

# **CME Cleared Trades FIXML 4.4 Format**

Application Programming Interface  
Release Version 3.2

## **Implementation Guide**

## Version Control

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## 1 Overview

The CME Cleared Trades (CT) API is a toolkit designed to allow clients to connect to the Exchange via an API for retrieval of FIXML 4.4 messages containing NYMEX, COMEX and DME Division cleared trade information. The CT API uses HTTPS polling to retrieve the cleared trades in a secure fashion.

The CT API allows Exchange clearing member firm employees and trading firm participants to view their Exchange trading, off-Exchange trading, and clearing activity via subscription and query messages. The CT API provides trade and allocation information for all NYMEX, COMEX and DME products from the following sources:

1. NYMEX Division Trading Floor (NXPIT)
2. COMEX Division Trading Floor (CXPIT)
3. CME ClearPort® (CPC)
5. CME Globex® (GLBX)

### Important Notes:

- The NYMEX Division of CME Group, Inc. migrated trade management from the current NYMEX Trade Management System (TMS) to the CME Front End Clearing (FEC) system. Version 3.2 of the CT API will reflect the changes necessary for this migration. Clearing Members have full access to FEC. Trading Participants do not have any access to FEC. If Trading Participants should have any questions regarding trade details in FEC, please contact your Clearing Member for assistance.

COMEX products migrated to FEC on Sunday, September 13, 2009 for trade date Monday, September 14, 2009. NYMEX products (along with DME) migrated to FEC on Sunday, October 4, 2009 for trade date Monday, October 5, 2009.

- Trades will be viewable from the CT API for 5 business days. If a trade is corrected during the 5 business days, that trade will reflect the most recent information with a new transaction date and time.
- A unique leg of a trade can now only be identified by Tag 17 ExecID, Tag 75 TrdDt and Tag 487 TransTyp="0" (new report).

**ExecID is always unique per trade/per side. It does not match across buy/sell side.**

**TrdID is based on the corresponding TrdID field from Chicago's FEC system the firm specific trade identifier. This also does not match across buy/sell side.**

**TrdMtchID matches across the buy and sell sides of a trade.**

- FIXML 4.4 additions listed on FIA Extension 1.1



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- The Exchange offers clients standardized FIXML 4.4 messaging to provide greater straight-through-processing (STP) among the firms, their customers and the Exchange.
- CT API Version 2.0 was decommissioned on **Thursday, September 1, 2005**.
- CT API Version 1.1 was decommissioned on **Thursday, September 1, 2005**.

**Starting Times:**

- CME ClearPort® trading: 6:00 PM Sunday night, through 5:15 PM Friday, New York time, with a 45-minute break each day from 5:15 PM to 6:00 PM.
- CME ClearPort® clearing: 6:00 PM Sunday night, through 5:15 PM Friday, New York time, with a 45-minute break each day from 5:15 PM to 6:00 PM.
- CME Globex®: 6:00 PM Sunday night, through 5:15 PM Friday, New York time, with a 45-minute break each day from 5:15 PM to 6:00 PM.

Trades that occur on CME ClearPort® and CME Globex® will not make the opposite broker of the trade available due to the competitive fairness in the market place rule.

**The CT API is available in PRODUCTION from before 6:00PM Sunday night, through 5:15PM Friday, New York time. Internal testing occurs every weekend in the Production Environment; please make sure your API is not connected from Friday night until Sunday morning.**

## 2 Client Prerequisites

The Exchange requires:

- A basic working knowledge of FIXML. Information on FIX protocol and access to the FIXML 4.4 specifications with FIA Extensions 1.1 are located at <http://fixprotocol.org/>.
- Certification to the API is required for each connection. Re-certification of software will be mandatory if CME implements required enhancements to the API. Optional enhancements do not require re-certification.
- Establish a valid certification account with Market Operations Technical Support (formerly known as Third Party Services) for testing the API. For further details please contact Market Operations Technical Support at 800-275-6215/ 212-301-4720 or at [thirdpartyservices@cmegroup.com](mailto:thirdpartyservices@cmegroup.com).
- **Clearing Members:** If a trade is executed for a customer account that does not exist in Account (RAV) Manager, only the clearing member will be able to view the trade on the API and GUI. To ensure that trading firm participants will be able to view their trades on both the API and GUI, clearing firm account administrators must enter their customer accounts into RAV using the existing Account Manager presently used to enter accounts for CME ClearPort® clearing and Trading.

For further details please contact your Clearing Member Account Administrators.

- Proprietary software developers and software vendors please contact CME Group/NYMEX Division Market Operations Technical Support (formerly known as Third Party Services) at 800-275-6215/ 212-301-4720 or at [thirdpartyservices@cmegroup.com](mailto:thirdpartyservices@cmegroup.com) with any questions on development, connectivity, testing, certification and production.

### 3 Reference Documentation

Required reference documentation:

- CME Cleared Trades (CT) API Implementation Guide: Provides the developer with the specifications to code to the API. This document is located at <http://www.cmegroup.com/clearing/ClearedTradesAPI.html>.
- CME Cleared Trades (CT) API Certification Checklist: Provides the business team with a checklist of what needs to be completed each step along with the Test Script required to pass certification. This document is located at <http://www.cmegroup.com/clearing/ClearedTradesAPI.html>.
- CME Cleared Trades (CT) API Certification Registration Form: Requests customer test information and provides the developer and testers with access to the test environment. This document is located at <http://www.cmegroup.com/clearing/ClearedTradesAPI.html>.
- CME Cleared Trades (CT) API Certification Acknowledgement: Provides the business team with a confirmation that certification was passed. This document is provided by TPS once certification is complete and passed.
- CME Cleared Trades (CT) API Production Registration Form: Requests customer production information and provides the developer and business team with access to the Production environment. This document is provided by TPS once certification is complete and passed.

## 4 CME Cleared Trades API Specifications

### 4.1 Logon & Authentication

The following sections detail the supported FIXML 4.4 messages, supported fields within those messages, and basic definitions and/or notes regarding those fields. Although only FIXML will be supported for the API, the classic FIX tag number and field names are provided for easier cross-reference to FIX documentation.

Fields with an asterisk in the “Required by FIXML” column are not required according to the schema definition, but are required and/or will always be sent in CME messaging.

#### 4.1.1 FIXML 4.4 Application Message: User Request

\*Required by the Exchange.

##### Component Block Standard Header

Tag	Field Name	Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
→	<i>component block &lt;Standard Header&gt;</i>	N	Hdr			
49	SenderCompID	N	SID	String	Customer Firm ID	Assigned value used to identify customer firm sending message.
50	SenderSubID	N	SSub	String	User Role Indicator	CME assigned user role used to identify specific role (traderadmin or clearingadmin). If not specified will default to highest assigned role.
56	TargetCompID	N	TID	String	CME Firm ID	Target Comp ID = NYMEX
57	TargetSubID	N	TSub	String	CME Venue ID	Target Sub ID = utbapi

##### User Request

Tag	Field Name	Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
→	<i>User Request</i>	Y	UserReq			MsgType = BE
553	Username	N*	Username	String	User Name	Username (login ID) assigned by CME Customer Service Department.
554	Password	N*	Password	String	Password	Password assigned by CME Customer Service Department.
923	UserRequestID	Y	UserReqID	String		Unique identifier for a User Request

924	UserRequestType	Y	UserReqType	String		Indicates the action required by a User Request Message Supported values: 1 = Log On User 2 = Log Off User 3 = Change Password For User
925	NewPassword	N	NewPassword	String	New Password	New Password

### 4.1.2 FIXML 4.4 Application Message: User Response

The User Response messages will be sent to deliver user login messages and error messages.

#### Component Block Standard Header

Tag	Field Name	Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
→	<b>component block</b> <b>&lt;Standard Header&gt;</b>	N	Hdr			
49	SenderCompID	N	SID	String	Customer Firm ID	Assigned value used to identify customer firm sending message.
50	SenderSubID	N	SSub	String	User Role Indicator	CME assigned user role used to identify specific role (traderadmin or clearingadmin). If not specified will default to highest assigned role.

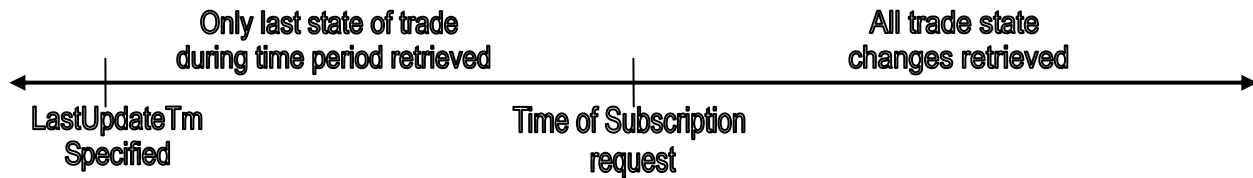
#### User Response

Tag	Field Name	Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
553	Username	Y	Username	String	User Name	Username (login ID) assigned by CME Customer Service Department.
923	UserRequestID	Y	UserReqID	String		Unique identifier for a User Request
926	UserStatus	N*	UserStat	Int		Indicates the status of a user  Supported values: 1 = Logged In 2 = Not Logged In 3 = User Not Recognized 4 = Password Incorrect 5 = Password Changed 6 = Other
927	UserStatusText	N	UserStatText	String		A text description associated with a user status.

## 4.2 Filtering/Polling Request

Users can subscribe to the Trade Capture Reporting, either with or without filters, or request a snapshot (query) of previous data. Client can add multiple filters into query/subscription request inside the Trade Capture Report Request (relationship between filtering is “AND”). Different filters are supported for Subscription and Query, please reference sections 4.5.2 and 4.6.1. For a real-time data feed of electronic trades, please use Subscription Request, not Query Request.

To retrieve missing trades or to recover from system down time, a Subscription with LastUpdateTm specified will retrieve past trades created on/after the LastUpdateTm specified in addition to retrieving those trades created after the subscription time. If LastUpdateTm is provided after the current time or 24 hours before subscription time, the request will be rejected. Subscription time filter is limited to 24 hours in the past. On subscription with past retrieval only the last updated Trade Capture Report will appear for each trade updated during the requested past time period.



