CME Group
A CME/Chicago Board of Trade/NYMEX Company

CME Clearing360 FIXML API
Trade Capture Report Acknowledgement Message

Version: 1.2
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1.0 Trade Capture Report Acknowledgement Message

The Trade Capture Report Acknowledgement Message is used by a Central Clearing Counterparty (CCP) to acknowledge receipt of a Trade Capture Report.

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
TrdCaptRptAck						
571	TradeReportID	RptID	String	Identifies the specific trade report being sent. Trade Report ID can be globally unique or unique per message type.	1189E4EAA80	
572	Trade ReportRefID	RptRefID	String	Used to echo back the TradeReportID of the TradeCaptureReport being acknowledged.	REPORTIDREF123	
1003	TradeID	TrdID	String	Trade ID for the trade entity assigned by the CCP's clearing system. Must be unique per trade side/leg. Trade ID should not change during the life of the trade. -Used in single-sided trade reporting. -Conditionally required once CCP has received trade.	5000167	
1040	Secondary TradeID	TrdID2	String	Used to carry a secondary trade ID, which may be used as an external market identifier or as an internal identifier for use by CCP. This may not be communicated to the member.	10D1DC333 7A3025C5F2	

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
487	TradeReport TransType	TransTyp	String	Indicates the action being taken on a trade. Trade confirmations are sent out with a TradeReportTransType of 'New'.	2	0 = New 1 = Cancel 2 = Replace 3 = Release 4 = Reverse 5 = Cancel Due To Back Out of Trade
1041	Firm Trade ID	FirmTradeID	String	Trade ID assigned by the firm. -Carried at the side level. -Treated as a pass-through field by the CCP.	99D1AD555 7A302123F2	
1042	Secondary Firm Trade ID	SecondaryFirmTradeID	String	Secondary TradeID assigned by the firm.	5671AD555 7A302123F2	
856	Trade ReportType	RptTyp	String	Indicates the purpose of the trade within the workflow and determines the action of the receiver of the trade. TradeReportType can be set by both CCP and clearing member.	0	0 = Submit 1 = Alleged 2 = Accept 3 = Decline 7 = (Locked-In) Trade Break 10 = Pended 11 = Alleged New 12 = Alleged Addendum 15 = Alleged Break
939	TrdRptStatus	TrdRptStat	String	Used to report the trade status on trade acknowledgements that are sent in response to a clearing member submission. Conditionally required on acknowledgement.	0	0 = Accepted 1 = Rejected 3 = Accepted with errors

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
18	Execution Instruction	ExecInst	Char	Special instructions for executing the order associated with the trade. Used for volatility-quoted options	r	r = Execute as delta neutral using volatility provided.
1115	Order Category	OrdCat	String	Defines the type of the order routing mechanism that was used to produce the trade.	9	1 = Order 2 = Quote 3 = Privately Negotiated Trade 4 = Multileg Order 5 = Linked Order 6 = Quote Request 7 = Implied Order 8 = Cross Order 9 = Streaming Price (quote)
828	TrdType	TrdTyp	String	Specifies the type of trade being submitted to the CCP or reported by the CCP. Used to distinguish a significant difference in the regulatory or economic requirements surrounding the trade. Sample values are Regular Trade, Block Trade, Privately Negotiated, Transfer, EFR, EFS, EFP.	1	0 = Regular Trade 1 = Block Trade 2 = EFP (Exchange for physical) 3 = Transfer 11 = Exchange for Risk (EFR) 12 = Exchange for Swap (EFS) 22= Privately Negotiated Trade (PNT) 23 = Substitution of Futures for Forwards 55=EBF
829	TrdSubTyp	TrdSubTyp	String	Specifies the sub type of the trade. Used to distinguish the transactional characteristics of a trade within a Trade Type. Sample values are Offset from give-up, Onset from give-up, CMTA, Historical Trade Transfer, Transaction from exercise, Transaction from assignment, etc.	10	5 = Offset due to an allocation 6 = Onset dut to an allocation 7 = Differential spread 8 = Implied spread leg executed against an outright 9 = Transaction from exercise 10 = Transaction from assignment 36 = Converted Swap 40=Traded at settlement

