Src="1010000023"	USI Namespace.
70	Typ="0"	
71	Evnt="2"/>	
72	<TrdRegTS TS="2016-05-02T11:20-05:00"	Time Stamp.
73	Typ="1"/>	1-Execution Time.
74	</RptSide>	
75	</TrdCaptRptAck>	
76	</FIXML>	

3.6 Claiming Firm Updates Claimed Trade

3.6.1 New Trade Submission by Executing Firm – Transfer

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	ExecID="000360"	Execution ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrdDt="2016-05-02"	Trade Date.
9	LastQty="15"	Trade Quantity.
10	LastPx="0.105">	Trade Price.
11	<Hdr	
12	SID="010"	Sender. (TMF or CME)
13	TID="CME"	Recipient. (TMF or CME)
14	SSub="CBT"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
15	<Instrmt	
16	ID="C"	Product Code.
17	SecTyp="OOF"	Product Type.
18	MMY="201607"	Period Code.
19	PutCall="0"	(Put/Call Indicator for Options.
20	StrkPx="3.7"	Strike Price.
21	Exch="CBT"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
22	<Amt	(Optional) Amount Block.
23	Typ="CRES"	(Optional) Amount Type. CRES=Cash Residual
24	Amt="75.00"	(Optional) Cash Residual Amount.
25	Ccy="USD"/>	(Optional) Cash Residual Currency.
26	<RptSide	
27	Side="1"	Trade Side. 1=Buy, 2=Sell
28	ClOrdID="ORDER6"	Client Order ID.
29	CustCpcty="4"	Customer Order Capacity (CTI).
30	OrdTyp="E">	Order Type. Acts as the Transfer Reason Code for Transfers
31	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
32	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
33	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
34	<Pty ID="ACCOUNT6" R="24">	24=Customer Account.
35	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
36	</Pty>	
37	<Pty ID="995" R="17"/>	17=Opposite Firm. (TMF)
38	<Pty ID="CLAIMACCT6" R="48"/>	48=Claiming Account
	</RptSide>	
39	</TrdCaptRpt>	
40	</FIXML>	

3.6.2 New Trade Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="1549977253DLAP0001D134084435389"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="0"	Report Type. 0=Submit

7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="1549977253DLAP0001D132"	Trade Match ID.
10	ExecID="000360"	Execution ID.
11	PxTyp="2"	Price Type. 2=Per Unit
12	TrdDt="2016-05-02"	Trade Date.
13	BizDt="2016-05-02"	Cleared Date.
14	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
15	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
16	MsgEvtSrc="CMESys"	Message Event Service.
17	TrdRptStat="0"	Trade Report Status. 0=Accepted
18	TrdID="100006"	Firm Trade ID.
19	TrdID2="1549977253DLAP0001D134"	Secondary Trade ID.
20	LastQty="15"	Trade Quantity.
21	LastPx="0.105"	Trade Price.
22	TxnTm="2016-05-02T11:30:00-05:00"	Transaction Time.
23	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
24	OrigTrdDt="2016-05-02"	Original Trade Date.
25	VenueTyp="X"	Venue of Execution. X=Ex-Pit
26	VenuTyp="X"	Venue of Execution. X=Ex-Pit
27	LastUpdateTm="2016-05-02T11:30:00.804-0500">	Last Upadate Time
28	<Hdr	
29	Snt="2016-05-02T11:30:00-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="CBT"/>	Recipient Firm Exchange.
34	<Instrmt	
35	Sym="OZCN6 P0370"	Product Symbol.
36	ID="C"	Product Code.
37	CFI="OCAXPS"	CFI code for the instrument.
38	SecTyp="OOF"	Product Type.
39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20160700"	Period Code.
41	MatDt="2016-06-24"	Expiration Date.
42	StrkPx="3.7"	Strike Price.
43	Mult="5000"	Price Multiplier.
44	Exch="CBT"	Product Exchange.
45	PxQteCcy="USD"	Price Quote Currency.
46	PutCall="0"/>	Put/Call Indicator.
47	<Undly	
48	MMY="201607"/>	Underlying Period Code.
49	<Amt	Amount Block.
50	Typ="CRES"	Amount Type. CRES=Cash Residual
51	Amt="75.00"	Cash Residual Amount.
52	Ccy="USD"/>	Cash Residual Currency.
53	<Amt	
54	Typ="PREM"	Amount Type. PREM=Option Premium
55	Amt="-7875.00"	Option Premium Amount.
56	Ccy="USD"/>	Option Premium Currency.
57	<RptSide	
58	Side="1"	Trade Side. 1=Buy, 2=Sell
59	ClOrdID="ORDER6"	Client Order ID.
60	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
61	InptDev="API"	Input Device. API=Application Programming Interface.
62	CustCpcty="4"	Customer Order Capacity (CTI).
63	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers

64	SesSub="X">	Session Sub ID. X=Ex-pit
65	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
66	<Pty ID="010" R="4"/>	4=Clearing Firm.
67	<Pty ID="CBT" R="22"/>	22=Exchange.
68	<Pty ID="010" R="1"/>	1=Executing Firm.
69	<Pty ID="ACCOUNT6" R="24">	24=Customer Account.
70	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
71	</Pty>	
72	<Pty ID="995" R="17"/>	17=Opposite Firm.
73	<Pty ID="CLAIMACCT6" R="48"/>	48=Claiming Account
74	<Pty ID="010B" R="38">	38=Position Account
75	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
76	</Pty>	
77	<Pty ID="API" R="200"/>	200=Last Modify User
78	<RegTrdID ID="FECF1549977253DLAP0001D134"	Regulatory Trade ID (UTI/USI).
79	Src="1010000023"	USI Namespace.
80	Typ="0"	
81	Evnt="2"/>	
82	<TrdRegTS TS="2016-05-02T11:30-05:00"	Time Stamp.
83	Typ="1"/>	1-Execution Time.
84	</RptSide>	
85	</TrdCaptRptAck>	
	</FIXML>	

3.6.3 New Allege Trade Notification to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="1549977253DLAP0001D146195546490"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="1"	Report Type. 1=Allege
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="1549977253DLAP0001D146"	Trade Match ID.
10	ExecID="000360"	Execution ID.
11	PxTyp="2"	Price Type. 2=Per Unit
12	TrdDt="2016-05-02"	Trade Date.
13	BizDt="2016-05-02"	Cleared Date.
14	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
15	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
16	MsgEvtSrc="CMESys"	Message Event Service.
17	TrdRptStat="0"	Trade Report Status. 0=Accepted
18	TrdID="100106"	Firm Trade ID.
19	TrdID2="1549977253DLAP0001D148"	Secondary Trade ID.
20	LastQty="15"	Trade Quantity.
21	LastPx="0.105"	Trade Price.
22	TxnTm="2016-05-02T11:30:00-05:00"	Transaction Time.
23	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
24	OrigTrdDt="2016-05-02"	Original Trade Date.
25	VenueTyp="X"	Venue of Execution. X=Ex-Pit
26	VenuTyp="X"	Venue of Execution. X=Ex-Pit
27	LastUpdateTm="2016-05-02T11:30:00.804-0500">	Last Upadate Time
28	<Hdr	
29	Snt="2016-05-02T11:30:00-05:00"	Message Time.