**WARNING:** Using filters on a Subscription request may result in a loss of data if trade information is changed to no longer include filtered values (e.g. If Trader changes on a trade correction, client will not be notified of change in trade due to filters in place). This is not the case with a reallocation on an un-filtered subscription. On an un-filtered subscription, a reallocation to a different clearing member/trading firm will result in a report sent with a trade quantity of zero.

**Duplication in Trade Capture Reports may occur as a result of recovering trade information. Developers must make duplication handling a priority.**

Query requests will only retrieve the current status of trades, and should only be used for “screen painting,” such as with a blotter, and not for full data reconciliation. If permissions no longer exist for a trade (such as with a reallocation to a different clearing/trading firm), no data will be retrieved for the trade whatsoever, even if past permissions allowed for trade viewing. **Query requests are for historical data retrieval and not for a real time retrieval of trades.**

The table below shows the possible combinations of SubReqTyp/ReqTyp/ReqID that are supported in creating a subscription/query request, and the resultant actions for each combination.

<i>SubReqTyp</i>	<i>ReqTyp</i>	<i>ReqID</i>	<i>Result</i>	<i>Notes</i>
0	1	(Unique ID)	Filtered Snapshot (Initial Query)	A new snapshot query will begin. Results will be sent to match values sent in the Request. If additional results exist, LastRptReqed will be returned as “N.”
0	3	(Previous ReqID)	Continue Snapshot (Query Next Page)	Results from previous request will resume. If additional results exist, LastRptReqed will be returned as “N.”
1	0	(Unique ID)	Unfiltered Subscription	All information permissible by security rights will be sent.
1	1	(Unique ID)	Filtered Subscription	Information permissible by security rights, and filtered by values sent in the Request, will be sent.

<i>SubReqTyp</i>	<i>ReqTyp</i>	<i>ReqID</i>	<i>Result</i>	<i>Notes</i>
1	3	(Previous Subscription ReqID)	Subscription polling	Message is used to poll for additional information for an existing subscription.
2	(any)	(Previous snapshot ReqID)	Unsubscribe	Subscription will end.

Note: Once a connection is persisted, and a request for subscription or a snapshot is made, requests with a ReqTyp of 3 (send additional information) need only contain the ReqTyp and ReqId of the original request. See Sample Messages for additional information.

### **Allocation Handling**

Allocation Handling is required in the development of the API. In order to identify a unique TradeCaptureReport (which is one leg of a trade), you must use the ExecID, TrdDt and TransTyp="0" for a new TCR (a new leg of a trade in the case of multi-leg trades).

When you receive a TCR with the same ExecID, TrdDt and TransTyp="2", this is an allocation to the original TCR and the TransTyp="2" overrides the TransTyp="0". When you receive a TCR with the same ExecID, TrdDt and TransTyp="1", this is a void or cancellation to the original TCR and the TransTyp="1" overrides the TransTyp="0" or "2".

You may receive a TransTyp="2" without ever receiving a TransTyp="0". In this case, a Clearing Member may have given up a trade to your clearing house for your account. You will not receive a TransTyp="1" without receiving a TransTyp="0" or "2" first.

A unique leg of a trade can now only be identified by Tag 17 ExecID, Tag 75 TrdDt and Tag 487 TransTyp="0" (new report). **ExecID** is always unique per trade/per side. It does not match across buy/sell side. **TrdID** is based on the corresponding TrdID field from Chicago's FEC system the firm specific trade identifier. This also does not match across buy/sell side. **TrdMchID** matches across the buy and sell sides of a trade.

### **Subscription Request Handling**

For real time data retrieval the appropriate use is as follows:

1. Initial Subscription Request (with or without filter – must use LastUpdateTm)
2. Successful Initial Subscription Response
3. Subscription Polling Request (**recommended every 3 seconds all day**)
4. Successful Polling Response (successful empty batches and full batches with TradeCaptureReports)
5. Subscription Polling Request (**recommended every 3 seconds all day**)
6. Successful Polling Response (successful empty batches and full batches with TradeCaptureReports)
7. Subscription Polling Request (**recommended every 3 seconds all day**)
8. Successful Polling Response (successful empty batches and full batches with TradeCaptureReports)
9. Etc.

### **Query Request Handling**

For historical data retrieval the appropriate use is as follows:

1. Initial Query Request (with or without Filter – if TrdDt is not provided it will default to the current TrdDt)
2. Initial Successful Query Response
3. Query Next Page

4. Successful Next Page Response (Up to 150 in a batch)
5. Query Next Page
6. Successful Next Page Response (Up to 150 in a batch)
7. Query Next Page
8. Successful Next Page Response (Up to 150 in a batch)
9. Query Next Page
10. Successful Next Page Response (Up to 150 in a batch)  
Query Next Page until you receive a ZERO batch

Query Request is not to be used in the place of a Subscription Request. Once you receive a ZERO batch, you must log out. Any continued requests (all day) will be subject to disciplinary actions.

### 4.3 FIXML 4.4 Trade Capture Report Request

\*Required by the Exchange.

#### Component Block Standard Header

Tag	Field Name	Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
→	<b>component block</b> <b>&lt;Standard Header&gt;</b>	N				(Note the header is only required on an original subscription or snapshot request. See "Filtering/Polling Request" below.)
49	SenderCompID	N	SID	String	Customer Firm ID	Assigned value used to identify firm sending message.
50	SenderSubID	N	SSub	String	User Role Indicator	CME assigned user role used to identify specific role (traderadmin or clearingadmin). If not specified will default to highest assigned role.
56	TargetCompID	N	TID	String	CME Firm ID	Target Comp ID = NYMEX
57	TargetSubID	N	TSub	String	CME Venue ID	Target Sub ID = utbapi

#### Trade Capture Report Request

Tag	Field Name	Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
→	<b>Trade Capture Report Request</b>	Y	TrdCaptRptReq			MsgType = AD
11	ClOrdID	N	ClOrdID	String	Order ID	Represents the TON number provided for CME Globex® trades and the Order ID for Pit trades.  Format = Alphanumeric

263	SubscriptionRequestType	N*	SubReqType	Char	Subscription	Subscription Request Type  Supported Values: 0 = Snapshot (Query) 1 = Subscribe 2 = Unsubscribe
568	TradeRequestID	Y	ReqID	String	Unique ID	Unique ID from client.
569	TradeRequestType	Y	ReqTyp	Int	Request Type	Type of Trade Capture Report.  Supported Values: 0 = All trades (subscribe only) 1 = Initial request for results matching Criteria provided on request (filtered subscription or query snapshot) 2 = (Not supported) 3 = Continue sending results of query snapshot/subscription polling (TradeRequestID must match original request)
578	TradeInputSource	N	InptSrc	String	Venue	CME Defined Supported Values:  <i>CPC</i> = CME ClearPort® Clearing, <i>CPT</i> = CME ClearPort® Trading, <i>CXPIT</i> = COMEX Trading Floor, <i>GLBX</i> = CME Globex®, <i>NXPIT</i> = NYMEX Trading Floor
715	ClearingBusinessDate	N	BizDt	Local Market Date	Clearing Date	To request trades for a specific clearing business date.
1003	TradeID	N*	TrdID	String	FEC Firm Trade ID	Represents the CME Front End Clearing (FEC) Firm Trade ID.  <b>TrdID does not match across buy/sell side.</b>

### Component Block Parties

Tag	Field Name	Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
→	<i>component block &lt;Parties&gt;</i>	N	Pty			

→	448	PartyID	N	ID	String	Account, Broker Code, Clearing Member, Account Owner Firm	<p>Party identifier/code. See PartyRole (452) below.</p> <p>Results will be filtered by values specified for eligible roles (e.g. ID 444 with corresponding role specified (Role = 4) would return results for Clearing Firm 444).</p>
→	452	PartyRole	N	R	Int	Role to PtyID	<p>Identifies the type or role of the PartyID (448) specified.</p> <p>For subscriptions, Executing Trader (Role =12) can be specified.</p> <p>For filtered snapshots, Clearing Firm (Role = 4), Trading Firm (Role = 1), and Account (Role = 24) can be specified.</p>

### Component Block Instrument

Tag	Field Name	Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
→	<b>component block &lt;Instrument&gt;</b>	N	Instrmt			
48	SecurityID	N	ID	String	Symbol for Product	Symbol for CME Product, e.g. CL.
55	Symbol	N	Sym	String	Symbol for Contract	<p>Symbol for CME contract, e.g. CLX05</p> <p>(exception: Options will appear as such "ONG09 03500C G09")</p> <p>In Subscription mode, can be specified to filter for trades only on a given contract.</p>
207	SecurityExchange	Y	Exch	String	Exchange	<p>CME Defined Supported Values:</p> <p>NYMEX = NYMEX Division (Energy) of CME Group, Inc.            COMEX = COMEX Division (Metals) of CME Group, Inc.            DME = Dubai Mercantile Exchange</p>

### Trade Capture Date Repeating Group

Tag	Field Name		Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
→	<b>Trade Capture Dates</b>		N	TrdCapDt			
→	75	TradeDate	N	TrdDt	Local Market Date	Trade Date	To request trades for a specific trade date. If not specified, results for the current trade date will be provided.
→	779	LastUpdateTime	N	LastUpdateTm	UTC Time stamp	Transaction Date and Time	Last modification date and time of the trade/allocation information. Timestamp of last update to data item (or creation if no updates made since creation). *See section 4.3.