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
1123	Trade HandlingInstr	TrdHandlInst	String	Indicates the type of trading model being conducted. Provides the context of the trade report and informs receiver of the proper response to take.	5	0 = Trade Confirmation 1 = Two-Party Report 2 = One-Party Report for Matching 3 = One-Party Report for Pass Through 4 = Automated Floor Order Routing 5=Two-Party Report for Claim 7=Floor Matched Trade Submission
1124	OrigTrade HandlingInstr	OrigTrdHandl Inst	String	Used to specify the original trade handling instruction. Useful for carrying the original trading model when a cleared trade confirm is being sent.	5	0 = Trade Confirmation 1 = Two-Party Report 2 = One-Party Report for Matching 3 = One-Party Report for Pass Through 4 = Automated Floor Order Routing 5=Two-Party Report for Claim
75	Trade Date	TrdDt	Date	The trade date assigned to an execution on the trading platform. For privately negotiated trades, the date on which the trade has been received by the CCP Required on all cleared trade reports sent by the CCP.	2008-10-19	
1125	OrigTradeDate	OrigTrdDt	Date	Used to preserve original trade date when original trade is being referenced in a subsequent trade transaction, such as a transfer.	2007-07-12	
1126	OrigTradeID	OrigTrdID	String	Used to carry the original trade ID when a new trade ID has been assigned due to a transfer or a trade split. Provides a means of chaining to prior instance of trade.	123456	

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
830	TransferReason	TrnsfrRsn	String	Specifies the reason that the trade is being transferred. Optionally specified on trades with a Trade Type of Transfer.		
150	ExecType	ExecTyp	String	Type of Execution being reported: Uses subset of ExecType for Trade Capture Reports.	J	J=Trade in a Clearing Hold K=Trade has been released to Clearing
880	TrdMatchID	MtchID	String	Trade Match ID assigned in the matching engine and used to correlate a cleared trade with a match event. Should be common for all trades included in a match event. Conditionally required for trades reported from a matching platform. Trade Match ID assigned by CCP for PNT trade submissions. All purpose Internal identifier assigned to fills by the match engine. The TradeMatchID is common across all fills in a match. In the event that this is the primary ID used to uniquely identify a fill, then ExecID should be used instead.	MATCH123	

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
17	ExecID	ExecID	String	The Execution ID unique to each fill sent by the match engine.	CBT16867	
423	PriceType	PxTyp	String	Indicates the manner in which the trade price is expressed.	10	1 = Percentage 2 = Per Unit 3 = Fixed Amount 5 = Premium 10 = Fixed Cabinet 11 = Variable Cabinet
1015	AsOfIndicator	AsOfInd	boolean	Indicates that a trade is being cleared on a date after the trade date. Used commonly in floor trading when an outtrade is cleared.	0	0=False 1=True
716	SettlSessID	SesID	String	The settlement session in which a trade has been included. Indicates whether the trade is part of final or preliminary settlement. Indicates the pay/collect cycle. Generally included on intraday end of day trade register reports.	RTH	ITD=IntraDay RTH=Regular Trading Hours EOD=End of Day
717	SettlSessSubID	SesSub	String	Used to indicate the settlement session sequence if multiple settlement sessions are run.	1	
32	LastQty	LastQty	Decimal	The quantity associated with the trade. For multi-leg trades this is the spread quantity that traded.	10	

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
31	LastPx	LastPx	Decimal	The price at which a trade is cleared. This is the fill or match price if executed in an open market and the negotiated price if executed privately. Conditionally required if PriceType is not "Cabinet". For CME-Cleared Credit Default Swaps, this is the trade price in percent of par terms.	-0.195	
15	Currency	Ccy	String	Currency in which the price is quoted.	EUR	
120	SettlCurrency	SettlCcy	String	Currency in which the trade is settled.	USD	
715	ClearingBusiness Date	BizDt	Date	The date on which a trade is formally cleared and settled by the CCP. Conditionally required on cleared trade reports generated by the CCP.	2007-05-17	
6	AvgPx	AvgPx	Decimal	Average Price. If present, the LastPx contains the original price on the execution.	12.945646.756	
819	AvgPxIndicator	AvgPxInd	String	Specifies whether a trade has been directed into an average price group.	0	0=No Average Pricing 1=Trade Average Price Group 2=Last Trade Average Price Group
442	Multi LegReporting Type	MLegRptTyp	String	Indicates if a trade is being reported as a single-leg outright, the leg of a spread, or a multi-leg trade report.	3	1=Outright 2=Individual Leg of a multi leg security 3=MultiLeg Security(COMBO)

