



CME FIXML Trade API

Two Party Trade Submission for Match by Clearing Overview

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1.0 Introduction

This document contains workflows and message flows for implementing the FIXML Two Party Trade Submission for Match API. This API allows firms and other authorized users of both the buy and sell side to submit a single-sided trade specifying their side with the opposite party information. The trades are then matched by the CME Clearing System. This trading model is typically used by CME Clearing for pit trades, including Single Line Entry of Differential Spreads (SLEDS), non-currency privately negotiated trades (exchange for physical-EFPs), and regular transfers, such as transfers with no residual.

For complete message specifications, refer to:

- [Trade Capture Report Message](#)
- [Trade Capture Report Acknowledgement Message](#)
- [Trade Capture Report and Acknowledgement Components](#)

Additional information on FIXML post trade messages is available at the following FIX Protocol website:

http://fixprotocol.org/documents/4487/FIX-5.0_SP2_VOL-5.pdf

1.1 Prerequisites

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

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

1.2 CME Clearing Contact Information

For more information please contact:
ccs@cmegroup.com or 312.207.2525

2.0 Two Party Trade Submission for Match Flow and Key Messaging Fields

This section details the two party trade submission for match workflows, message flows, and specific messaging considerations for implementation.

The following workflows are available for the one party trade report for match API:

- Both Parties Submit Trade for Match to Clearing
- CME Clearing Rejects Trade
- Buyer or Seller Updates Pre-Matched Trade
- Buyer or Seller Cancels Pre-Matched Trade
- Buyer or Seller Updates a Post Matched Trade

2.1 Key Attributes Used in Two Party Trade Submission for Match by Clearing

The following table describes some of the key FIXML attributes used in one party trade report for match messaging.

FIXML Attribute	Description
ReportType (RptTyp)	Indicates the purpose of the trade within the workflow and determines the action for the receiver of the trade. This is a required field.
TradeHandlingInstr (TrdHandlInst)	Indicates the type of trading model being used to handle the trade for the purpose of match. Provides the context of the trade report and informs the receiver of the proper response to take. This is conditionally required based on the trading model.
TransType (TransTyp)	Indicates the action being taken on a trade. Some of the typical actions are add or submit a new trade, replace an existing trade, or cancel a trade. This is a required field.
TrdRptStatus (TrdRptStat)	Used to report the status of a trade in CME Clearing and is sent on trade confirmations or on a trade acknowledgement in response to a clearing member submission.
TrdID	The Trade ID is assigned by either the submitting firm (for pit trades), or by CME Clearing (for all non-pit trades, and pit trades with missing or duplicated Trade ID's). Trade IDs are unique within a given Clearing Business Date, Exchange, and Firm ID. Once assigned, this ID is used to identify the trade in Clearing until an action causes a state change (such as trade allocation).

2.1.1 Abbreviations Used in Tables

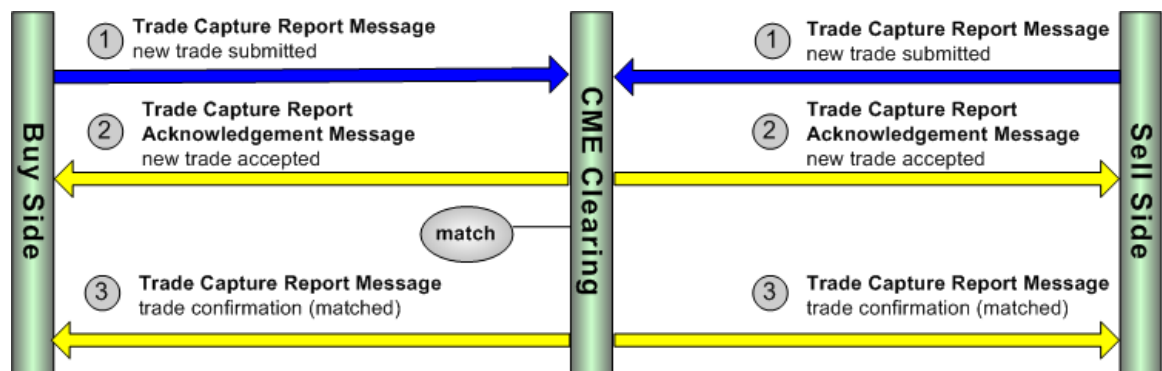
- **TCR** - Trade Capture Report Message
- **TCR Ack** – Trade Capture Report Acknowledgement Message
- **CS** – Clearing System