## 4.4 FIXML 4.4 Trade Capture Report

### FIXML 4.4 Message Versioning

Tag	Field Name	Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
→	<FIXML>	Y	FIXML			The FIXML root element <FIXML> contains three attributes that define the version of the message.
	(Version)	N	v	String		FIX Version (e.g. 4.4)
	(Release Date)	N	r	String		IX Version release date (used to designate errata releases between FIX versions) (e.g. 20030618)
	(Schema Release)	N	s	String		Schema Release (used to designate schema releases between errata releases) (e.g. 20040109)

### Component Block Standard Header

Tag	Field Name	Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
→	<b>component block &lt;Standard Header&gt;</b>	Y	Hdr			MsgType = AE (Sent once per batch messaging.)
49	SenderCompID	Y	SID	String	CME Firm ID	On return messaging, "NYMEX" will be the SenderCompID.

50	SenderSubID	N*	SSub	String	CME Venue ID	On return messaging, "utbapi" will be the Sender Sub ID.
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**Trade Capture Report**

Tag	Field Name	Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
→	<b>Trade Capture Report</b>	Y	TrdCaptRpt			
6	AvgPx	N	AvgPx	Price	Average Price for APS transactions	Calculated average price of all fills on this order. Will be populated for Average Price System (APS) transactions only.
17	ExecID	N*	ExecID	String	CME Unique ID	Exchanged assigned Execution ID (Trade Identifier). Unique ID for each side of each leg and will now have a length of a maximum 26 characters long.  <b>ExecID does not match across buy/sell side.</b>
31	LastPx	Y	LastPx	Price	Price	Overall Trade Price per contract for regular cleared trades.  For Average Price (APS): the Rounded Price will be placed in LastPx.
32	LastQty	Y	LastQty	Qty	Total Volume (lots)	Total Quantity based on user permissible allocation quantity.  <u>Note:</u> Zero ("0") will appear when a trade is reallocated out to a different account owner or Clearing Member.
60	TransactTime	N*	TxnTm	UTC Time stamp	Trade Execution Date and Time	Date and Time when the trade was executed.
75	TradeDate	Y	TrdDt	Local Market Date	Trade Date/ Clear Date	Trade Date

423	PriceType	N	PxTyp	int	Settlement Price Indicator	<p>Settlement Price indicator for TAS, EFM and EFP's priced off settlement.</p> <p>Supported Values: 100 - Tentative placeholder price 101 - Updated actual price</p> <p>As Of trades will receive a value of 101</p>
442	MultiLegReportingType	N*	MLEGRpt Typ	Char		<p>Used to indicate what an Multi-leg Report represents (e.g. used with multi-leg trades, such as option call &amp; puts, spreads, etc.).</p> <p>Supported Values: 1 = Single side (default if not specified) 2 = Individual leg of a multi-leg trade</p>
487	TradeReportTransType	N*	TransTyp	Int	Status of a trade	<p>Type of Execution being reported.</p> <p>Supported Values: 0 = New 1 = Cancel (Void) 2 = Replace (Correction/ Re-allocation)</p>
568	TradeRequestID	N*	ReqID	String		Original RequestID from the Trade Capture Report Request will be returned.
570	PreviouslyReported	Y	PrevlyRpt ed	Boolean		Always set to "N"
571	TradeReportID	N*	RptID	String		<p>Unique identifier for the Trade Capture Report.</p> <p><b>Maximum of 50 Characters.</b></p>
715	ClearingBusinessDate	N*	BizDt	Local Market Date	Clearing Date	The "Clearing Business Date" referred to by this report.
748	TotNumTradeReports	N	TotNumT rdRpts	Int		Number of trade reports returned, if this report is part of a response to a snapshot (query).
779	LastUpdateTime	N	LastUpda teTm	UTC Time stamp	Transaction Date and Time	Last modification date and time of the trade/allocation information. Timestamp of last update to data item (or creation if no updates made since creation).

828	TrdType	N	TrdTyp	Int	CME Trade Type	CME Trade Type & Trade Transfer Flag.  See "Appendix D" for CME Trade Type supported values.
829	TrdSubType	N	TrdSubTyp	Int	CME Trade Type Subset	Represents the CME Trade Type Subset, TAS Flag & the APS Offset and Onset Flag.  Supported Values for APS Offset and Onset Flag: 5 = Offset due to an allocation 6 = Onset due to an allocation 7 = Differential Spread (Sled) 8 = Implied Spread 36 = TRANSMOG (Converted Swap) 40= TAS
830	TransferReason	N	TrnsfrRsn	String	Allocation – implied meaning of report allocation	Will specify if the report is being sent as a notice of Reallocation or of the Trade Transfer.
854	QtyType	N*	QtyTyp	Int		Type of quantity specified in a quantity field:  Supported Value: 1 = Contracts ( <b>Default</b> - should specify ContractMultiplier (tag 231))
880	TrdMatchID	N	TrdMtchID	String	Deal Number	Identifier assigned to a trade by a matching system for all venues.  For CME ClearPort® - represents the Deal Number and always links strategies.  For CME GLOBEX & Floor – links calendar spreads only.  <b>Matches across a buy/sell side.</b>  <b>Maximum of 26 characters in length.</b>
912	LastRptRequested	N	LastRptReqd	Boolean		Indicates if this is the last report in the response to a snapshot (query).

1003	TradeID	N*	TrdID	String	FEC Firm Trade ID	Now represents the CME Front End Clearing (FEC) Firm Trade ID.  <b>TrdID does not match across buy/sell side.</b>
1071	LastSwapPoints	N	LastSwap Pnts	PriceOffset	TAS / Spread Differential	<b>TAS:</b> Represents the traded differential price that is applied to today's settlement price to arrive at final price of trade. For example, LastSwapPoints of -.02 represents a TAS trade at -.02 that will result in a final cleared price of 79.98 if the contract settled at 80.00 that day.  <b>Spread:</b> Represents the traded differential price between the legs of each spread trade. For example, LastSwapPoints of .05 represents a spread trade with one leg of 80.00 and the other leg at 79.95.

### Component Block Instrument

Tag	Field Name	Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
→	<b>component block &lt;Instrument&gt;</b>	Y	Instrmt			Provides descriptive information of the product/contract traded.
48	SecurityID	N*	ID	String	Symbol for Product	Symbol for CME Product, e.g. CL (2 Characters).
55	Symbol	N*	Sym	String	Symbol for Contract	Symbol for a CME Contract, e.g. CLX05.
107	SecurityDesc	N	Desc	String	Long name for product	Long description/name for a product.
167	SecurityType	N*	SecTyp	String	Futures/Options Indicator	Indicates type of security.  Supported Values: FUT = Future OPT = Option MLEG = Multi-leg  Will be provided in addition to the CFI code.

200	MaturityMonthYear	N*	MMY	Month-year	Maturity Month Year for product	Month and Year of the maturity (used for standardized futures and options).  Format: YYYYMM (i.e. 199903) YYYYMMDD (20030323) YYYYMMwN (200303w1) for week
202	StrikePrice	N	Strk	Price	Strike Price	Strike Price for an Option.
207	SecurityExchange	N*	Exch	Exchange	Exchange = CME/ COMEX/ DME	CME Defined Supported Values:  NYMEX = NYMEX Division (Energy) of CME Group, Inc. COMEX = COMEX Division (Metals) of CME Group, Inc. DME = Dubai Mercantile Exchange
231	ContractMultiplier	N*	Mult	Float	Volume (units)	Specifies the ratio or multiply factor to convert from "nominal" units (e.g. contracts) to total units (e.g. shares) (e.g. 100, 1000, etc).
461	CFI Code	N*	CFI	String	Futures/ Options Indicator	Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values.  Supported Values: FXXXX = Future OPXXXX = Option, Put OCXXXX = Option, Call
762	SecuritySubType	N*	SubTyp	String	NYMEX Division Trade Type (as of Trade Date 9/14/09 CME Strategy Code)	Currently represents NYMEX Division Trade Type. See "Appendix C" for NYMEX Trade Type supported values.  As of Trade Date 9/14/09, this element will represent CME Strategy Code. See "Appendix E" for supported values.

996	UnitofMeasure	N*	UOM	String	Unit of Measure	<p>Physical unit of measure for Derivative products. NOTE: Additional values may be used by mutual agreement of the counterparties</p> <p>Supported Values:          Bbl - Barrels          Bcf - Billion cubic feet          Bu - Bushels          lbs - pounds          Gal - Gallons          MMbbl - Million Barrels          MMBtu - One Million BTU          MWh - Megawatt hours          oz_tr - Troy Ounces          t - Metric Tons (aka Tonne)          tn - Tons (US)          USD - US Dollars          Idxpts – Index Points          CER – Certified Emission Reduction          Princ - Principal</p>
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**PositionAmountData Group**

Tag	Field Name		Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
→	<b>PosAmt</b>		N	PosAmt			
→	707	PosAmtType	N	Typ	String	Residual Price for APS transactions	Represents Residual Price of Average Price System (APS) transactions.  Supported value: CRES = CashResidualAmount
→	708	PosAmt	N	Amt	Amt	Residual Price for APS transactions	Residual amount per contract for APS transactions.
→	1055	PositionCurrency	N	Ccy	String	Currency	The currency in which the position amount is denominated.

**Report Side Repeating Group**

<i>Tag</i>	<i>Field Name</i>		<i>Req'd by FIXML</i>	<i>FIXML Element</i>	<i>Data Type</i>	<i>CME Element</i>	<i>Description</i>
→	<b>Report Side</b>		N	RptSide			
→	11	ClOrdID	N	ClOrdID	String	Order ID	Represents the TON number provided for CME Globex <sup>®</sup> trades and the Order ID for Pit trades.  Format = Alphanumeric
→	15	Currency	N	Ccy	Currency	Currency	Identifies currency used for price. It is recommended that systems provide the currency value whenever possible. Currency codes used in FIX are those defined in ISO 4217 standard. To obtain the current valid list: <a href="http://www.iso.org/iso/support/faqs/faqs_widely_used_standards/widely_used_standards_other/currency_codes/currency_codes_list-1.htm">http://www.iso.org/iso/support/faqs/faqs_widely_used_standards/widely_used_standards_other/currency_codes/currency_codes_list-1.htm</a>
→	54	Side	Y	Side	Char	Buy/Sell	Side of order  Supported Values: 1 = Buy 2 = Sell
→	58	Text	N	Txt	String	Errors	Free format text string for error messaging. (Note: this field does not have a specified maximum length).
→	70	AllocID	N	AllocID	String	Average Price System (APS) Generic Group ID	Generic group identifier for Average Price System (APS) allocation messages. This element will contain a value for TransTyp="0" TCRs.