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
60	TransactTime	TxnTm	UTC Timestamp	Transaction Time of the trade caused by State transition or by interaction from the firm.	2007-05-17T 11:00:00-06:00	
573	MatchStatus	MtchStat	String	The match status of the trade as acknowledged by the CCP. The trade is reported as either matched or unmatched.	0	0=Matched 1=Unmatched
574	Match Type	MatchType	String	The point in the matching process at which the trade was matched. Reported by the CCP.		
994	Tier Code	TierCode	String	The pit trade matching tier in which the trade was matched. Reported by the CCP.	2	
797	CopyMsg Indicator	CopyMsgInd	Boolean	Indicates that trade is being reported by CCP as drop copy of cleared trade confirmations.	N	Y= Yes N= No
991	RndPx	RndPx	Decimal	Rounded price of the group	101.22	
824	TradeLegRefID	TrdLegRefID	String	Used to provide a reference to the trade id of the multi-leg trade report when a trade leg is being reported individually.	500012	
	Reject Reason	TradeReportRejectReason		CCP reason for rejecting trade submission from firm or broker or exchange.		
TrdCaptRpt/Hdr						
49	SenderCompID	SID	String	Identifies the entity which is sending the message.	123	

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
56	TargetCompID	TID	String	Identifies the entity to whom the message is being sent.		
50	SenderSubID	SSub	String	Assigned value used to identify specific message originator (desk, trader, etc.).	CCP	
57	TargetSubID	TSub	String	Assigned value used to identify specific individual or unit intended to receive message. "ADMIN" reserved for administrative messages not intended for a specific user.		
52	SendingTime	Snt	UTC Timestamp	Time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT").	2008-03-13T13:22:06-5:00	
TBD	DifferentialPrice	DiffPx	Decimal	Represents the Differential between the legs of a Spread or the Difference from the Settlement Price. This attribute is used along with the DifferentialPriceType to indicate the the type of differential being represented in the message.	-1.0	
TBD	PriceSubType	PxSubTyp	String	Indicate on the Trade that the price is an initial price or the final price.	0	0=Initial price 1=Final price

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
TBD	VenueType	VenueTyp	String	The venue of the trade.	X	X=Ex-Pit E=Electronic P=Pit
TrdCaptRpt/Instrmt						
48	SecurityID	ID	String	For futures or options this is generally the product code as assigned by the CCP.	ED	
22	SecurityIDSource	Src	String	Identifies class or source of the SecurityID (48) value. Required if SecurityID is specified. 100+ are reserved for private security identifications.	H	H = Clearing House / Clearing Organization
167	Security Type	SecTyp	String	Indicates type of instrument.	FUT	FUT = Future OOF = Option on Future OOP = Option on Physical IRS = Interest Rate Swap CDS = CME-Cleared Credit Default Swaps FOR = Forward
200	MaturityMonthYear	MMY	String	The expiration period code of an instrument. Used in combination with Symbol or SecurityID to specify the instrument identifier. The value can be expressed as YYYYMM, YYYYMMDD or YYYYMMwN, where ‘w’ represents a reference to ‘week’.	200706	
207	SecurityExchange	Exch	String	The exchange on which an instrument is listed. Used as part of a business key instrument identifier. Not required for unlisted	CME	CME CBT NYMEX COMEX DME

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
				OTC instruments.		CMD (CME-Cleared Credit Default Swaps specific)
107	SecurityDesc	Desc	String	A brief description of the instrument The description usually follows a strict pattern and may be uniquely defined.	ED Jun 2007	
55	Symbol	Sym	String(20)	Used to provide the common and humanly understood reference to a security.	GEHZ	ZGH8 BF:ZGH8:M8:U8
541	Maturity Date	MatDt	Date	The expiration date of an option or futures instrument. The full date format of YYYYMMDD.	20070615	
224	CouponPaymentDate	CpnPmt	Date	CME-Cleared Credit Default Swaps specific. The next date on which Coupon Premium is due.		
223	CouponRate	CpnRt	Decimal	CME-Cleared Credit Default Swaps specific. The rate at which the Buyer of the CME-Cleared Credit Default Swaps pays a Premium to the Seller.	3.25	
874	InterestAccrualDate	IntAccrl	Date	CME-Cleared Credit Default Swaps specific. The last date on which Coupon Premium was paid.		
TBD	NotionalPercentOutstanding	NotlPctOut	Pct	CME-Cleared Credit Default Swaps specific. Indicates the notional percent of the deal that is still outstanding based on the remaining components	100.00	TBD