2.2 Two Party Trade Submission for Match by Clearing

During this process, the buyer and the seller each submit a side of the trade with opposite side firm identification information to CME Clearing for matching. CME Clearing acknowledges the trade details to each submitter, completes a match, then sends a trade confirmation message to both parties participating in the trade, as illustrated below.

2.2.1 Message Flow

1. The buyer and seller each submit their side of the trade with the opposite party information to CME Clearing by sending a Trade Capture Report Message.
2. CME Clearing acknowledges the trade to the buyer and seller by sending the Trade Capture Report Acknowledgement Message.
3. CME Clearing matches the trade and then sends the Trade Capture Report Message – Cleared trade confirmation (matched) to the buyer and seller.



2.2.2 Message Flow Table – Key Fields

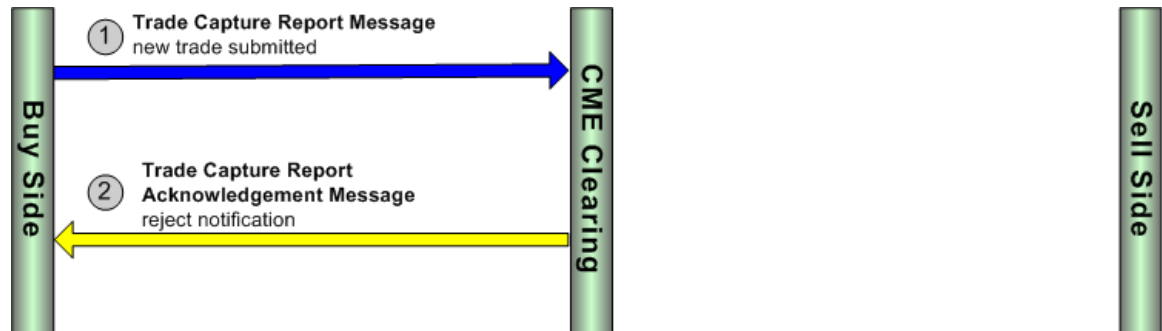
Message Function	Message Type	ReportType	TradeHandlingInstr	TransType	TrdRptStatus	Source From-To
New trade submitted	TCR	0 – Submit	2 – One party submission for match	0 – New	Not used	Firm - CS
New trade acknowledgement	TCR Ack	0 – Submit	2 – One party submission for match	0 – New	0 – Accepted	CS - Firm
Cleared trade confirmation	TCR	0 – Submit	0 – Trade confirmation	0 – New	0 = Accepted	CS - Firm

2.3 CME Clearing Rejects Trade

If the trade submitted by either the buyer or seller does not pass validation, CME Clearing rejects their side of the trade. This example illustrates the buyer not passing validation.

2.3.1 Message Flow

1. The buyer or seller submits a side of the trade with opposite information to CME Clearing by sending a Trade Capture Report Message.
2. CME Clearing rejects the trade by sending the Trade Capture Report Acknowledgement Message.