→	483	TransBkdTime	N	TransBkd Tm	UTCTime stamp	Order Timestamp	<p>Indicates the date and time an order was booked for CME ClearPort® Trading (CPT) and CME GLOBEX® (GLBX).</p> <p>For CPT, this will represent the “priority” timestamp meaning if the volume goes up or price is changed the timestamp would be reset to the new time of the change.</p> <p>For GLBX, this will represent the local host order timestamp that is generated by the CME (not reflective of priority).</p>
→	578	TradeInputSource	N*	InptSrc	String	Venue	<p>CME Defined Supported Values:</p> <p><i>CPC</i> = CME ClearPort® Clearing,  <i>CPT</i> = CME ClearPort® Trading,  <i>CXPIT</i> = COMEX Trading Floor,  <i>GLBX</i> = CME Globex® ,  <i>NXPIT</i> = NYMEX Trading Floor</p>

### Component Block Parties

Tag	Field Name		Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
→	<b>component block &lt;Parties&gt;</b>		N	Pty			Repeating block of identifying information (e.g., Broker Code)
→	448	PartyID	N	ID	String	Broker Name, Opposing Broker Name	<p>Party identifier/code. See PartyRole (452) below.</p> <p>See “Appendix A” for list of values.</p>
→	452	PartyRole	N	R	Int	Role to PtyID	<p>Identifies the type or role of the PartyID (448) specified.</p> <p>See “Appendix A” for list of values.</p>
→	→	803 PartySubIDType	N	SubTyp	Int	Details of Role	<p>Identifies the type of role in more detail.</p> <p>See “Appendix B” for list of values.</p>

**Allocation Repeating Group**

Tag	Field Name		Req'd by FIXML	FIXML Element	Data Type	CME Element	Description	
→	<b>Allocation</b>		N	Alloc				
→	→	80	AllocQty	N	Qty	Qty	Allocation Quantity	Quantity to be allocated to specific sub-account
→	→	467	IndividualAllocID	N*	IndAllocID	String	Allocation ID	Unique identifier for allocations.  This element will no longer contain a value for TransTyp="0" TCRs. It will only contain a value upon an allocation of a trade TransTyp="2".
→	→	582	CustOrderCapacity	N	CustCpcty	Int	CTI Code	Customer Type Indicator (CTI) Code  Supported Values: 1 = Trader trading for their own account 2 = Member Firm trading for its proprietary account 3 = Member trading for another member's account 4 = All others

**Component Block Nested Parties2**

Tag	Field Name		Req'd by FIXML	FIXML Element	Data Type	CME Element	Description	
→	→	<b>Component block &lt;NestedParties2 &gt;</b>	N	Pty			Repeating block of additional identifying information within the Allocation group.	
→	→	757	Nested2PartyID	N	ID	String	Broker Firm, Clearing Member, Account Owner Firm, Give up	PartyID value within a "second instance" Nested repeating group.  See "Appendix A" for list of values.
→	→	759	Nested2PartyRole	N	R	Int	Role to NPty2ID	PartyRole value within a "second instance" Nested repeating group. Same supported values as PartyRole (452)  See "Appendix A" for list of supported values.
→	→		<b>Nested2PartySubGroup</b>	N	Sub			Nested Party 2 Sub Group

→	→	→	760	Nested2PartySubID	N	ID	String	Customer /House Indicator	Party sub identifier/code. See Nested2PartySubIDType (807) below.  Supported Sub-values: 1 = Customer 2 = House
→	→	→	807	Nested2PartySubIDType	N	Typ	Int	Type to NestedPartySubID	Identifies the type of the Nested2PartySubID (760) specified.  Supported Value: 26 = Account Type  Supported Sub-values: 1 = Customer 2 = House  See "Appendix B" for list of values.

## 4.5 FIXML 4.4 Application Message: Trade Capture Report Request Acknowledgement

The Request Acknowledgement will only be sent to deliver error messages.

### Component Block Standard Header

Tag	Field Name	Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
→	<b>component block</b> <b>&lt;Standard Header&gt;</b>	N	Hdr			
49	SenderCompID	N	SID	String	Customer Firm ID	Assigned value used to identify customer firm sending message.
50	SenderSubID	N	SSub	String	User Role Indicator	CME assigned user role used to identify specific role (traderadmin or clearingadmin). If not specified will default to highest assigned role.

### Trade Capture Report Request Acknowledgement

Tag	Field Name	Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
58	Text	N	Txt	String	Errors	Free format text string for error messaging. (Note: this field does not have a specified maximum length).

263	SubscriptionRequestType	N*	SubReqType	Char	Subscription	Subscription Request Type  Supported Values: 0 = Snapshot (Query) 1 = Subscribe 2 = Unsubscribe
568	TradeRequestID	Y	ReqID	String	Unique ID	Unique ID from client.
569	TradeRequestType	Y	ReqType	Int	Request Type	Type of Trade Capture Report.  Supported Values: 0 = All trades (subscribe only) 1 = Initial request for results matching Criteria provided on request (filtered subscription or query snapshot) 2 = (Not supported) 3 = Continue sending results of query snapshot/subscription polling (TradeRequestID must match original request)
749	TradeRequestResult	Y	ReqRslt	Int	Request Result	Result of Trade Request  Supported Values: 0 = Successful (Default) 1 = Invalid or unknown instrument 2 = Invalid type of trade requested 3 = Invalid parties 4 = Invalid Transport Type requested 5 = Invalid Destination requested 8 = TradeRequestType not supported 9 = Unauthorized for Trade Capture Report Request
750	TradeRequestStatus	Y	ReqStat	Int	Request Type	Status of Trade Request.  Supported Values: 0 = Accepted 1 = Completed 2 = Rejected

## 4.6 Enhancement (Version 3.1.6)

In response to customer requests, the Exchange will implement a filter enhancement to the CME Cleared Trades API on Sunday, October 7, 2007 for trade date Monday, October 8, 2007. This enhancement will provide customers with an option to filter subscription and query requests by product. This filter will allow clearing members and trading firms to filter subscriptions and query requests to include one or more products and to filter to exclude one or more products.

For exclusion, you will have to use a minus sign in front of the product, to exclude one product or multiple products from the subscription or query of a selection of products. Example: If a Clearing Member would like to request a subscription for one product and run another subscription request for all other products, the CM would request one subscription for product CL (<Instrmt ID="CL"/>) and would then request a separate subscription request for all products not equal to CL (<Instrmt ID="-CL"/>). The inclusion and exclusion product filter in the same subscription or query request is strongly discouraged. The inclusion and exclusion filtering is available for products ONLY. If an invalid product is requested on a one product filter inclusion, no TrdCptRpts will appear, but on a multiple product inclusion request, TrdCptRpts will only appear for the valid products requested.

Examples:

*One Product Inclusion*

<Instrmt ID="CL"/>

*Multiple Product Inclusion*

<Instrmt ID="CL,NG,NA"/>

*One Product Exclusion (negation)*

<Instrmt ID="-CL"/>

*Multiple Product Exclusion (negation)*

<Instrmt ID="-CL,NG,NA"/>

## 4.7 Enhancement (Version 3.1.7)

### 1. Addition of Tag 1071 LastSwapPoints

This enhancement adds Tag 1071 LastSwapPoints to the TradeCaptureReport in the CME Cleared Trades API to allow customers to receive the TAS / Spread Differential. Customers will need to use the Tag SubTyp (Trade Types) to distinguish the TAS versus Spread differential.

#### Trade Capture Report

Tag	Field Name	Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
→	<b>Trade Capture Report</b>	Y	TrdCaptRpt			
1071	LastSwapPoints	N	LastSwapPnts	PriceOffset	TAS / Spread Differential	<p><b>TAS:</b> Represents the traded differential price that is applied to today's settlement price to arrive at final price of trade. For example, LastSwapPoints of -.02 represents a TAS trade at -.02 that will result in a final cleared price of 79.98 if the contract settled at 80.00 that day.</p> <p><b>Spread:</b> Represents the traded differential price between the legs of each spread trade. For example, LastSwapPoints of .05 represents a spread trade with one leg of 80.00 and the other leg at 79.95.</p>

### 2. Addition of Tag 483 TransBkdTime

This enhancement adds Tag 483 TransBkdTime to the TradeCaptureReport in the CME Cleared Trades API to provide an order timestamp of the date and time in of the CME ClearPort® Trading and CME GLOBEX® orders.

#### Report Side Repeating Group

Tag	Field Name	Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
→	<b>Report Side</b>	N	RptSide			

→	483	TransBkdTime	N	TransBkd Tm	UTCTime stamp	Order Timestamp	<p>Indicates the date and time an order was booked for CME ClearPort® Trading (CPT) and CME GLOBEX® (GLBX).</p> <p>For CPT, this will represent the “priority” timestamp meaning if the volume goes up or price is changed the timestamp would be reset to the new time of the change.</p> <p>For GLBX, this will represent the local host order timestamp that is generated by the CME (not reflective of priority).</p>
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### 3. Addition of Tag 423 PriceType

This enhancement is to add Tag 423 PriceType to the TradeCaptureReport in the CME Cleared Trades API to provide the ability to indicate the settlement price indicator for TAS, EFM and EFP (priced off settlement) trade was derived from the previous day's settlement, as a placeholder until the contract settles, or was derived from today's current settlement price, as an updated actual price.

#### Trade Capture Report

Tag	Field Name	Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
→	<b>Trade Capture Report</b>	Y	TrdCaptRpt			
423	PriceType	N	PxTyp	int	Settlement Price Indicator	<p>Settlement Price indicator for TAS, EFM and EFP's priced off settlement.</p> <p>Supported Values: 100 - Tentative placeholder price 101 - Updated actual price</p> <p>As Of trades will receive a value of 101</p>

### 4. Addition of Tag 15 Currency

This enhancement adds Tag 15 Currency under Report Side to the TradeCaptureReport in the CME Cleared Trades API.