30	SID="CME"	Sender.
31	TID="995"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="CBT"/>	Recipient Firm Exchange.
34	<Instrmt	
35	Sym="OZCN6 P0370"	Product Symbol.
36	ID="C"	Product Code.
37	CFI="OCAXPS"	CFI code for the instrument.
38	SecTyp="OOF"	Product Type.
39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20160700"	Period Code.
41	MatDt="2016-06-24"	Expiration Date.
42	StrkPx="3.7"	Strike Price.
43	Mult="5000"	Price Multiplier.
44	Exch="CBT"	Product Exchange.
45	PxQteCcy="USD"	Price Quote Currency.
46	PutCall="0"/>	Put/Call Indicator.
47	<Undly	
48	MMY="201607"/>	Underlying Period Code.
49	<Amt	Amount Block.
50	Typ="CRES"	Amount Type. CRES=Cash Residual
51	Amt="-75.00"	Cash Residual Amount.
52	Ccy="USD"/>	Cash Residual Currency.
53	<Amt	
54	Typ="PREM"	Amount Type. PREM=Option Premium
55	Amt="7875.00"	Option Premium Amount.
56	Ccy="USD"/>	Option Premium Currency.
57	<RptSide	
58	Side="2"	Trade Side. 1=Buy, 2=Sell
59	ClOrdID="ORDER6"	Client Order ID.
60	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
61	InptDev="API"	Input Device. API=Application Programming Interface.
62	CustCpcty="4"	Customer Order Capacity (CTI).
63	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
64	SesSub="X">	Session Sub ID. X=Ex-pit
65	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
66	<Pty ID="995" R="4"/>	4=Clearing Firm.
67	<Pty ID="CBT" R="22"/>	22=Exchange.
68	<Pty ID="995" R="1"/>	1=Executing Firm.
69	<Pty ID=" CLAIMACCT6" R="24">	24=Customer Account.
70	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
71	</Pty>	
72	<Pty ID="010" R="17"/>	17=Opposite Firm.
73	<Pty ID="995B" R="38">	38=Position Account
74	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
75	</Pty>	
76	<RegTrdID ID="FECF1549977253DLAP0001D148"	Regulatory Trade ID (UTI/USI).
77	Src="1010000023"	USI Namespace.
78	Typ="0"	
79	Evnt="2"/>	
80	<TrdRegTS TS="2016-05-02T11:30-05:00"	Time Stamp.
81	Typ="1"/>	1-Execution Time.
82	</RptSide>	
83	</TrdCaptRpt>	
84	</FIXML>	

3.6.4 Claim from Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	TrdID="100106"	Firm Trade ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace
6	RptTyp="2"	Report Type. 2=Accept
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrdDt="2016-05-02"	Trade Date.
9	LastQty="15"	Trade Quantity.
10	LastPx="0.105">	Trade Price.
11	<Hdr	
12	SID="995"	Sender. (TMF or CME)
13	TID="CME"	Recipient. (TMF or CME)
14	SSub="CBT"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
15	<Instrmt	
16	ID="C"	Product Code.
17	SecTyp="OOF"	Product Type.
18	MMY="201607"	Period Code.
19	PutCall="0"	(Put/Call Indicator for Options.
20	StrkPx="3.7"	Strike Price.
21	Exch="CBT"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
22	<RptSide	
23	Side="2"	Trade Side. 1=Buy, 2=Sell
24	ClOrdID="ORDER6"	Client Order ID.
25	CustCpcty="4"	Customer Order Capacity (CTI).
26	OrdTyp="E">	Order Type. Acts as the Transfer Reason Code for Transfers
27	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
28	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
29	<Pty ID="995" R="1"/>	1=Executing Firm. (TMF)
30	<Pty ID="CLAIMACCT6" R="24">	24=Customer Account.
31	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
32	</Pty>	
33	<Pty ID="010" R="17"/>	17=Opposite Firm. (TMF)
34	</RptSide>	
35	</TrdCaptRpt>	
36	</FIXML>	

3.6.5 Claim Acknowledgement to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="1549977253DLAP0001D146195546502"	Message ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace
6	RptTyp="2"	Report Type. 2=Accept
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="1549977253DLAP0001D146"	Trade Match ID.
10	ExecID="000360"	Execution ID.
11	PxTyp="2"	Price Type. 2=Per Unit
12	TrdDt="2016-05-02"	Trade Date.
13	BizDt="2016-05-02"	Cleared Date.
14	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright

15	MtchStat="0"	Match Status. 0=Matched, 1=Unmatched
16	MsgEvtSrc="CMESys"	Message Event Service.
17	TrdRptStat="0"	Trade Report Status. 0=Accepted
18	TrdID="100106"	Firm Trade ID.
19	TrdID2="1549977253DLAP0001D148"	Secondary Trade ID.
20	LastQty="15"	Trade Quantity.
21	LastPx="0.105"	Trade Price.
22	TxnTm="2016-05-02T11:32:00-05:00"	Transaction Time.
23	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
24	OrigTrdDt="2016-05-02"	Original Trade Date.
25	VenueTyp="X"	Venue of Execution. X=Ex-Pit
26	VenuTyp="X"	Venue of Execution. X=Ex-Pit
27	LastUpdateTm="2016-05-02T11:32:00.804-0500">	Last Upadate Time
28	<Hdr	
29	Snt="2016-05-02T11:32:00-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="995"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="CBT"/>	Recipient Firm Exchange.
34	<Instrmt	
35	Sym="OZCN6 P0370"	Product Symbol.
36	ID="C"	Product Code.
37	CFI="OCAXPS"	CFI code for the instrument.
38	SecTyp="OOF"	Product Type.
39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20160700"	Period Code.
41	MatDt="2016-06-24"	Expiration Date.
42	StrkPx="3.7"	Strike Price.
43	Mult="5000"	Price Multiplier.
44	Exch="CBT"	Product Exchange.
45	PxQteCcy="USD"	Price Quote Currency.
46	PutCall="0"/>	Put/Call Indicator.
47	<Undly	
48	MMY="201607"/>	Underlying Period Code.
49	<Amt	Amount Block.
50	Typ="CRES"	Amount Type. CRES=Cash Residual
51	Amt="-75.00"	Cash Residual Amount.
52	Ccy="USD"/>	Cash Residual Currency.
53	<Amt	
54	Typ="PREM"	Amount Type. PREM=Option Premium
55	Amt="7875.00"	Option Premium Amount.
56	Ccy="USD"/>	Option Premium Currency.
57	<RptSide	
58	Side="2"	Trade Side. 1=Buy, 2=Sell
59	ClOrdID="ORDER6"	Client Order ID.
60	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
61	InptDev="API"	Input Device. API=Application Programming Interface.
62	CustCpcty="4"	Customer Order Capacity (CTI).
63	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
64	SesSub="X">	Session Sub ID. X=Ex-pit
65	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
66	<Pty ID="995" R="4"/>	4=Clearing Firm.
67	<Pty ID="CBT" R="22"/>	22=Exchange.
68	<Pty ID="995" R="1"/>	1=Executing Firm.
69	<Pty ID="CLAIMACCT6" R="24">	24=Customer Account.
70	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account