2.3.2 Message Flow Table – Key Fields

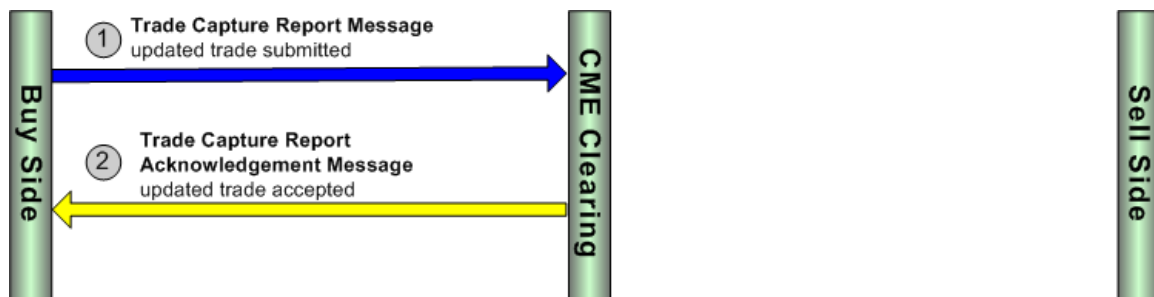
Message Function	Message Type	ReportType	TradeHandlingInstr	TransType	TrdRptStatus	Source From - To
New trade submitted	TCR	0 – Submit	2 – One party submission for match	0 – New	Not used	Firm - CS
New trade acknowledgement	TCR Ack	0 – Submit	2 – One party submission for match	0 – New	1 – Rejected	CS - Firm

2.4 Buyer or Seller Updates Pre-Matched Trade

In this scenario, either the buyer or seller can submit a trade update (replace) before the trade is matched.

2.4.1 Message Flow

1. The buyer or seller submits a trade update by sending a Trade Capture Report Message to CME Clearing.
2. CME Clearing acknowledges the trade to the buyer or seller by sending the Trade Capture Report Acknowledgement Message.



2.4.2 Message Flow Table – Key Fields

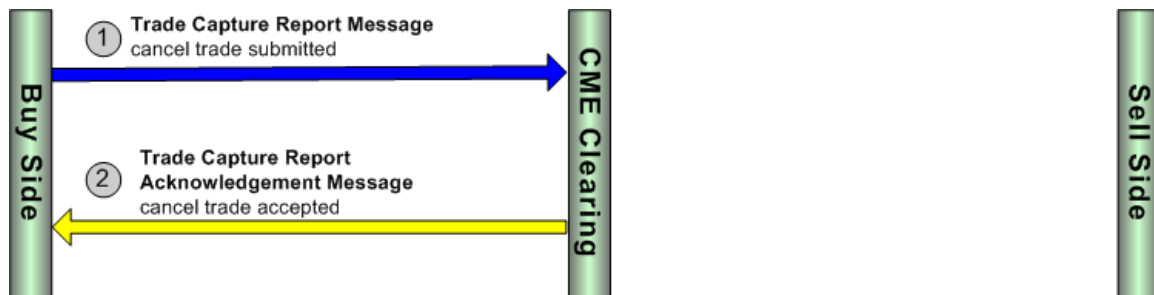
Message Function	Message Type	ReportType	TradeHandlingInstr	TransType	TrdRptStatus	Source From - To
Update trade submitted	TCR	0 – Submit	2 – One party submission for match	2 – Replace	Not used	Firm - CS
Update trade acknowledgement	TCR Ack	0 – Submit	2 – One party submission for match	2 – Replace	0 – Accepted	CS - Firm

2.5 Buyer or Seller Cancels Pre-Matched Trade

In this scenario, either the buyer or seller can cancel the trade before the trade is matched.

2.5.1 Message Flow

1. The buyer or seller submits a trade cancellation by sending a Trade Capture Report Message to CME Clearing.
2. CME Clearing acknowledges the buyer or seller by sending the Trade Capture Report Acknowledgement Message.