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
				of the index. Used to calculate the true value of a CME-Cleared Credit Default Swaps trade or position		
1197	FuturesValuationMethod	FutValMeth	String	For futures, indicates type of valuation method applied.	FUTER	EQTY = premium style FUT = FUTURE(futures style mark-to-market) FUTDA = futures style with an attached cash adjustment FWD=FORWARD FUTER=Valuation Method for Futures Erosion
TBD	ContractScalingFactor	CtrctScalingFctr	Decimal	Contract Quantity Multiplier. Used to derive the cleared quantity from the Trdaed quantity	TBD	
228	Factor	Fctr	Decimal	Contract Value Factor by which price must be adjusted to determine the true nominal value of one futures/options contract. For Nymex Electricity contracts this will contain the number of peak days and during erosion period, it will contain the number of peak days reamining	21	
TrdCaptRpt/Instrmt/AID (Repeating)						
455	SecurityAltID	AltID	String	Used to provide alternative security identifiers other than the primary identifier as provided in Security ID.		
456	SecurityAltIDSource	AltIDSrc	String	Identifies the source responsible for assigning the Alternative Security Identifier. Conditionally required if SecurityAltID is present.	H	H = Clearing House / Clearing Organization TCC=100 ITC=101 IXM=102 Globex=103

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
TrdCaptRptAck/Instrmt/Event						
865	Event Type	EventTyp	Integer	CME-Cleared Credit Default Swaps and IRS specific. Code to represent the type of event.	8	8=Swap Start Date 9=Swap End Date
866	EventDate	Dt	Date	CME-Cleared Credit Default Swaps and IRS specific Date of event.	2008-10-13	
TrdCaptRptAck/Undly						
309	UnderlyingSecurityID	ID	String	For futures or options this is generally the product code as assigned by the CCP.	ED	
305	UnderlyingSecurityID Source	Src	String	Identifies the source responsible for assigning the alternative underlying security identifier. Conditionally required if UnderlyingSecurityAltID is present.	H	H = Clearing House / Clearing Organization
310	UnderlyingSecurityType	SecTyp	String	Used to indicate the type of underlying security being reported; Future, Option on Physical, Option on Future, or Multi-leg for spreads.	FUT	FUT = Future
763	UnderlyingSecuritySubType	SubTyp	String	Used to indicate the sub type of the underlying security being reported. For spread instruments sub type is used to express the spread type, i.e. Calendar, Butterfly, Pack. This is not an enumerated field in FIX. Varies by	BF	

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
				CCP/Exchange.		
313	UnderlyingMaturityMonthYear	MMY	String	The expiration period code of an underlying instrument. Used in combination with UnderlyingSymbol or UnderlyingSecurityID to specify the instrument identifier. The value can be expressed as YYYYMM, YYYYMMDD or YYYYMMwN where 'w' represents a reference to 'week'.	200706	
542	UnderlyingMaturityDate	MatDt	Date	The expiration date of an underlying instrument. The full date format of YYYYMMDD.	20080612	
308	UnderlyingSecurityExchange	Exch	String	The exchange on which the underlying security is listed and has traded.	CME	
307	UnderlyingSecurityDesc	Desc	String	A brief description of the underlying instrument provided in human readable format. The description usually follows a strict pattern and may be uniquely defined.	ED Jun 2007	
53	UnderlyingSymbol	Sym	String	Used to provide the common and humanly understood reference to an underlying security.	GEHZ	ZGH8 BF:ZGH8:M8:U8

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
436	UnderlyingContractMultiplier	Mult	Float	Price multiplier of the underlying instrument. Used to determine the value of the trade price differential. Can be used to calculate trade variation using the differential of trade price to settlement price and the trade quantity.	250	
998	UnderlyingUnitofMeasure	UOM	String	The unit of measure of the underlying commodity upon which the contract is based.	USD oz_tr	IPNT,JPY LBS
315	UnderlyingPutOrCall	PutCall	Integer	Specifies the option right of the underlying instrument. A call option gives the option holder the right to buy the underlying at the strike price. A put option gives the holder the right to sell the underlying at the strike price.	0	0=Put 1=Call
316	UnderlyingStrikePrice	StrkPx	Float	The strike price of an underlying option. Determines where the option is with respect to the underlying instrument; in-the-money, at-the-money, or out-of-the-money.	55.25	