71	</Pty>	
72	<Pty ID="010" R="17"/>	17=Opposite Firm.
73	<Pty ID="995B" R="38">	38=Position Account
74	<Sub ID="4" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
75	</Pty>	
76	<Pty ID="API" R="200"/>	200=Last Modify User
77	<RegTrdID ID="FECF1549977253DLAP0001D148"	Regulatory Trade ID (UTI/USI).
78	Src="1010000023"	USI Namespace.
79	Typ="0"	
80	Evnt="2"/>	
81	<TrdRegTS TS="2016-05-02T11:30-05:00"	Time Stamp.
82	Typ="1"/>	1-Execution Time.
83	</RptSide>	
84	</TrdCaptRptAck>	
85	</FIXML>	

3.6.6 Match Notification to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="1549977253DLAP0001D134084435415"	Message ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="1549977253DLAP0001D132"	Trade Match ID.
10	ExecID="000360"	Execution ID.
11	PxTyp="2"	Price Type. 2=Per Unit
12	TrdDt="2016-05-02"	Trade Date.
13	BizDt="2016-05-02"	Cleared Date.
14	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
15	MtchStat="0"	Match Status. 0=Matched, 1=Unmatched
16	MsgEvtSrc="CMESys"	Message Event Service.
17	TrdRptStat="0"	Trade Report Status. 0=Accepted
18	TrdID="100006"	Firm Trade ID.
19	TrdID2="1549977253DLAP0001D134"	Secondary Trade ID.
20	LastQty="15"	Trade Quantity.
21	LastPx="0.105"	Trade Price.
22	TxnTm="2016-05-02T11:32:00-05:00"	Transaction Time.
23	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
24	OrigTrdDt="2016-05-02"	Original Trade Date.
25	VenueTyp="X"	Venue of Execution. X=Ex-Pit
26	VenuTyp="X"	Venue of Execution. X=Ex-Pit
27	LastUpdateTm="2016-05-02T11:32:00.804-0500">	Last Upadate Time
28	<Hdr	
29	Snt="2016-05-02T11:32:00-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="CBT"/>	Recipient Firm Exchange.
34	<Instrmt	
35	Sym="OZCN6 P0370"	Product Symbol.
36	ID="C"	Product Code.
37	CFI="OCAXPS"	CFI code for the instrument.
38	SecTyp="OOF"	Product Type.

39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20160700"	Period Code.
41	MatDt="2016-06-24"	Expiration Date.
42	StrkPx="3.7"	Strike Price.
43	Mult="5000"	Price Multiplier.
44	Exch="CBT"	Product Exchange.
45	PxQteCcy="USD"	Price Quote Currency.
46	PutCall="0"/>	Put/Call Indicator.
47	<Undly	
48	MMY="201607"/>	Underlying Period Code.
49	<Amt	Amount Block.
50	Typ="CRES"	Amount Type. CRES=Cash Residual
51	Amt="75.00"	Cash Residual Amount.
52	Ccy="USD"/>	Cash Residual Currency.
53	<Amt	
54	Typ="PREM"	Amount Type. PREM=Option Premium
55	Amt="-7875.00"	Option Premium Amount.
56	Ccy="USD"/>	Option Premium Currency.
57	<RptSide	
58	Side="1"	Trade Side. 1=Buy, 2=Sell
59	ClOrdID="ORDER6"	Client Order ID.
60	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
61	InptDev="API"	Input Device. API=Application Programming Interface.
62	CustCpcty="4"	Customer Order Capacity (CTI).
63	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
64	SesSub="X">	Session Sub ID. X=Ex-pit
65	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
66	<Pty ID="010" R="4"/>	4=Clearing Firm.
67	<Pty ID="CBT" R="22"/>	22=Exchange.
68	<Pty ID="010" R="1"/>	1=Executing Firm.
69	<Pty ID="ACCOUNT6" R="24">	24=Customer Account.
70	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
71	</Pty>	
72	<Pty ID="995" R="17"/>	17=Opposite Firm.
73	<Pty ID="010B" R="38">	38=Position Account
74	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
75	</Pty>	
76	<Pty ID="API" R="200"/>	200=Last Modify User
77	<RegTrdID ID="FECF1549977253DLAP0001D134"	Regulatory Trade ID (UTI/USI).
78	Src="1010000023"	USI Namespace.
79	Typ="0"	
80	Evnt="2"/>	
81	<TrdRegTS TS="2016-05-02T11:30-05:00"	Time Stamp.
82	Typ="1"/>	1-Execution Time.
83	</RptSide>	
84	</TrdCaptRpt>	
85	</FIXML>	

3.6.7 Update from Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	

4	TrdID="100106"	Firm Trade ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrdDt="2016-05-02"	Trade Date.
9	LastQty="15"	Trade Quantity.
10	LastPx="0.105">	Trade Price.
11	<Hdr	
12	SID="995"	Sender. (TMF or CME)
13	TID="CME"	Recipient. (TMF or CME)
14	SSub="CBT"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
15	<Instrmt	
16	ID="C"	Product Code.
17	SecTyp="OOF"	Product Type.
18	MMY="201607"	Period Code.
19	PutCall="0"	(Put/Call Indicator for Options.
20	StrkPx="3.7"	Strike Price.
21	Exch="CBT"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
22	<RptSide	
23	Side="2"	Trade Side. 1=Buy, 2=Sell
24	ClOrdID="ORDER6"	Client Order ID.
25	CustCpcty="4"	Customer Order Capacity (CTI).
26	OrdTyp="E">	Order Type. Acts as the Transfer Reason Code for Transfers
27	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
28	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
29	<Pty ID="995" R="1"/>	1=Executing Firm. (TMF)
30	<Pty ID="ACCEPT6" R="24">	24=Customer Account. (Updated)
31	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
32	</Pty>	
33	<Pty ID="010" R="17"/>	17=Opposite Firm. (TMF)
34	</RptSide>	
35	</TrdCaptRpt>	
36	</FIXML>	

3.6.8 Update Acknowledgement to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="1549977253DLAP0001D146195546531"	Message ID.
5	TransTyp="2"	Action taken on a trade. 2=Update
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="1549977253DLAP0001D146"	Trade Match ID.
10	ExecID="000360"	Execution ID.
11	PxTyp="2"	Price Type. 2=Per Unit
12	TrdDt="2016-05-02"	Trade Date.
13	BizDt="2016-05-02"	Cleared Date.
14	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
15	MtchStat="0"	Match Status. 0=Matched, 1=Unmatched
16	MsgEvtSrc="CMESys"	Message Event Service.
17	TrdRptStat="0"	Trade Report Status. 0=Accepted
18	TrdID="100106"	Firm Trade ID.
19	TrdID2="1549977253DLAP0001D148"	Secondary Trade ID.
20	LastQty="15"	Trade Quantity.