#### Report Side Repeating Group

Tag	Field Name	Req'd by FIXML	FIXML Element	Data Type	CME Element	Description
→	<b>Report Side</b>	N	RptSide			

→	15	Currency	N	Ccy	Currency	Currency	<p>Identifies currency used for price. It is recommended that systems provide the currency value whenever possible. Currency codes used in FIX are those defined in ISO 4217 standard. To obtain the current valid list:</p> <p><a href="http://www.iso.org/iso/supp/ort/faqs/faqs_widely_used_standards/widely_used_standards_other/currency_codes/currency_codes_list-1.htm">http://www.iso.org/iso/supp/ort/faqs/faqs_widely_used_standards/widely_used_standards_other/currency_codes/currency_codes_list-1.htm</a></p>
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## 4.8 Enhancement (Version 3.2)

With the migration of the NYMEX, COMEX and DME products from the Trade Management System (TMS) to the CME Front End Clearing (FEC) system, the Cleared Trades API post Trade Capture Reports will now receive the NYMEX, COMEX and DME trade data from FEC. This section will provide the gap between the current version (v.3.1.7) of the Cleared Trades (CT) API and the new version (v.3.2) of the CT API. Please refer to specifications above for further details.

Please note you will need to support separate subscription (see Subscription Requests by filter) connections for COMEX then for NYMEX and DME from Sunday, September 13, 2009 until Sunday, October 4, 2009, the date all three divisions have the same requirements.

### Differences between Version 3.1.7 and Version 3.2:

1. All NYMEX Division Trade Types (currently represented by Tag 762 SubTyp) for NYMEX, COMEX and DME products will be converted to CME Trade Types (represented by Tag 828 TrdTyp, Tag 829 TrdSubTyp & Tag 762 SubTyp) on Sunday, October 4, 2009 for trade date Monday, October 5, 2009. NOTE: After COMEX products migrate to FEC on Sunday, September 13, 2009 for trade date Monday, September 14, 2009, certain Trade Types will change for COMEX products to existing NYMEX Division Trade Types until the official conversion to CME Trade Types.
2. Trader 3 concept in the Trade Management System (TMS) will now CONTINUE to be supported in the CME's Front End Clearing (FEC) system.
3. NYMEX Broker codes provided for GLOBEX trades will be replaced with the Session ID that logs into GLOBEX.
4. Under TrdCaptRpt, Tag 571 RptID FIXML element now will now have a maximum of 50 characters in length.
5. Under the RptSide of TrdCaptRpt, Tag 467 IndAllocID FIXML element with a TransTyp="0" is currently provided for all Trade Capture Reports (TCRs). This element will no longer contain a value for TransTyp="0" TCRs. IndAllocID will contain a value only upon allocation of a trade (TransTyp="2").
6. Under TrdCaptRpt, Tag 17 ExecID FIXML element currently contains the value of the TMS Legacy ID (4 alpha numeric characters) and always matches across sides of a leg and is unique per leg of a multi-leg transaction. This value will continue to provide a unique ID for each side of each leg of a multi-leg transaction, but will no longer match across sides of a leg and will now have a length of maximum 26 characters long.
7. Under TrdCaptRpt, Tag 1003 TrdID FIXML element currently provides the TMS Trade ID and identifies the complete trade (all legs of the trade will have the same TrdID). This value will now be populated with the CME Trade ID that will be used to lookup corresponding transactions in the FEC.
8. Under TrdCaptRpt, Tag 880 TrdMatchID FIXML element currently contains the value of a ClearPort® Clearing (CPC) Deal Number (only for CPC trades). The value will continue to contain the CPC Deal Number for CPC TCRs, but will be populated with a deal number for all other venues.
9. Under Report Side Repeating Group, Tag 11 ClOrdID FIXML element currently contains the value of the TON number provided by CME Globex. This value will continue to provide the TON number for CME Globex trades, but will now be populated with the Order ID for all Pit trades as well.

10. A unique leg of a trade can now only be identified by Tag 17 ExecID, Tag 75 TrdDt and Tag 487 TransTyp="0" (new report). You will no longer be able to use TrdID, TrdDt and TransTyp="0" to identify a unique trade.
11. Trade Transfers will now appear on the CT API represented by a new tag in the TCR Tag 828 TrdTyp="3" and the existing Tag 830 TransferReason.
12. **UPDATE: 10/29/2009 – TransTyp="4" will no longer represent a Reverse in the CT API.** The CME Front End Clearing (FEC) system supports the Reverse and Release functionalities. Reverse will be represented with Tag 487 TransTyp="4" and a new trade date. Release is done by the accepted party on Top Day only. Release will be represented with Tag 487 TransTyp="2" appearing as an ordinary allocation. CME will not provide Tag 582 CustCpcty (CTI Code) on Reverses or Releases.
13. The FEC system allows for non-broker trade submission. In these cases, trades will not have a broker code in the TCR.
14. Elimination of Tag 37 Order ID under Report Side Repeating Group in the TCR.
15. Elimination of Tag 1002 AllocMethod (Meth) under the Allocation Repeating Group in the TCR.
16. Average Price System (APS):
  - a. TCRs for APS transactions will be provided on the new version of the CT API.
  - b. APS transactions will look like new trades (TransTyp="0"). To identify APS TCRs use the FIXML elements:
    - i. Under the RptSide of TrdCaptRpt, Tag 70 AllocID FIXML element with a TransTyp="0" for Average Price System (APS) transactions for all APS Trade Capture Reports (TCRs). This tag will help identify APS transactions and can be used to lookup corresponding allocations in FEC.
    - ii. Under TrdCaptRpt, Tag 6 AvgPx FIXML element will contain the calculated average price.
    - iii. Residual Price: Under Repeating group PositionAmountData in the TrdCaptRpt, Tag 707 Typ, Tag 708 Amt and Tag 1055 Ccy FIXML elements will represent the residual price (e.g. <Amt Typ="CRES" Amt="0.0028125" Ccy="USD"/>).
    - iv. Rounded Price: Under TrdCaptRpt, Tag 31 LastPx will contain the rounded price on APS transactions.
    - v. A new indicator for APS offsetting and onsetting transactions will be added using the FIXML element Tag 829 TrdSubTyp with a value of 5, which indicates "Offset due to an allocation" and 6, which indicates "Onset due to an allocation".

## 4.9 Appendixes for Specifications

### 4.9.1 Appendix A: Tag 452 PartyRole & Tag 759 Nested2PartyRole Values

<i>FIXML Value Int</i>	<i>FIXML Value Description</i>	<i>Matching CME Value Description</i>	<i>Example PtyID/NPty2ID</i>
1	Executing Firm	Broker Firm/Account Owner Firm	brokerco
4	Clearing Firm	Clearing Member	050
7	Entering Firm	Firm to which the Trader (Role = 36) is associated.	traderco
12	/RptSide/Pty = Executing Trader	On RptSide, Broker of record on the trade.	broker1 / JECL
24	Customer Account	Account	1234abc <u>Note:</u> May not appear when trade is allocated to Guarantor account.
36	Entering Trader	Trader/Principal of the trade	trader1 / asmith
37	Contra Trader	Broker Name (Opposite Side)	HYDE <u>Note:</u> Contra Trader is suppressed in electronic venues due to regulatory limitations.

### 4.9.2 Appendix B: Tag 803 PartySubIDType & Tag 807 Nested2PartySubIDType Enumerations

<i>Enumeration</i>	<i>FIXML Description</i>	<i>Matching CME Value Description</i>	<i>Example SubType</i>
5	Full legal name of firm	Full legal name of firm	TradingFirm, BrokerageFirm
9	Contact name	Full name of user	John Smith
26	Account Type	Account Type	Supported Sub-values: 1 = Customer 2 = House
27	Broker Login ID	Broker username (login ID/SenderSubID)	jsmith

### 4.9.3 Mapping NYMEX Division Trade Types to CME Trade Types

All NYMEX Division Trade Types for NYMEX, COMEX and DME products were converted to CME Trade Types on Sunday, October 4, 2009 for trade date Monday, October 5, 2009.

The following chart shows the mapping of existing NYMEX Division Trade Types (Tag 762 SubTyp) for NYMEX, COMEX and DME products converting to CME Trade Types (Tag 828 TrdTyp, Tag 762 SubTyp and Tag 829 TrdSubTyp) on TCRs. This chart does not show the full array of trade/strategy type combinations that CME Group, Inc. will support in the future.