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
TrdCaptRptAck/Undly /AID/						
455	SecurityAltID	AltID	String	Used to provide alternative underlying security identifiers other than the primary identifier as provided in Underlying Security ID.		
456	SecurityAltIDSource	AltIDSrc	String	Identifies the source responsible for assigning the security identifier of the underlying security. This may be the exchange, CCP, or an international organization.		O=Floor H = Clearing House / Clearing Organization TCC=100 ITC=101 IXM=102 Globex=103
TrdCaptRptAck/TrdLeg/						
687	LegQty	Qty	Decimal	The actual quantity of the leg as it participates in the spread. The leg quantity determines the LegLastQty based on the traded quantity of the spread.	20	
990	LegReportID	RptID	String	Used to specify the trade id of a trade leg. Correlates to TradeID if the trade leg is reported individually.	23453534645	
1152	LegNumber	LegNo	Integer	Provides the sequence of the leg within a strategy. For example, a calendar spread may have the front-month contract as the first leg and the back-month contract as the second leg.	2	

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
654	LegRefID	RefID	String	Arbitrary identifier for a specific leg of a multileg trade.	598075	
637	LegLastPx	LsstPx	Decimal	Provides the trade price of an individual leg based on the spread price and prices of the other legs.	67.6899	
675	LegSettl Currency	SettlCcy	String	Currency for this leg of the multileg instrument.	usd	
1073	LegLast ForwardPoints	Leg LastFwdPnt s	Integer	The forward points for this leg's fill event. This value can be in decimal form. For example, 61.99 points is expressed and sent as 0.0061990.449. Used for FX OTC trades.	.0449	
1074	LegCalculated CcyLastQty	LegCalc CcyLastQty	Integer	Used for the calculated quantity of the other side of the currency for this leg. Can be derived from LegQty and LegLastPx. Used for FX OTC trades.	12000000	
1075	LegGross TradeAmt	Leg GrossTrdA mt	Integer	For FX Futures can be used to express the notional value of a trade when LegLastQty and other quantity fields are expressed in terms of number of contracts. Used for FX OTC trades.	10000000	

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
TrdCaptRptAck/TrdLeg/Leg						
602	LegSecurityID	ID	String(26)	Clearing Code for the Leg.	K1K	
608	LegCFICode	CFI	String(8)	CFI Code for the Leg.	FXXXXX OCXXXX Future/option specific.	
609	Leg SecurityType	SecTyp	String(10)	Type of Instrument (Future, Option, Forward, etc.).	OOF	FOR=Forward FUT=Future OOP=Options on Physical OOF=Options MLEG=Multi Leg Instrument IRS=Interest Rate Swap
764	Leg Security SubType	SecSubTyp	String(10)	Sub-Type of Instrument. If specified, LegSecurityType is required.	MLEG	
610	LegMaturity MonthYear	MMY	String(6)	Leg MMY.	20070713	
623	LegRatioQty	RatioQty	Integer	The ratio of quantity for this individual leg relative to the entire multileg instrument.	1	
624	LegSide	Side	String(1)	The side of this individual leg (multileg instrument).	1	1 = Buy 2 = Sell
TrdCaptRpt/Amt (Repeating)						
707	PosAmtType	Typ	String	The amount as specified by the type of monetary amount associated with a transaction or position message.	CRES	CRES = Cash Residual Amount ICPN = Coupon Amount TVAR = Trade Variation Amount CASH
708	PosAmt	Amt	Decimal	The amount as specified by the Type (707) associated with the transaction or position message.	12345.67	
TBD	AmountReason	Rsn	String	The reason as specified by	1	0=Options Cash Settlement