21	LastPx="0.105"	Trade Price.
22	TxnTm="2016-05-02T11:32:00-05:00"	Transaction Time.
23	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
24	OrigTrdDt="2016-05-02"	Original Trade Date.
25	VenueTyp="X"	Venue of Execution. X=Ex-Pit
26	VenuTyp="X"	Venue of Execution. X=Ex-Pit
27	LastUpdateTm="2016-05-02T11:32:00.804-0500">	Last Upadate Time
28	<Hdr	
29	Snt="2016-05-02T11:32:00-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="995"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="CBT"/>	Recipient Firm Exchange.
34	<Instrmt	
35	Sym="OZCN6 P0370"	Product Symbol.
36	ID="C"	Product Code.
37	CFI="OCAXPS"	CFI code for the instrument.
38	SecTyp="OOF"	Product Type.
39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20160700"	Period Code.
41	MatDt="2016-06-24"	Expiration Date.
42	StrkPx="3.7"	Strike Price.
43	Mult="5000"	Price Multiplier.
44	Exch="CBT"	Product Exchange.
45	PxQteCcy="USD"	Price Quote Currency.
46	PutCall="0"/>	Put/Call Indicator.
47	<Undly	
48	MMY="201607"/>	Underlying Period Code.
49	<Amt	Amount Block.
50	Typ="CRES"	Amount Type. CRES=Cash Residual
51	Amt="-75.00"	Cash Residual Amount.
52	Ccy="USD"/>	Cash Residual Currency.
53	<Amt	
54	Typ="PREM"	Amount Type. PREM=Option Premium
55	Amt="7875.00"	Option Premium Amount.
56	Ccy="USD"/>	Option Premium Currency.
57	<RptSide	
58	Side="2"	Trade Side. 1=Buy, 2=Sell
59	ClOrdID="ORDER6"	Client Order ID.
60	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
61	InptDev="API"	Input Device. API=Application Programming Interface.
62	CustCpcty="4"	Customer Order Capacity (CTI).
63	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
64	SesSub="X">	Session Sub ID. X=Ex-pit
65	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
66	<Pty ID="995" R="4"/>	4=Clearing Firm.
67	<Pty ID="CBT" R="22"/>	22=Exchange.
68	<Pty ID="995" R="1"/>	1=Executing Firm.
69	<Pty ID="ACCEPT6" R="24">	24=Customer Account. (Updated)
70	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
71	</Pty>	
72	<Pty ID="010" R="17"/>	17=Opposite Firm.
73	<Pty ID="995B" R="38">	38=Position Account
74	<Sub ID="4" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
75	</Pty>	

76	<Pty ID="API" R="200"/>	200=Last Modify User
77	<RegTrdID ID="FECF1549977253DLAP0001D148"	Regulatory Trade ID (UTI/USI).
78	Src="1010000023"	USI Namespace.
79	Typ="0"	
80	Evnt="2"/>	
81	<TrdRegTS TS="2016-05-02T11:30-05:00"	Time Stamp.
82	Typ="1"/>	1-Execution Time.
83	</RptSide>	
84	</TrdCaptRptAck>	
85	</FIXML>	

3.7 CME Clearing Rejects a Trade Message from Executing Firm

3.7.1 New Trade Submission by Executing Firm - Transfer

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	TransTyp="0"	Action taken on a trade. 0=New
5	RptTyp="0"	Report Type. 0=Submit
6	TrdTyp="3"	Trade Type. 3=Transfer
7	TrdDt="2016-05-02"	Trade Date.
8	LastQty="99"	Trade Quantity.
9	LastPx="0.036">	Trade Price.
10	<Hdr	
11	SID="010"	Sender. (TMF or CME)
12	TID="CME"	Recipient. (TMF or CME)
13	SSub="CME"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
14	<Instrmt	
15	ID="SP"	Product Code.
16	SecTyp="FUT"	Product Type.
17	MMY="201609"	Period Code.
18	Exch="CBT"/>	Product Exchange. (CME/CBT/NYMEX/COMEX) Wrong Product Exchange
19	<RptSide	
20	Side="1"	Trade Side. 1=Buy, 2=Sell
21	ClOrdID="ORDER7"	Client Order ID.
22	CustCpcty="4"	Customer Order Capacity (CTI).
23	OrdTyp="E">	Order Type. Acts as the Transfer Reason Code for Transfers
24	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
25	<Pty ID="CME" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
26	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
27	<Pty ID="ACCOUNT7" R="24">	24=Customer Account.
28	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
29	</Pty>	
30	<Pty ID="995" R="17"/>	17=Opposite Firm. (TMF)
31	</RptSide>	
32	</TrdCaptRpt>	
33	</FIXML>	

3.7.2 New Trade Rejection to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="1549977253DLAP0001D3DA125641427"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="1549977253DLAP0001D3D8"	Trade Match ID.
10	PxTyp="2"	Price Type. 2=Per Unit
11	TrdDt="2016-05-02"	Trade Date.
12	BizDt="2016-05-02"	Cleared Date.
13	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
14	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched

15	MsgEvtSrc="CMESys"	Message Event Service.
16	TrdRptStat="1"	Trade Report Status. 1=Rejected
17	TrdID="100007"	Firm Trade ID.
18	TrdID2="1549977253DLAP0001D3DA"	Secondary Trade ID.
19	LastQty="99"	Trade Quantity.
20	LastPx="2066.0"	Trade Price.
21	TxnTm="2016-05-02T12:05:00-05:00"	Transaction Time.
22	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
23	OrigTrdDt="2016-05-02"	Original Trade Date.
24	VenueTyp="X"	Venue of Execution. X=Ex-Pit
25	VenuTyp="X"	Venue of Execution. X=Ex-Pit
26	LastUpdateTm="2016-05-02T12:05:00.804-0500"	Last Upadate Time
27	RejRsn="443"	Reject Reason
28	Txt="Product not found for id Ex-CBT CC-SP period-201609!">	Reject Text
29	<Hdr	
30	Snt="2016-05-02T12:05:00-05:00"	Message Time.
31	SID="CME"	Sender.
32	TID="010"	Recipient.
33	SSub="CME"	Sender Firm Exchange.
34	TSub="CME"/>	Recipient Firm Exchange.
35	<Instrmt	
36	ID="SP"	Product Code.
37	SecTyp="FUT"	Product Type.
38	Src="H"	Security ID Source. H=Clearing House
39	MMY="20160900"	Period Code.
40	Exch="CBT"/>	Product Exchange.
41	<RptSide	
42	Side="1"	Trade Side. 1=Buy, 2=Sell
43	ClOrdID="ORDER7"	Client Order ID.
44	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
45	InptDev="API"	Input Device. API=Application Programming Interface.
46	CustCpcty="4"	Customer Order Capacity (CTI).
47	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
48	SesSub="X">	Session Sub ID. X=Ex-pit
49	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
50	<Pty ID="CME" R="22"/>	22=Exchange.
51	<Pty ID="010" R="1"/>	1=Executing Firm.
52	<Pty ID="ACCOUNT7" R="24">	24=Customer Account.
53	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
54	</Pty>	
55	<Pty ID="995" R="17"/>	17=Opposite Firm.
56	<Pty ID="API" R="200"/>	200=Last Modify User
57	<RegTrdID ID="FECF1549977253DLAP0001D3DA"	Regulatory Trade ID (UTI/USI).
58	Src="1010000023"	USI Namespace.
59	Typ="0"	
60	Evnt="2"/>	
61	<TrdRegTS TS="2016-05-02T11:30-05:00"	Time Stamp.
62	Typ="1"/>	1-Execution Time.
63	</RptSide>	
64	</TrdCaptRptAck>	
65	</FIXML>	