CME Trade Type (Tag 828 TrdTyp- Appendix D)	Strategy Code (Tag 762 SubTyp – Appendix E)	CME Trade Type Subset (Tag 829 TrdSubTyp)	Security Type (Tag 167 SecTyp)	NYMEX Division Trade Type (Tag 762 SubTyp – Appendix C)
0			Future (FUT)	F-REG
0			Option (OPT)	O-REG
0	CAL			X-ITA
0	STRIP			X-STP
0	GN			H-CMB
0	SA			X-STP
13				A-EFM
20				C-CAB
2				EFP
12			Future	EFS
12			Option	O-EOO
0		40		M-TAS
1			Future	B-BLK
1	CAL			S-BLK
1			Option	O-BLK
1	SA			B-STP
2	SA			E-STP
12	SA		Future	F-STP
12	SA		Option	O-STP
1		40		B-TAS
1	SA			Q-STP
22				OPNT
22	SA			OPNTS
0	CRACK			K-CRK

### 4.9.4 Appendix D: CME Trade Types (Tag 828 TrdTyp) Enumerations

Value	Description
0	Regular Trade
1	Block Trade
2	Exchange for Physical (EFP)
3	Transfer

11	Exchange for Risk (EFR)
12	Exchange for Swap (EFS )
22	OTC Privately Negotiated Trades (OPNT)
23	Substitution of Futures for Forwards (SUBS)
48	Non-standard settlement

#### 4.9.5 Appendix E: CME Strategy Codes (Tag 762 SubTyp) Enumerations

Value	Description
12	Ratio 1x2
13	Ratio 1x3
23	Ratio 2x3
3C	3-Way: Straddle versus a Call
3P	3-Way: Straddle versus a Put
3W	3-Way
BF	Future Butterfly
BO	Butterfly Options
BS	Bundles Spreads
BX	Box
C1	Energy Cracks 1:1
C3	Energy Cracks 3:2:1
C5	Energy 3 leg 5:3:2
CC	Call or Put Conditional Curve
CF	Condor spreads
CO	Condor
DB	Call or Put Double
DF	Double butterfly spr
EC	CPI Calendar
EQ	Equity Futures Calendar
FB	Bundles
FS	Energy Strips
FX	Currency CALENDR SPRD
GN	Generic (UDS)
GT	Guts
HO	Currency Horizontal (a.k.a. Calendar)
HS	Horizontal Straddle Spread
IB	Iron Butterfly
IC	Iron Condor
IR	Calendar 2:1

IS	Inter-commodity Calendar
IV	Treasury Inter-Commodity Spread
JR	Jelly Roll
MP	Month Pack Spreads
PB	Pack Butterfly
PK	Packs
PS	Pack Spreads Pack ca
RR	Risk Reversal
RT	Reduced Tick Calendar
SA	Average (flat) Priced Strips
SD	Calendar Lehman Brot
SG	Strangle Options
SP	CALENDAR
SR	Strip
SS	Straddle Strip
ST	Straddle Options
VT	Vertical Options
XT	XMAS Tree
STRIP	STRIP
CRACK	CRACK
STRDL	Straddle
STRGL	Strangle

## 5 Sample Messages

The following are sample messages for Logon, Logoff, Change Password, Subscription and Query Request Messages and samples messages of actual Trade Capture Reports. Comments are included for additional information.

### 5.1 Logon Request

```
<FIXML v="4.4" s="20040109" r="20030618">
<!-- Token @REQID@ will be replaced in the demo client by user-timestamp -->
<UserReq UserReqID="@REQID@" UserReqTyp="1" Username="XYZ"
Password="xxxxxxx"/>
</FIXML>
```

### 5.2 Successful Logon Response

```
<FIXML v="4.4" s="20040109" r="20030618">
<TrdCaptRptReqAck ReqID="utbapi61247028050026" ReqTyp="0" SubReqTyp="1"
ReqRslt="0" ReqStat="1" Txt="Sign On">
<Hdr SID="NYMEX" SSub="utbapi" />
<Instrmt />
</TrdCaptRptReqAck>
</FIXML>
```

### 5.3 Logon Error Response – Invalid username or password

```
<FIXML r="20030618" s="20040109" v="4.4">
<UserRsp UserStatText="Invalid user name/password" UserStat="2" Username="abcuser"
UserReqID="1093548484515">
<Hdr SSub="utbapi" SID="NYMEX" /></UserRsp>
</FIXML>
```

### 5.4 Logoff Request

```
<FIXML v="4.4" s="20040109" r="20030618">
<!-- Token @REQID@ will be replaced in the demo client by user-timestamp -->
<UserReq UserReqID="REQID" UserReqTyp="2" Username="XYZ"/>
</FIXML>
```

### 5.5 Successful Logoff Response

```
<FIXML v="4.4" s="20040109" r="20030618">
<TrdCaptRptReqAck ReqID="utbapi61247027635810" ReqTyp="0" SubReqTyp="2"
ReqRslt="0" ReqStat="1" Txt="Sign Off">
<Hdr SID="NYMEX" SSub="utbapi" />
<Instrmt />
</TrdCaptRptReqAck>
</FIXML>
```

### 5.6 Logoff Error Response

```
<FIXML v="4.4" s="20040109" r="20030618">
<UserRsp UserReqID="@REQID@" Username="utbapi4" UserStat="2"
UserStatText="Invalid username/password">
```

```
<Hdr SID="NYMEX" SSub="utbapi" />
</UserRsp>
</FIXML>
```

## 5.7 Change Password

**Passwords will expire every 45 days, so customers must implement the change password FIXML message.** Once the password has changed, then use the new password to log onto the other API.

Passwords must:

- Have a minimum of 8 characters and maximum of 20 characters,
- Cannot match a previously used password, and
- Contain at least 3 out of the following 4:
  - 1) Must contain at least one UPPER CASE character;
  - 2) Must contain at least one lower case character;
  - 3) Must contain at least one numeric character;
  - 4) Must contain at least one non-alphanumeric character.

```
<FIXML v="4.4" s="20040109" r="20030618">
<!-- Token @REQID@ will be replaced in the demo client by user-timestamp -->
<UserReq UserReqID="@REQID@" UserReqTyp="3" Username="XYZ"
Password="xxxxxx" NewPassword="yyyyyyy"/>
</FIXML>
```

## 5.8 Successful Change Password Response

```
<FIXML v="4.4" s="20040109" r="20030618">
<UserRsp UserReqID="@REQID@" Username="utbapi4" UserStat="5">
<Hdr SID="NYMEX" SSub="utbapi" />
</UserRsp>
</FIXML>
```

## 5.9 Change Password Error Response

```
<FIXML v="4.4" s="20040109" r="20030618">
<UserRsp UserReqID="@REQID@" Username="XYZ" UserStat="2" UserStatText="Invalid
username/password">
<Hdr SID="NYMEX" SSub="utbapi" />
</UserRsp>
</FIXML>
```

## 5.10 Subscription

### 5.10.1 Subscription Request for All Data

```
<FIXML v="4.4" s="20040109" r="20030618">
<!-- Token @REQID@ will be replaced in the demo client by user-timestamp -->
<TrdCaptRptReq ReqID="@REQID@" ReqTyp="0" SubReqTyp="1">
<!-- role is optional, server will find the proper role for the user -->
<!--<Hdr SSub="traderadmin"/>-->
<Hdr SSub="clearingadmin"/>
<!-- LastUpdateTm is optional:
```

Use LastUpdateTm to retrieve missing trades or to recover from system down time. A Subscription with LastUpdateTm specified will continue to retrieve those trades created after the subscription time in addition to retrieving past trades created on/after the LastUpdateTm specified. If LastUpdateTm is provided after the current time or 24 hours before subscription time, the request will be rejected. Subscription time filter is limited to 24 hours in the past.

-->

```
<TrdCapDt LastUpdateTm="2009-07-20T05:50:43.000-05:00"/>
</TrdCaptRptReq>
</FIXML>
```

### Short Sample of a Subscription Request for All Data:

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML v="4.4" s="20040109" r="20030618">
<TrdCaptRptReq ReqID="utbapi61247027635810" ReqTyp="0" SubReqTyp="1">
<Hdr SSub="clearingadmin" />
<TrdCapDt LastUpdateTm="2009-07-08T09:50:43.000" />
</TrdCaptRptReq>
</FIXML>
```

### 5.10.2 Successful Subscription Response for All Data

As soon as the initial Subscription request is submitted, the Subscription polling request is required continuously to retrieve all the data.

```
<FIXML v="4.4" s="20040109" r="20030618"><TrdCaptRptReqAck
ReqID="utbapi61247028050026" ReqTyp="0" SubReqTyp="1" ReqRslt="0"
ReqStat="1" Txt="Sign On"><Hdr SID="NYMEX" SSub="utbapi"
/></Instrmt/></TrdCaptRptReqAck></FIXML>
```

### 5.10.3 Subscription Error Response – Inappropriate permission

```
<FIXML v="4.4" s="20040109" r="20030618">
<TrdCaptRptReqAck ReqID="@REQID@" ReqTyp="0" SubReqTyp="1" ReqRslt="9"
ReqStat="2" Txt="No valid application roles available for the user:username">
<Hdr SID="NYMEX" SSub="utbapi" />
</Instrmt/>
</TrdCaptRptReqAck>
</FIXML>
```

### 5.10.4 Subscription Request with Filters

Subscription Filters include Venue (InptSrc), user role (SSub), Exchange (Exch) and Product (ID).

```
<FIXML v="4.4" s="20040109" r="20030618">
<!-- WARNING: Using the following optional Subscription Filters may result in loss of
data if trade information is changed to no longer include filtered values (e.g. If value
changes on a trade correction client will not be notified of change in value due to
filters in place).-->
<!--InptSrc is optional, use for Venue-->
<TrdCaptRptReq ReqID="@REQID@" ReqTyp="1" SubReqTyp="1" InptSrc="CPC">
<!-- If SSub is blank, the server will find the proper role for the user-->
```

```
<!--<Hdr SSub="clearingadmin"/>-->
<Hdr SSub="traderadmin"/>
<!-- Product(s)-use valid product code. For negation useID="-CL,NG,NA"-->
<Instrmt ID="CL,NG,NA"/>
<!--Exch is optional, use for filtering by exchange (NYMEX, COMEX, DME)-->
<Instrmt Exch="NYMEX"/>
</TrdCaptRptReq>
</FIXML>
```

### 5.10.5 Subscription Polling Request

```
<FIXML v="4.4" s="20040109" r="20030618">
<!-- Token @REQID@ will be replaced in the demo client by user-timestamp -->
<TrdCaptRptReq ReqID="@REQID@" ReqTyp="3" SubReqTyp="1"/>
</FIXML>
```

### 5.10.6 Subscription Polling Response

#### Batch file with TCRs:

```
<FIXML v="4.4" s="20040109" r="20030618"><Batch><Hdr SID="NYMEX"
SSub="utbapi" /><TrdCaptRpt
RptID="1225C5DB1523179CAA6090709153708488S"
ExecID="1225C5DB1523179CAA6" TrdID="102003"
TrdMtchID="1225C5DB1523179CAA4" LastPx="929.5" TxnTm="2009-07-
09T15:37:07" TrdDt="2009-07-08" BizDt="2009-07-09" TransTyp="0"
PrevlyRpted="N" MLEGRptTyp="1" ReqID="apiuser401247170513846" QtyTyp="1"
LastQty="22" LastUpdateTm="2009-07-09T15:37:08.488-04:00" TrnsfrRsn="A"
TrdTyp="3"><Instrmt ID="GC" Sym="GCZ09" Desc="GOLD-Dec09" SecTyp="FUT"
MMY="200912" Exch="COMEX" Mult="100" UOM="oz_tr" CFI="FXXXX" /><RptSide
Side="2" ClOrdID="TRFR3" InptSrc="CXPIT" Ccy="USD"><Pty R="12" ID=""
/><Alloc Qty="22" CustCpcty="1"><Pty R="24" ID="TRFR3"><Sub Typ="26" ID="1"
/></Pty><Pty R="4" ID="132" /></Alloc></RptSide></TrdCaptRpt>
```

#### Empty Batch file with no trades:

```
2009-07-09 17:05:27.440[OUT] - <FIXML v="4.4" s="20040109"
r="20030618"><Batch><Hdr SID="NYMEX" SSub="utbapi" /></Batch></FIXML>
```

### 5.10.7 Subscription Signoff Request

```
<FIXML v="4.4" s="20040109" r="20030618">
<!-- Token @REQID@ will be replaced in the demo client by user-timestamp -->
<TrdCaptRptReq ReqID="@REQID@" ReqTyp="0" SubReqTyp="2"/>
</FIXML>
```

### 5.10.8 Successful Subscription Signoff

```
<FIXML v="4.4" s="20040109" r="20030618">
<TrdCaptRptReqAck ReqID="@REQID@" ReqTyp="0" SubReqTyp="2" ReqRslt="0"
ReqStat="1" Txt="Sign Off">
<Hdr SID="NYMEX" SSub="utbapi" />
<Instrmt />
</TrdCaptRptReqAck>
</FIXML>
```

### 5.10.9 Subscription Signoff Error Response

```
<FIXML v="4.4" s="20040109" r="20030618">
<TrdCaptRptReqAck ReqID="@REQID@" ReqTyp="0" SubReqTyp="2" ReqRslt="9"
ReqStat="2" Txt="No valid session presents (either timeout or never signed on)">
<Hdr SID="NYMEX" SSub="utbapi" />
<Instrmt />
</TrdCaptRptReqAck>
</FIXML>
```

## 5.11 Query

### 5.11.1 Query Request with Filters

Query Filters include Party Role (R) (Trading Firm, account, clearing member), Trade Date (TrdDt), FEC Firm Trade ID (TrdID), CME Unique ID (ExecID), Order ID (ClOrdID), Venue (InptSrc) and Product (ID).

```
<FIXML v="4.4" s="20040109" r="20030618">
<!-- ExecID is optional – CME Unique ID>
<!-- TrdID is optional – FEC Firm Trade ID>
<!-- InptSrc is optional, use for Venue query -->
<TrdCaptRptReq ReqID="uniqueID" ReqTyp="1" SubReqTyp="0" ExecID="ABCD"
TrdID="155231" ClOrdID="rd113451" InptSrc="CPC" BizDt="2007-02-20">
<!-- role is optional, server will find the proper role for the user -->
<!--<Hdr SSub="traderadmin"/>-->
<Hdr SSub="clearingadmin"/>
<!-- supported (optional) filters -->
<!-- Exchange -- >
<Instrmt Exch="COMEX"/>
<!-- Product(s) query, use valid product code. For negation use ID="-CL,NG,NA"-->
<Instrmt ID="CL,NG,NA"/>
<!-- account -->
<!--<Pty R="24" ID="abcd1234"/>-->
<!-- trading firm -->
<!--<Pty R="1" ID="TradingFirm"/>-->
<!-- clearing number -->
<!--<Pty R="4" ID="430"/>-->
<!-- Trade Date
** PLEASE NOTE: Only one TrdDt may be provided. If no TrdDt filter provided,
server will default to Current Trade Date *** -->
<TrdCapDt TrdDt="2009-07-26" />
</TrdCaptRptReq>
</FIXML>
```

### 5.11.2 Query Next Page

To get the next page of trades for the Query requested above in 6.6, Query Next Page must be implemented.

```
<FIXML v="4.4" s="20040109" r="20030618">
<TrdCaptRptReq ReqID="uniqueID" ReqTyp="3" SubReqTyp="0"/>
</FIXML>
```



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## 5.12 Trade Capture Reports

### 5.12.1 New Reports

#### CME Globex® Venue

```
<TrdCaptRpt RptID="1225F5F70223282C5A8090709164936217B"
ExecID="1225F5F70223282C5A8" TrdID="100284"
TrdMchID="1225F5F70223282C5B2" LastPx="948.3" TxnTm="2009-07-09T16:40:36"
TrdDt="2009-07-09" BizDt="2009-07-09" TransTyp="2" PrevlyRpted="N"
MLEGRptTyp="3" ReqlID="apiuser401247170513846" QtyTyp="1" LastQty="48"
LastSwapPnts="-14.8" LastUpdateTm="2009-07-09T16:49:36.217-04:00"
TrnsfrRsn="Allocation">
  <Instrmt ID="GC" Sym="GCG11" Desc="GOLD-Feb11" SecTyp="MLEG"
MMY="201102" Exch="COMEX" Mult="100" UOM="oz_tr" CFI="FXXXX" SubTyp="X-
ITA"></Instrmt>
  <RptSide Side="1" ClOrdID="O140230" InptSrc="GLBX" Ccy="USD">
    <Pty R="12" ID="0G1L">
      <Sub Typ="27" ID="1N0M8"></Sub>
    </Pty>
    <Alloc IndAllocID="100289" Qty="48" CustCpcty="1">
      <Pty R="24" ID="JUMANJI">
        <Sub Typ="26" ID="1"></Sub>
      </Pty>
      <Pty R="4" ID="132"></Pty>
    </Alloc>
  </RptSide>
</TrdCaptRpt>
```

#### CME ClearPort® Clearing Venue

```
<TrdCaptRpt RptID="2685090709161317619B" ExecID="2685" TrdID="6429011"
TrdMchID="928111" LastPx="895.0" TxnTm="2009-07-09T16:13:17" TrdDt="2009-07-
09" BizDt="2009-07-09" TransTyp="0" PrevlyRpted="N" MLEGRptTyp="1"
ReqlID="utbapiuser1247170029402" QtyTyp="1" LastQty="2" LastUpdateTm="2009-07-
09T16:13:17.619-04:00">
  <Instrmt ID="GC" Sym="GCQ09" Desc="GOLD-Aug09" SecTyp="FUT" MMY="200908"
Exch="COMEX" Mult="100" UOM="oz_tr" CFI="FXXXX" SubTyp="E-EFP"></Instrmt>
  <RptSide Side="1" OrdID="930310" InptSrc="CPC" Ccy="USD">
    <Pty R="12" ID="1A01">
      <Sub Typ="27" ID="admin"></Sub>
      <Sub Typ="9" ID="John Smith"></Sub>
    </Pty>
    <Pty R="1" ID="CMEG">
      <Sub Typ="5" ID="New York Mercantile Exchange"></Sub>
    </Pty>
    <Pty R="37" ID="1A01"></Pty>
    <Pty R="36" ID="AARTAE">
      <Sub Typ="9" ID="Jane Smith"></Sub>
    </Pty>
    <Pty R="7" ID="444">
      <Sub Typ="5" ID="Clearing Member Firm Name"></Sub>
    </Pty>
    <Alloc IndAllocID="58499663" Qty="2" CustCpcty="2" Meth="4">
      <Pty R="24" ID="USERNAME">
        <Sub Typ="26" ID="1"></Sub>
      </Pty>
    </Alloc>
  </RptSide>
</TrdCaptRpt>
```

```

    </Pty>
    <Pty R="4" ID="430"></Pty>
    <Pty R="1" ID="430"></Pty>
  </Alloc>
</RptSide>
</TrdCaptRpt>

```

### COMEX Pit Venue

```

<TrdCaptRpt RptID="1225C5DB1523179CC78090709172549923B"
ExecID="1225C5DB1523179CC78" TrdID="100136"
TrdMchID="1225C5DB1523179CC72" LastPx="920.5" TxnTm="2009-07-09T16:40:00"
TrdDt="2009-07-09" BizDt="2009-07-09" TransTyp="0" PrevlyRpted="N"
MLEGRptTyp="3" ReqlID="herb51247173250631" QtyTyp="1" LastQty="100"
LastSwapPnts="9.0" LastUpdateTm="2009-07-09T17:25:49.923-04:00">
  <Instrmt ID="GC" Sym="GCG10" Desc="GOLD-Feb10" SecTyp="MLEG"
MMY="201002" Exch="COMEX" Mult="100" UOM="oz_tr" CFI="FXXXX" SubTyp="X-
ITA"></Instrmt>
  <RptSide Side="1" ClOrdID="OPTSPRD" InptSrc="CXPIT" Ccy="USD">
    <Pty R="12" ID="ANEG"></Pty>
    <Pty R="37" ID="TU"></Pty>
    <Alloc Qty="100" CustCpcty="4">
      <Pty R="24" ID="DEFAULT">
        <Sub Typ="26" ID="1"></Sub>
      </Pty>
      <Pty R="4" ID="444"></Pty>
    </Alloc>
  </RptSide>
</TrdCaptRpt>

```

### 5.12.2 Void Trade Report