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
				the Cash Type (707) associated with the transaction or position message.		1=Pending Erosion Cash Adjustment 2=Final Erosion Cash Adjustment
1055	Position Currency	Ccy	String	The Currency of the Amount of the transaction or position message.	EUR	
TrdCaptRpt/ RptSide/TrdRegTS (Repeating)						
769	TrdReg Timestamp	TS	String	This is the TimeStamp. A Typ attribute is required if this attribute is set.	2007-05-18T13:20:58-06:00	
770	TrdReg Timestamp Type	Typ	String	The Time of Timestamp being specified in the TineStamp field. This is required if Timestamp is Specified.	1	1 = Execution Time
TrdCaptRpt/RptSide (Repeating)						
54	Side	Side	String	Indicates whether the trade side is a buy or a sell.	1	1 = Buy 2 = Sell
37	OrderID	OrdID	String	Engine assigned order identifier of the order associated with the side of a trade.	MYORDER	
198	Secondary Order ID	Secondary OrderID	String	Used when the order associated with the trade has a public order ID.	12312BB2`	

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
11	ClOrdID	ClOrdID	String	Client assigned order identifier of the order associated with the side of a trade. ID may be assigned by client or firm Unique identifier for Order as assigned by the firm.	MYORDER12	
19	ExecRefID	ExecRefID	String	Used to reference the execution id of a trade when a trade has been generated due to a trade cancellation or bust.		
1009	SideQty	SideQty	Decimal	Used to indicate the quantity on one side of a multi-sided Trade Capture Report.	55.55	
1005	SideTrade ReportID	RptID	String	Used to indicate the report ID on one side of a multi-sided Trade Capture Report.	987654	
1006	Side FillStationCd	FillStation Cd	String	Used for order routing to indicate the Fill Station Code on one side of a multi-sided Trade Capture Report.		
1007	Side ReasonCd	RsnCd	String	Used to indicate the reason of a multi-sided Trade Capture Report.		
83	RptSeq	RptSeq	String	Used for order routing to indicate the fill sequence on one side of a multi-sided Trade Capture Report.		

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
1008	Side TrdSubTyp	TrdSubTyp	Integer	Used to support multi-sided orders of different trade types.	5	5=Offset due to an allocation 6=Onset due to an allocation 7=Differential Spread 8=Implied Spread leg executed against an outright 9=Transaction from Exercise 10=Transaction from Assignment
578	Trade InputSource	InptSrc	String	Used to identify where the trade originated.	CMD	
579	Trade InputDevice	InptDev	String	Used to identify how the trade entered the CCP system.	API	
1301	MarketID	MktID	N	Identifies the market on which the trade was executed.		
1300	MarketSegmentID	MktSegID	N	Identifies the market venue on which the trade was executed.		
821	Order InputDevice	OrdInptDev	String	Specific device number, terminal number or station where order was entered.		
82	Cust OrderCapacity	CustCpcty	String	The CTI for this trade.	1	1=Member for Own Account 2=Proprietary Firm Trading 3=Member for Another Member 4=All Others
336	Trading SessionID	SesID	String	Indicates the trading session of the market when the trade was executed.	RTH	RTH ETH

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
625	Trading SessionSubID	SesSub	String	Indicates the trading session sub id of the market when the trade was executed. Occurs within a Trading Session.	X	E = Electronic P = Pit X = Ex-Pit
943	TimeBracket	TmBkt	String	A value which indicates the time interval in which a trade took place on the floor.	K	
120	SettlCurrency	SettlCcy	String	Opposite currency in a forex trade.	EUR	
155	SettlCurr FxRate	SettlCurrFxRt	Decimal	Foreign exchange rate used to compute SettlCurrAmt from Currency to SettlCurrency.	1.1	
1380	Dividend Yield	DividendYield	Decimal	Used for volatility-quoted options. The continuously-compounded annualized dividend yield of the underlying(s) of an option.		
1190	RiskFreeRate	RFR	Decimal	Used for volatility-quoted options The short-term interest rate that is currently offered on the market, i.e. LIBOR, EURIBOR, EONIOA		