3.8 Executing Firm Submits Trade with Indicator to Auto-Accept Claiming Firm's Side

3.8.1 New Trade Submission by Executing Firm – Transfer

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	ExecID="000380"	Execution ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrdDt="2016-05-02"	Trade Date.
9	OrigTrdDt="2016-03-10"	Original Trade Date.
10	TrdHandlInst="8"	Type of Trading Model. 2=One party report for Matching
11	LastQty="50"	Trade Quantity.
12	LastPx="129.59375">	Trade Price. (129.19) Submitted as true decimal for fractional products
13	<Hdr	
14	SID="010"	Sender. (TMF or CME)
15	TID="CME"	Recipient. (TMF or CME)
16	SSub="CBT"/>	Sender Firm Exchange. (CME/CBT/NYMEX)
17	<Instrmt	
18	ID="21"	Product Code.
19	SecTyp="FUT"	Product Type.
20	MMY="201609"	Period Code.
21	Exch="CBT"/>	Product Exchange. (CME/CBT/NYMEX/COMEX)
22	<RptSide	
23	Side="2"	Trade Side. 1=Buy, 2=Sell
24	ClOrdID="ORDER8"	Client Order ID.
25	CustCpcty="4"	Customer Order Capacity (CTI).
26	OrdTyp="E">	Order Type. Acts as the Transfer Reason Code for Transfers
27	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
28	<Pty ID="CBT" R="22"/>	22=Firm Exchange. (CME/CBT/NYMEX)
29	<Pty ID="010" R="1"/>	1=Executing Firm. (TMF)
30	<Pty ID="ACCOUNT8" R="24">	24=Customer Account.
31	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
32	</Pty>	
33	<Pty ID="995" R="17"/>	17=Opposite Firm. (TMF)
34	<Pty ID="CLAIMACCT8" R="48">	48=Claiming Account
35	<Sub ID="1" Typ="26"/>	26=Claiming Account Type (Origin). ID 1=Customer Account, 2=House Account
36	<Sub ID="4" Typ="4000"/>	4000= Customer Order Capacity (CTI) for Claiming Firm.
37	</Pty>	
38	</RptSide>	
39	</TrdCaptRpt>	
	</FIXML>	

3.8.2 New Matched Trade Acknowledgement to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	

4	RptID="154E6B6845DLAP0003D94073800482"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="154E6B6845DLAP0003D92"	Trade Match ID.
10	ExecID="000380"	Execution ID.
11	PxTyp="2"	Price Type. 2=Per Unit
12	TrdDt="2016-05310"	Trade Date.
13	BizDt="2016-05-02"	Cleared Date.
14	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
15	MtchStat="0"	Match Status. 0=Matched, 1=Unmatched
16	MsgEvtSrc="CMESys"	Message Event Service.
17	TrdRptStat="0"	Trade Report Status. 0=Accepted
18	TrdID="100008"	Firm Trade ID.
19	TrdID2="154E6B6845DLAP0003D94"	Secondary Trade ID.
20	LastQty="50"	Trade Quantity.
21	LastPx="129.59375"	Trade Price. (129.19)
22	TxnTm="2016-05-02T12:15:00-05:00"	Transaction Time.
23	TrdHandlInst="8"	Type of Trading Model. 2=One party report for Matching
24	OrigTrdDt="2016-03-10"	Original Trade Date.
25	VenueTyp="X"	Venue of Execution. X=Ex-Pit
26	VenuTyp="X"	Venue of Execution. X=Ex-Pit
27	LastUpdateTm="2016-05-02T12:15:00.804-0500">	Last Upadate Time
28	<Hdr	
29	Snt="2016-05-02T12:15:00-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="010"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="CBT"/>	Recipient Firm Exchange.
34	<Instrmt	
35	Sym="ZNU6"	Product Symbol.
36	ID="21"	Product Code.
37	CFI="FFDPSX"	CFI code for the instrument.
38	SecTyp="FUT"	Product Type.
39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20160900"	Period Code.
41	MatDt="2016-09-21"	Expiration Date.
42	Mult="1000"	Price Multiplier.
43	Exch="CBT"	Product Exchange.
44	PxQteCcy="USD"/>	Price Quote Currency.
45	<RptSide	
46	Side="2"	Trade Side. 1=Buy, 2=Sell
47	ClOrdID="ORDER8"	Client Order ID.
48	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
49	InptDev="API"	Input Device. API=Application Programming Interface.
50	CustCpcty="4"	Customer Order Capacity (CTI).
51	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
52	SesSub="X">	Session Sub ID. X=Ex-pit
53	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
54	<Pty ID="010" R="4"/>	4=Clearing Firm.
55	<Pty ID="CBT" R="22"/>	22=Exchange.
56	<Pty ID="010" R="1"/>	1=Executing Firm.
57	<Pty ID="ACCOUNT8" R="24">	24=Customer Account.
58	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
59	</Pty>	

60	<Pty ID="995" R="17"/>	17=Opposite Firm.
61	<Pty ID="CLAIMACCT8" R="48">	48=Claiming Account
62	<Sub ID="1" Typ="26"/>	26=Claiming Account Type (Origin). ID 1=Customer Account, 2=House Account
63	<Sub ID="4" Typ="4000"/>	4000= Customer Order Capacity (CTI) for Claiming Firm.
64	</Pty>	
65	<Pty ID="010B" R="38">	38=Position Account
66	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
67	</Pty>	
68	<Pty ID="API" R="200"/>	200=Last Modify User
69	<RegTrdID ID="FECF154E6B6845DLAP0003D94"	Regulatory Trade ID (UTI/USI).
70	Src="1010000023"	USI Namespace.
71	Typ="0"	
72	Evnt="2"/>	
73	<TrdRegTS TS="2016-05-02T12:15-05:00"	Time Stamp.
74	Typ="1"/>	1-Execution Time.
75	</RptSide>	
76	</TrdCaptRptAck>	
77	</FIXML>	

3.8.3 New Matched Trade Notification to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="154E6B6845DLAP0003D96073800483"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="0"	Report Type. 1=Allege
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="154E6B6845DLAP0003D92"	Trade Match ID.
10	ExecID="000380"	Execution ID.
11	PxTyp="2"	Price Type. 2=Per Unit
12	TrdDt="2016-03-10"	Trade Date.
13	BizDt="2016-05-02"	Cleared Date.
14	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
15	MtchStat="0"	Match Status. 0=Matched, 1=Unmatched
16	MsgEvtSrc="CMESys"	Message Event Service.
17	TrdRptStat="0"	Trade Report Status. 0=Accepted
18	TrdID="100008"	Firm Trade ID.
19	TrdID2="154E6B6845DLAP0003D96"	Secondary Trade ID.
20	LastQty="15"	Trade Quantity.
21	LastPx="0.105"	Trade Price.
22	TxnTm="2016-05-02T12:15:00-05:00"	Transaction Time.
23	TrdHandlInst="8"	Type of Trading Model. 2=One party report for Matching
24	OrigTrdDt="2016-03-10"	Original Trade Date.
25	VenueTyp="X"	Venue of Execution. X=Ex-Pit
26	VenuTyp="X"	Venue of Execution. X=Ex-Pit
27	LastUpdateTm="2016-05-02T12:15:00.804-0500">	Last Upadate Time
28	<Hdr	
29	Snt="2016-05-02T12:15:00-05:00"	Message Time.
30	SID="CME"	Sender.
31	TID="995"	Recipient.
32	SSub="CME"	Sender Firm Exchange.
33	TSub="CBT"/>	Recipient Firm Exchange.