```

<TrdCaptRpt RptID="1225C5DB1523179CC04090709171354448S"
ExecID="1225C5DB1523179CC04" TrdID="100111"
TrdMchID="1225C5DB1523179CC02" LastPx="929.4" TxnTm="2009-07-09T16:40:00"
TrdDt="2009-07-09" BizDt="2009-07-09" TransTyp="1" PrevlyRpted="N"
MLEGRptTyp="1" ReqlID="herb51247173250631" QtyTyp="1" LastQty="100"
LastUpdateTm="2009-07-09T17:13:54.448-04:00">
  <Instrmt ID="GC" Sym="GCZ09" Desc="GOLD-Dec09" SecTyp="FUT" MMY="200912"
Exch="COMEX" Mult="100" UOM="oz_tr" CFI="FXXXX" SubTyp=""></Instrmt>
  <RptSide Side="2" ClOrdID="MILDRED" InptSrc="CXPIT" Ccy="USD">
    <Pty R="12" ID="ANEG"></Pty>
    <Pty R="37" ID="TU"></Pty>
    <Alloc IndAllocID="100124" Qty="50" CustCpcty="4">
      <Pty R="24" ID="SPLIT-C">
        <Sub Typ="26" ID="1"></Sub>
      </Pty>
      <Pty R="4" ID="444"></Pty>
    </Alloc>
    <Alloc IndAllocID="100122" Qty="25" CustCpcty="4">
      <Pty R="24" ID="SPLIT-B">
        <Sub Typ="26" ID="1"></Sub>
      </Pty>
      <Pty R="4" ID="444"></Pty>
    </Alloc>
    <Alloc IndAllocID="100120" Qty="25" CustCpcty="4">

```

```

    <Pty R="24" ID="SPLIT-A">
      <Sub Typ="26" ID="1"></Sub>
    </Pty>
    <Pty R="4" ID="444"></Pty>
  </Alloc>
</RptSide>
</TrdCaptRpt>

```

### 5.12.3 Reallocation Report

```

<TrdCaptRpt RptID="1225C5DB1523179CC04090709170320500S"
ExecID="1225C5DB1523179CC04" TrdID="100111"
TrdMchID="1225C5DB1523179CC02" LastPx="929.3" TxnTm="2009-07-09T16:40:00"
TrdDt="2009-07-09" BizDt="2009-07-09" TransTyp="2" PrevlyRpted="N"
MLEGRptTyp="1" ReqlID="herb51247173250631" QtyTyp="1" LastQty="100"
LastUpdateTm="2009-07-09T17:03:20.500-04:00" TrnsfrRsn="Allocation">
  <Instrmt ID="GC" Sym="GCZ09" Desc="GOLD-Dec09" SecTyp="FUT" MMY="200912"
Exch="COMEX" Mult="100" UOM="oz_tr" CFI="FXXXX" SubTyp=""></Instrmt>
  <RptSide Side="2" ClOrdID="MILDRED" InptSrc="CXPIT" Ccy="USD">
    <Pty R="12" ID="ANEG"></Pty>
    <Pty R="37" ID="TU"></Pty>
    <Alloc Qty="100" CustCpcty="4">
      <Pty R="24" ID="ACCOU-UPDATE">
        <Sub Typ="26" ID="1"></Sub>
      </Pty>
      <Pty R="4" ID="444"></Pty>
    </Alloc>
  </RptSide>
</TrdCaptRpt>

```

### 5.12.4 Option Trade Query

```

<TrdCaptRpt RptID="1225C5DB1523179CC52090709172301230S"
ExecID="1225C5DB1523179CC52" TrdID="100127"
TrdMchID="1225C5DB1523179CC50" LastPx="10.60" TxnTm="2009-07-
09T16:00:00" TrdDt="2009-07-09" BizDt="2009-07-09" TransTyp="0"
PrevlyRpted="N" MLEGRptTyp="1" ReqlID="herb51247173250631" QtyTyp="1"
LastQty="100" LastUpdateTm="2009-07-09T17:23:01.230-04:00">
  <Instrmt ID="OG" Sym="OGZ09 00950P" Desc="GOLD OPTION-Dec09"
SecTyp="OPT" MMY="200912" Strk="950" Exch="COMEX" Mult="100"
UOM="oz_tr" CFI="OPXXXX" SubTyp=""></Instrmt>
  <RptSide Side="2" ClOrdID="OPT" InptSrc="CXPIT" Ccy="USD">
    <Pty R="12" ID="ANEG"></Pty>
    <Pty R="37" ID="TU"></Pty>
    <Alloc Qty="100" CustCpcty="4">
      <Pty R="24" ID="DEFAULT">
        <Sub Typ="26" ID="1"></Sub>
      </Pty>
      <Pty R="4" ID="444"></Pty>
    </Alloc>
  </RptSide>
</TrdCaptRpt>

```

### 5.12.5 Correction (Price)

```
<TrdCaptRpt RptID="1225C5DB1523179CC04090709170840119S"
ExecID="1225C5DB1523179CC04" TrdID="100111"
TrdMchID="1225C5DB1523179CC02" LastPx="929.4" TxnTm="2009-07-09T16:40:00"
TrdDt="2009-07-09" BizDt="2009-07-09" TransTyp="2" PrevlyRpted="N"
MLEGRptTyp="1" ReqlID="herb51247173250631" QtyTyp="1" LastQty="100"
LastUpdateTm="2009-07-09T17:08:40.119-04:00">
<Instrmt ID="GC" Sym="GCZ09" Desc="GOLD-Dec09" SecTyp="FUT" MMY="200912"
Exch="COMEX" Mult="100" UOM="oz_tr" CFI="FXXXX" SubTyp=""></Instrmt>
<RptSide Side="2" ClOrdID="MILDRED" InptSrc="CXPIT" Ccy="USD">
<Pty R="12" ID="ANEG"></Pty>
<Pty R="37" ID="TU"></Pty>
<Alloc IndAllocID="100124" Qty="50" CustCpcty="4">
<Pty R="24" ID="SPLIT-C">
<Sub Typ="26" ID="1"></Sub>
</Pty>
<Pty R="4" ID="444"></Pty>
</Alloc>
<Alloc IndAllocID="100122" Qty="25" CustCpcty="4">
<Pty R="24" ID="SPILT-B">
<Sub Typ="26" ID="1"></Sub>
</Pty>
<Pty R="4" ID="444"></Pty>
</Alloc>
<Alloc IndAllocID="100120" Qty="25" CustCpcty="4">
<Pty R="24" ID="SPLIT-A">
<Sub Typ="26" ID="1"></Sub>
</Pty>
<Pty R="4" ID="444"></Pty>
</Alloc>
</RptSide>
</TrdCaptRpt>
```

### 5.12.6 Allocate Out (Give up)

```
<TrdCaptRpt RptID="1225C5DB1523179CC04090709170544729S"
ExecID="1225C5DB1523179CC04" TrdID="100111"
TrdMchID="1225C5DB1523179CC02" LastPx="929.3" TxnTm="2009-07-09T16:40:00"
TrdDt="2009-07-09" BizDt="2009-07-09" TransTyp="2" PrevlyRpted="N"
MLEGRptTyp="1" ReqlID="herb51247173250631" QtyTyp="1" LastQty="0"
LastUpdateTm="2009-07-09T17:05:44.729-04:00" TrnsfrRsn="Allocation">
<Instrmt ID="GC" Sym="GCZ09" Desc="GOLD-Dec09" SecTyp="FUT" MMY="200912"
Exch="COMEX" Mult="100" UOM="oz_tr" CFI="FXXXX" SubTyp=""></Instrmt>
<RptSide Side="2" ClOrdID="MILDRED" InptSrc="CXPIT" Ccy="USD">
<Pty R="12" ID="ANEG"></Pty>
<Pty R="37" ID="TU"></Pty>
</RptSide>
</TrdCaptRpt>
```

### 5.12.7 Transfer

```
<TrdCaptRpt RptID="1225C5DB1523179C1224090710095610900B"
ExecID="1225C5DB1523179C1224" TrdID="100002"
TrdMchID="1225C5DB1523179C121E" LastPx="0.7645" TxnTm="2009-07-10T09:56:09"
TrdDt="2009-07-10" BizDt="2009-07-10" TransTyp="0" PrevlyRpted="N"
```

```
MLEGRptTyp="1" ReqID="ddashuser61247233752410" QtyTyp="1" LastQty="10"
LastUpdateTm="2009-07-10T09:56:10.900-04:00" TrnsfrRsn="A" TrdTyp="3">
  <Instrmt ID="AL" Sym="ALN09" Desc="ALUMINUM-Jul09" SecTyp="FUT"
MMY="200907" Exch="COMEX" Mult="44000" UOM="lbs" CFI="FXXXX"></Instrmt>
  <RptSide Side="1" ClOrdID="XFER" InptSrc="CXPIT" Ccy="USD">
    <Pty R="12" ID=""></Pty>
    <Alloc Qty="10" CustCpcty="1">
      <Pty R="24" ID="MILDRED-XFER">
        <Sub Typ="26" ID="1"></Sub>
      </Pty>
      <Pty R="4" ID="444"></Pty>
    </Alloc>
  </RptSide>
</TrdCaptRpt>
```

### 5.12.8 Release

```
<TrdCaptRpt RptID="1225C5DB1523179C123A090710100246869S"
ExecID="1225C5DB1523179C123A" TrdID="100005"
TrdMchID="1225C5DB1523179C1238" LastPx="0.7645" TxnTm="2009-07-10T09:52:00"
TrdDt="2009-07-10" BizDt="2009-07-10" TransTyp="2" PrevlyRpted="N"
MLEGRptTyp="1" ReqID="herb51247234393914" QtyTyp="1" LastQty="100"
LastUpdateTm="2009-07-10T10:02:46.869-04:00" TrnsfrRsn="Allocation">
  <Instrmt ID="AL" Sym="ALN09" Desc="ALUMINUM-Jul09" SecTyp="FUT"
MMY="200907" Exch="COMEX" Mult="44000" UOM="lbs" CFI="FXXXX"
SubTyp=""></Instrmt>
  <RptSide Side="2" ClOrdID="RELEASE" InptSrc="CXPIT" Ccy="USD">
    <Pty R="12" ID="ANEG"></Pty>
    <Pty R="37" ID="TU"></Pty>
    <Alloc Qty="100">
      <Pty R="24" ID="DEFAULT">
        <Sub Typ="26" ID="1"></Sub>
      </Pty>
      <Pty R="4" ID="686"></Pty>
    </Alloc>
  </RptSide>
</TrdCaptRpt>
```