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
1188	Volatility	Vol	Decimal	Annualized volatility for option model calculations.		
1189	TimeToExpiration	TmToExp		Used for volatility-quoted options. Time to expiration in years calculated as the number of days remaining to expiration divided by 365 days per year.		
77	PositionEffect	PosEfct	String	Open/Close Code.	C	O=Open C=Closed R=Rolled
58	Text	Txt	String	May be used by the executing market to record any execution Details that are particular to that market.	Error in Side Block	
752	SideMultiLeg ReportingType	MLegRptTyp	String	Default is a single security if not specified. Provided to support the scenario where a single leg instrument trades against an individual leg of a multileg instrument.	1	1=Outright 2=Leg 3=Combo
826	TradeAlloc Indicator	AllocInd	String	Indicates whether the trade is to be given or up or marked for give-up.	0	0=Allocation Not Required 1=Allocation Required (give up trade), allocation information not provided (incomplete). 2=Use Allocation Provided with the Trade ----CCP Enums---- 0=No Allocations 1=No Allocation Info 2=Allocation with Info
70	AllocID	AllocID	String	Used to assign an ID to the block of preallocations.	3442556	
1072	SideGross TradeAmt	SideGross TradeAmt	Integer		10000000	

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
1057	Aggressor Indicator	AgrsrInd	String	Used to indicate the aggressor in a trade. Fees are often dependent on an aggressor indicator.	Y	
1	Account	Acct	String	The customer account for which the trade was executed. Conditionally required if Origin is Customer.	H34567	
1328	Reject Text	RejectText	String	Free form field used to provide description of reject reason or other information.	The Quantity is Invalid	

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
TrdCaptRpt/ RptSide/Pty						
448	PartyID	ID	String	Used to identify source of PartyID. Required if PartyIDSource is specified.	XXX	
452	PartyRole	R	Integer	Identifies the type of PartyID (e.g. Executing Broker).	17	1= Executing Firm 4 =Clearing Firm 7=Trading Firm 12 =Executing Trader 17 =Contra Firm 18 =Contra Clearing Firm 21 =Clearing Organization 22 =Exchange 24 =Customer Account 30=Inter-Dealer Broker (IDB) 36 =Trader at Trading Firm 37 =Contra Trader 38 =Position Account 42 =Contra Exchange 43 =Internal Carry Account 44 =Order Entry Operator ID 45 =Secondary Account Number 47=Third Party Allocation Firm 55=Session ID 62=Inter-Dealer Broker (IDB) Sales Person
523	PartySubID	ID	String	Sub-identifier (e.g. Clearing Account for PartyRole.	CUST	
803	PartySubIDType	Typ	Integer	Type of PartySubID (523) value. 4000+ = Reserved and available for bi-laterally agreed upon user defined values.	26	26 = Position account type 3= Trader operator or IDB operator

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
447	Party ID Source	Src	String	Represents the source. responsible for assigning the Party Identifier.	D	C = Generally accepted market participant identifier D = Proprietary / Custom code
TrdCaptRpt/RptSide/Alloc						
79	Individual Give-up	AllocAccount	String	The account to which the trade is being given-up or posted. Part of a repeating group which can be specified multiple times.	123A	
80	Quantity	Qty	Decimal	The Quantity that is allocated to the take up firm or the quantity claimed by the take-up firm.	20	
467	Individual AllocID	IndAllocID	String	Occurs in the Allocation block of the trade and is used to specify the Allocation ID of the allocation to which the trade is being directed.	GRP1	
80	AllocQty	Qty	Integer	The quantity to be allocated.	47	
993	AllocCustomer Capacity	CustCpcty	String	The CTI associated with the account associated with the trade.	4	1=Member for Own Account 2=Proprietary Firm Trading 3=Member for Another Member 4=All Others

Tag	FIX Attribute	FIXML Name	Data Type	Description	Sample Data	Valid Values CME Group
989	Secondary Individual AllocID	IndAllocID2	String	The allocation ID assigned by Clearing and sent back on the Confirm.	348577	
TrdCaptRpt/RptSide/Alloc/Pty (Repeating)						
757	Nested2PartyID	ID	String	Used to identify source of PartyID. Required if PartyIDSource is specified.	XXX	
759	Nested2PartyRole	R	Integer	Identifies the type of PartyID (e.g. Executing Broker).	1	1= Executing Firm (Take up Executing Firm) 4 =Clearing Firm (Take up Clearing Firm) 21 =Take up Clearing Organization 22 =Take up Executing Firm Exchange

2.0 Revision History

Version	Date	Author	Description
1.0	9/30/08	NU	Initial version of document.
1.1	1/26/09	LM	Updated tag 452 – PartyRole (RptSide) Modified tag numbers and sample data in TrdCaptRpt/RptSide/Alloc/Pty (Repeating)
1.2	6/16/09	NU	Includes CDS information as well as NYMEX, COMEX, and DME updates.