34	<Instrmt	
35	Sym="ZNU6"	Product Symbol.
36	ID="21"	Product Code.
37	CFI="FFDPSX"	CFI code for the instrument.
38	SecTyp="FUT"	Product Type.
39	Src="H"	Security ID Source. H=Clearing House
40	MMY="20160900"	Period Code.
41	MatDt="2016-09-21"	Expiration Date.
42	Mult="1000"	Price Multiplier.
43	Exch="CBT"	Product Exchange.
44	PxQteCcy="USD"/>	Price Quote Currency.
45	<RptSide	
46	Side="1"	Trade Side. 1=Buy, 2=Sell
47	ClOrdID="ORDER8"	Client Order ID.
48	InptSrc="MQM"	Input Source. MQM=Default (non-specified)
49	InptDev="API"	Input Device. API=Application Programming Interface.
50	CustCpcty="4"	Customer Order Capacity (CTI).
51	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
52	SesSub="X">	Session Sub ID. X=Ex-pit
53	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
54	<Pty ID="995" R="4"/>	4=Clearing Firm.
55	<Pty ID="CBT" R="22"/>	22=Exchange.
56	<Pty ID="995" R="1"/>	1=Executing Firm.
57	<Pty ID="CLAIMACCT8" R="24">	24=Customer Account.
58	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
59	</Pty>	
60	<Pty ID="010" R="17"/>	17=Opposite Firm.
61	<Pty ID="995B" R="38">	38=Position Account
62	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
63	</Pty>	
64	<Pty ID="API" R="200"/>	200=Last Modify User
65	<RegTrdID ID="FECC154E6B6845DLAP0003D96"	Regulatory Trade ID (UTI/USI).
66	Src="1010000023"	USI Namespace.
67	Typ="0"	
68	Evnt="2"/>	
69	<TrdRegTS TS="2016-05-02T12:15-05:00"	Time Stamp.
70	Typ="1"/>	1-Execution Time.
71	</RptSide>	
72	</TrdCaptRpt>	
73	</FIXML>	

3.9 Transfer Created Using "Transfer" Button via UI

3.9.1 New Trade Notification to Executing Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="155002DA7A0LC0001ND10A144223834"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="155002DA7A0LC0001ND108"	Trade Match ID.
10	ExecID="000390"	Execution ID.
11	PxTyp="10"	Cabinet Indicator. 10=Fixed, 11=Variable
12	TrdDt="2016-05-02"	Trade Date.
13	BizDt="2016-05-02"	Cleared Date.
14	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
15	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
16	MsgEvtSrc="CMESys"	Message Event Service.
17	TrdRptStat="0"	Trade Report Status. 0=Accepted
18	TrdID="100009"	Firm Trade ID.
19	TrdID2="155002DA7A0LC0001ND10A"	Secondary Trade ID.
20	LastQty="10"	Trade Quantity.
21	LastPx="9999999"	Trade Price.
22	TxnTm="2016-05-02T12:15:00-05:00"	Transaction Time.
23	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
24	OrigTrdDt="2016-05-01"	Original Trade Date.
25	OrigTrdID="155002DA7A0LC0001ND100"	Original Trade ID.
26	VenueTyp="X"	Venue of Execution. X=Ex-Pit
27	VenuTyp="X"	Venue of Execution. X=Ex-Pit
28	LastUpdateTm="2016-05-02T14:42:23.834-0500">	Last Upadate Time
29	<Hdr	
30	Snt="2016-05-02T14:42:23-05:00"	Message Time.
31	SID="CME"	Sender.
32	TID="010"	Recipient.
33	SSub="CME"	Sender Firm Exchange.
34	TSub="CME"/>	Recipient Firm Exchange.
35	<Instrmt	
36	Sym="GEM6"	Product Symbol.
37	ID="ED"	Product Code.
38	CFI="OCAXPS"	CFI code for the instrument.
39	SecTyp="OOF"	Product Type.
40	Src="H"	Security ID Source. H=Clearing House
41	MMY="20160600"	Period Code.
42	MatDt="2016-06-13"	Expiration Date.
43	StrkPx="100"	Strike Price.
44	Mult="2500"	Price Multiplier.
45	Exch="CME"	Product Exchange.
46	PxQteCcy="USD"	Price Quote Currency.
47	PutCall="1"/>	Put/Call Indicator for Options.
48	<Undly	
49	MMY="201606"/>	Underlying Period Code.
50	<Amt	
51	Typ="PREM"	Amount Type. PREM=Option Premium
52	Amt="62.50"	Option Premium Amount.

53	Ccy="USD"/>	Option Premium Currency.
54	<RptSide	
55	Side="2"	Trade Side. 1=Buy, 2=Sell
56	ClOrdID="ORDER9"	Client Order ID.
57	InptSrc="TES"	Input Source. TES=Trade Entry System
58	InptDev="UI"	Input Device. UI=User Interface.
59	CustCpcty="2"	Customer Order Capacity (CTI).
60	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
61	SesSub="X">	Session Sub ID. X=Ex-pit
62	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
63	<Pty ID="010" R="4"/>	4=Clearing Firm.
64	<Pty ID="CME" R="22"/>	22=Exchange.
65	<Pty ID="010" R="1"/>	1=Executing Firm.
66	<Pty ID="ACCOUNT9" R="24">	24=Customer Account.
67	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
68	</Pty>	
69	<Pty ID="995" R="17"/>	17=Opposite Firm.
70	<Pty ID="010" R="38">	38=Position Account
71	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
72	</Pty>	
73	<Pty ID="AGENT1" R="200"/>	200=Last Modify User
74	<RegTrdID ID="FECC155002DA7A0LC0001ND10A"	Regulatory Trade ID (UTI/USI).
75	Src="1010000023"	USI Namespace.
76	Typ="0"	
77	Evnt="2"/>	
78	<TrdRegTS TS="2016-05-02T12:15-05:00"	Time Stamp.
79	Typ="1"/>	1-Execution Time.
80	</RptSide>	
81	</TrdCaptRpt>	
82	</FIXML>	

3.9.2 New Allege Trade Notification to Claiming Firm

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="155002DA7A0LC0001ND10A144223000"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="1"	Report Type. 1=Allege
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="E"	Transfer Reason Code.
9	MtchID="155002DA7A0LC0001ND108"	Trade Match ID.
10	ExecID="000390"	Execution ID.
11	PxTyp="10"	Cabinet Indicator. 10=Fixed, 11=Variable
12	TrdDt="2016-05-02"	Trade Date.
13	BizDt="2016-05-02"	Cleared Date.
14	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
15	MtchStat="1"	Match Status. 0=Matched, 1=Unmatched
16	MsgEvtSrc="CMESys"	Message Event Service.
17	TrdRptStat="0"	Trade Report Status. 0=Accepted
18	TrdID="100009"	Firm Trade ID.
19	TrdID2="155002DA7A0LC0001ND63B"	Secondary Trade ID.
20	LastQty="10"	Trade Quantity.
21	LastPx="9999999"	Trade Price.
22	TxnTm="2016-05-02T12:15:00-05:00"	Transaction Time.

23	TrdHandlInst="3"	Type of Trading Model. 3=One-Party Report for Pass Through
24	OrigTrdDt="2016-05-01"	Original Trade Date.
25	OrigTrdID="155002DA7A0LC0001ND100"	Original Trade ID.
26	VenueTyp="X"	Venue of Execution. X=Ex-Pit
27	VenuTyp="X"	Venue of Execution. X=Ex-Pit
28	LastUpdateTm="2016-05-31T14:42:23.834-0500">	Last Upadate Time
29	<Hdr	
30	Snt="2016-05-02T14:42:23-05:00"	Message Time.
31	SID="CME"	Sender.
32	TID="995"	Recipient.
33	SSub="CME"	Sender Firm Exchange.
34	TSub="CME"/>	Recipient Firm Exchange.
35	<Instrmt	
36	Sym="GEM6"	Product Symbol.
37	ID="ED"	Product Code.
38	CFI="OCAXPS"	CFI code for the instrument.
39	SecTyp="OOF"	Product Type.
40	Src="H"	Security ID Source. H=Clearing House
41	MMY="20160600"	Period Code.
42	MatDt="2016-06-13"	Expiration Date.
43	StrkPx="100"	Strike Price.
44	Mult="2500"	Price Multiplier.
45	Exch="CME"	Product Exchange.
46	PxQteCcy="USD"	Price Quote Currency.
47	PutCall="1"/>	Put/Call Indicator for Options.
48	<Undly	
49	MMY="201606"/>	Underlying Period Code.
50	<Amt	
51	Typ="PREM"	Amount Type. PREM=Option Premium
52	Amt="-62.50"	Option Premium Amount.
53	Ccy="USD"/>	Option Premium Currency.
54	<RptSide	
55	Side="1"	Trade Side. 1=Buy, 2=Sell
56	ClOrdID="ORDER9"	Client Order ID.
57	InptSrc="TES"	Input Source. TES=Trade Entry System
58	InptDev="UI"	Input Device. UI=User Interface.
59	CustCpcty="4"	Customer Order Capacity (CTI).
60	OrdTyp="E"	Order Type. Acts as the Transfer Reason Code for Transfers
61	SesSub="X">	Session Sub ID. X=Ex-pit
62	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
63	<Pty ID="995" R="4"/>	4=Clearing Firm.
64	<Pty ID="CME" R="22"/>	22=Exchange.
65	<Pty ID="995" R="1"/>	1=Executing Firm.
66	<Pty ID="" R="24">	24=Customer Account.
67	<Sub ID="1" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
68	</Pty>	
69	<Pty ID="010" R="17"/>	17=Opposite Firm.
70	<Pty ID="995" R="38">	38=Position Account
71	<Sub ID="1" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
72	</Pty>	
73	<RegTrdID ID="FECC155002DA7A0LC0001ND63B"	Regulatory Trade ID (UTI/USI).
74	Src="1010000023"	USI Namespace.
75	Typ="0"	
76	Evnt="2"/>	
77	<TrdRegTS TS="2016-05-02T12:15-05:00"	Time Stamp.

78	Typ="1"/>	1-Execution Time.
79	</RptSide>	
80	</TrdCaptRpt>	
81	</FIXML>	

3.10 Transfer Created Using Fungible Entry Screen via UI

3.10.1 New Matched Trade Notification to Executing Firm (Offset)

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="15511DC29B7LC0001ND114154015531"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="P"	Transfer Reason Code.
9	MtchID="15511DC29B7LC0001ND110"	Trade Match ID.
10	TrdDt="2016-05-02"	Trade Date.
11	BizDt="2016-05-02"	Cleared Date.
12	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
13	MtchStat="0"	Match Status. 0=Matched, 1=Unmatched
14	MsgEvtSrc="CMESys"	Message Event Service.
15	TrdRptStat="0"	Trade Report Status. 0=Accepted
16	TrdID="100010"	Firm Trade ID.
17	TrdID2="15511DC29B7LC0001ND114"	Secondary Trade ID.
18	LastQty="2"	Trade Quantity.
19	LastPx="2097.9"	Trade Price.
20	TxnTm="2016-05-02T12:15:00-05:00"	Transaction Time.
21	TrdHandlInst="0"	Type of Trading Model. 0=Trade Confirm
22	OrigTrdDt="2016-05-02"	Original Trade Date.
23	VenueTyp="X"	Venue of Execution. X=Ex-Pit
24	VenuTyp="X"	Venue of Execution. X=Ex-Pit
25	LastUpdateTm="2016-05-02T15:40:15.531-0500">	Last Upadate Time
26	<Hdr	
27	Snt="2016-05-02T15:40:15-05:00"	Message Time.
28	SID="CME"	Sender.
29	TID="010"	Recipient.
30	SSub="CME"	Sender Firm Exchange.
31	TSub="CME"/>	Recipient Firm Exchange.
32	<Instrmt	
33	Sym="SPM6"	Product Symbol.
34	ID="SP"	Product Code.
35	CFI="FFICSX"	CFI code for the instrument.
36	SecTyp="FUT"	Product Type.
37	Src="H"	Security ID Source. H=Clearing House
38	MMY="20160600"	Period Code.
39	MatDt="2016-06-17"	Expiration Date.
40	Mult="250"	Price Multiplier.
41	Exch="CME"	Product Exchange.
42	PxQteCcy="USD"/>	Price Quote Currency.
43	<RptSide	
44	Side="1"	Trade Side. 1=Buy, 2=Sell
45	ClOrdID="ORDER10"	Client Order ID.
46	InptSrc="TES"	Input Source. TES=Trade Entry System
47	InptDev="UI"	Input Device. UI=User Interface.
48	CustCpcty="2"	Customer Order Capacity (CTI).
49	OrdTyp="P"	Order Type. Acts as the Transfer Reason Code for

		Transfers
50	SesSub="X">	Session Sub ID. X=Ex-pit
51	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
52	<Pty ID="010" R="4"/>	4=Clearing Firm.
53	<Pty ID="CME" R="22"/>	22=Exchange.
54	<Pty ID="010" R="1"/>	1=Executing Firm.
55	<Pty ID="ACCOUNT10" R="24">	24=Customer Account.
56	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
57	</Pty>	
58	<Pty ID="995" R="17"/>	17=Opposite Firm.
59	<Pty ID="010" R="38">	38=Position Account
60	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
61	</Pty>	
62	<Pty ID="AGENT1" R="200"/>	200=Last Modify User
63	<RegTrdID ID="FECF15511DC29B7LC0001ND114"	Regulatory Trade ID (UTI/USI).
64	Src="1010000023"	USI Namespace.
65	Typ="0"	
66	Evnt="2"/>	
67	<TrdRegTS TS="2016-05-02T12:15-05:00"	Time Stamp.
68	Typ="1"/>	1-Execution Time.
69	</RptSide>	
70	</TrdCaptRpt>	
71	</FIXML>	

3.10.2 New Matched Trade Notification to Executing Firm (Onset)

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="15511DC29B7LC0001ND11C154015539"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New
6	RptTyp="0"	Report Type. 0=Submit
7	TrdTyp="3"	Trade Type. 3=Transfer
8	TrnsfrRsn="P"	Transfer Reason Code.
9	MtchID="15511DC29B7LC0001ND118"	Trade Match ID.
10	TrdDt="2016-05-02"	Trade Date.
11	BizDt="2016-05-02"	Cleared Date.
12	MLegRptTyp="1"	Multileg Reporting Match Type. 1=Outright
13	MtchStat="0"	Match Status. 0=Matched, 1=Unmatched
14	MsgEvtSrc="CMESys"	Message Event Service.
15	TrdRptStat="0"	Trade Report Status. 0=Accepted
16	TrdID="100011"	Firm Trade ID.
17	TrdID2="15511DC29B7LC0001ND11C"	Secondary Trade ID.
18	LastQty="10"	Trade Quantity.
19	LastPx="2097.9"	Trade Price.
20	TxnTm="2016-05-02T12:15:00-05:00"	Transaction Time.
21	TrdHandlInst="0"	Type of Trading Model. 0=Trade Confirm
22	OrigTrdDt="2016-05-02"	Original Trade Date.
23	VenueTyp="X"	Venue of Execution. X=Ex-Pit
24	VenuTyp="X"	Venue of Execution. X=Ex-Pit
25	LastUpdateTm="2016-05-02T15:40:15.539-0500">	Last Upadate Time
26	<Hdr	
27	Snt="2016-05-02T15:40:15-05:00"	Message Time.
28	SID="CME"	Sender.
29	TID="010"	Recipient.
30	SSub="CME"	Sender Firm Exchange.

31	TSub="CME"/>	Recipient Firm Exchange.
32	<Instrmt	
33	Sym="ESM6"	Product Symbol.
34	ID="ES"	Product Code.
35	CFI="FFICSX"	CFI code for the instrument.
36	SecTyp="FUT"	Product Type.
37	Src="H"	Security ID Source. H=Clearing House
38	MMY="20160600"	Period Code.
39	MatDt="2016-06-17"	Expiration Date.
40	Mult="50"	Price Multiplier.
41	Exch="CME"	Product Exchange.
42	PxQteCcy="USD"/>	Price Quote Currency.
43	<RptSide	
44	Side="2"	Trade Side. 1=Buy, 2=Sell
45	ClOrdID="ORDER10"	Client Order ID.
46	InptSrc="TES"	Input Source. TES=Trade Entry System
47	InptDev="UI"	Input Device. UI=User Interface.
48	CustCpcty="2"	Customer Order Capacity (CTI).
49	OrdTyp="P"	Order Type. Acts as the Transfer Reason Code for Transfers
50	SesSub="X">	Session Sub ID. X=Ex-pit
51	<Pty ID="CME" R="21"/>	Source of the party ID. 21=Clearing Organization
52	<Pty ID="010" R="4"/>	4=Clearing Firm.
53	<Pty ID="CME" R="22"/>	22=Exchange.
54	<Pty ID="010" R="1"/>	1=Executing Firm.
55	<Pty ID="ACCOUNT10" R="24">	24=Customer Account.
56	<Sub ID="2" Typ="26"/>	26=Account Type (Origin). ID 1=Customer Account, 2=House Account
57	</Pty>	
58	<Pty ID="995" R="17"/>	17=Opposite Firm.
59	<Pty ID="010" R="38">	38=Position Account
60	<Sub ID="2" Typ="26"/>	26=Position Account Type (Origin). ID 1=Customer Account, 2=House Account
61	</Pty>	
62	<Pty ID="AGENT1" R="200"/>	200=Last Modify User
63	<RegTrdID ID="FECF15511DC29B7LC0001ND11C"	Regulatory Trade ID (UTI/USI).
64	Src="1010000023"	USI Namespace.
65	Typ="0"	
66	Evnt="2"/>	
67	<TrdRegTS TS="2016-05-02T12:15-05:00"	Time Stamp.
68	Typ="1"/>	1-Execution Time.
69	</RptSide>	
70	</TrdCaptRpt>	
71	</FIXML>	

4 Reference

4.1 More Key Attributes and Values

Transaction Type	TransTyp	0=New 1=Cancel 2=Update
Report Type	RptTyp	0=Submit 1=Allege 2=Acept 3=Reject
Match Status	MtchStat	0=Matched 1=Unmatched
Type of Trading Model	TrdHandlInst	0=Trade Comfirm 2=One party report for Matching 3=One-Party Report for Pass Through 8=Same-CMF Auto-Accept
Transfer Reason Code (To update Transfer Reason Code, use OrdTyp field)	OrdTyp (on submission) TrnsfrRsn (on response)	A=Exchange approved transfers between accounts with different beneficial ownership B=For correcting Rule 527 mis-clears C=Transfer between accounts in which the underlying beneficial ownership is identical E= Transfer to correct an error in assignment of account (in-house) or customer/house origin error or firm-to-firm clerical error in clearing a trade J=For rule 770 transfers M=Transfer for portfolio margining purposes N=Transfer of positions to a newly approved clearing firm P=Fungible Transfers and Delivery Transfers (system generated, cannot be submitted by firms) T=Transfer due to the merger of two or more clearing firms V=Auto-transfer Offset (system generated, cannot be submitted by firms) W=Transfer due to withdrawal of a clearing firm X= For transferring new or offsetting Singapore Exchange executed positions between local firms Y=Cross Exchange Transfer (OCC)
Product Type	SecTyp	FUT=Futures OOF=Options CDS=Credit Default Swap
Put/Call Indicator	PutCall	0=Put 1=Call
Trade Side (Buy/Sell Indicator)	Side	1=Buy 2=Sell
Customer Order Capacity (CTI, Customer Type Indicator)	CustCpcty	1=Broker trading for his own account 2=Broker trading for the House account 3=Broker trading for another broker 4=Broker trading for any other account (Customer)
Product Exchange	Exch	CBT CME CMD NYMEX COMEX DME
Firm Exchange	Pty Role22	CME CBT NYMEX
Origin	Pty Sub Typ 26	1=Customer 2=House
Price Type	PxTyp	10=Fixed Cabinet 11=Variable Cabinet

5 Revision History

Version	Date	Author	Description
1.0	8/17/09	LM	Initial release of document.
1.1	9/15/09	AB	Added 20 message samples in Section 3.0.
1.2	11/16/09	AB	Made corrections to tag numbers in message samples.
1.3	02/04/11	DB	Updated images in accordance with new graphic specification.
1.4	05/24/16	ADL / EW	Specification Revised
1.5	10/14/16	ADL	Added back Transfer Reason Code "A" and OrigTrdDt
1.6	11/15/16	ADL	Corrected scenario 3.8.3. RptTyp should be 0, not 1. Added TrdRegTS TS to message examples. Corrected other sample messages.
1.7	05/31/18	ADL	Changed Same-CMF Auto Accept Indicator from TrdHandlInst="2" to TrdHandlInst="**8**". Affects example 3.8.