2.5.2 Message Flow Table – Key Fields

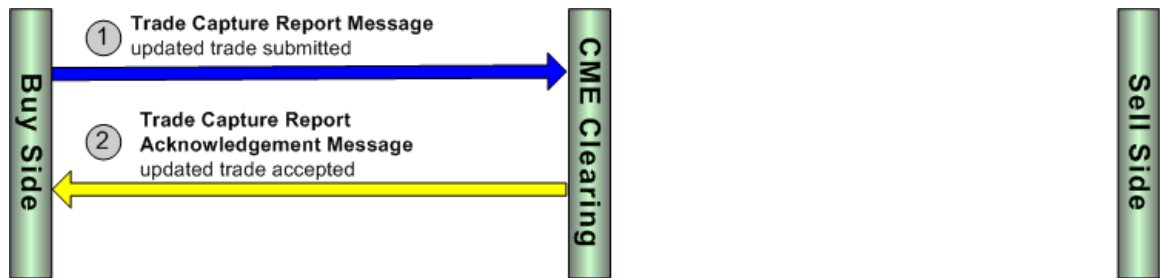
Message Function	Message Type	ReportType	TradeHandlingInstr	TransType	TrdRptStatus	Source From - To
Trade submitted	TCR	0 – Submit	2 – One party submission for match	1 – Cancel	Not used	Firm - CS
Trade acknowledgement	TCR Ack	0 – Submit	2 – One party submission for match	1 – Cancel	0 – Accepted	CS - Firm

2.6 Buyer or Seller Updates a Post Matched Trade

After CME Clearing has matched a trade, either the buyer or the seller may submit Replace (Change) instructions to update specific information, such as Customer Type Indicator (CTI), Account, or Origin.

2.6.1 Message Flow

1. The buyer or seller submits a trade update to CME Clearing by sending a Trade Capture Report Message.
2. CME Clearing acknowledges the update by sending the Trade Capture Report Acknowledgement Message to the sender of the message.



2.6.2 Message Flow Table – Key Fields

Message Function	Message Type	ReportType	TradeHandlingInstr	TransType	TrdRptStatus	Source From - To
Update trade submitted	TCR	0 – Submit	0 – Trade Confirm	2 – Replace	Not used	Firm - CS
Trade update acknowledgement	TCR Ack	0 – Submit	0 – Trade Confirm	2 – Replace	0 – Accepted	CS - Firm

3.0 Message Samples

This section includes message samples for the following trade scenarios:

- New Trade Submission
- New Trade Acknowledgement to Submitter
- Buyer or Seller Updates Pre-Matched Trade
- Acknowledgement of Pre-Matched Trade Update
- Buyer or Seller Cancels Pre-Matched Trade
- Acknowledgement of Pre-Matched Trade Cancel
- Match Confirmation

For more information and complete tag descriptions, refer to either the [Trade Capture Report Message](#) or [Trade Capture Report Acknowledgement Message](#) document.

3.1 New Trade Submission

Line	Tag Example	Description	Tag No.
1	<?xml version="1.0" encoding="UTF-8" ?>		
2	<FIXML>		
3	<TrdCaptRpt		
4	RptID="1232578504ACBAP01C341C125404095"	Message ID.	571
5	TransTyp="0"	Action taken on a trade. 0=New.	487
6	TrdDt="2009-08-17"	Logical trade date.	75
7	BizDt="2009-08-17"	Logical clear date.	715
8	MLegRptTyp="1"	Trade report type. 1=Outright.	442
9	MtchStat="1"	Match status. 1=Unmatched.	573
10	TrdID="100196"	Firm trade ID.	1003
11	TrdHandInst="2"	Type of trading model. 2=One-Party Report for Matching.	1123
12	LastQty="100"	Trade quantity.	32
13	LastPx="98.25"	Trade price.	31
14	TxnTm="2009-08-17T12:54:04-05:00">	Transaction time.	60
15	<Hdr		
16	Snt="2009-08-17T12:54:04-05:00"	Message time.	52
17	SID="001"	Sender.	49
18	TID="CME"	Recipient firm.	56
19	SSub="CME" />	Sender sub id.	50
20	<Instrmt		
21	Sym="GEZ9"	Product symbol.	55
22	ID="ED"	Product code.	48
23	CFI="FFDCSO"	CFI Code for the Instrument.	608
24	SecTyp="FUT"	Product type. FUT=Future.	167
25	MMY="20091200"	Period code=delivery value date.	200

Line	Tag Example	Description	Tag No.
26	Exch="CME">	Product exchange.	207
27	</Instrmt>		
28	< RptSide		
29	Side="1"	Trade side. 1=buy.	54
30	ClOrdID="MANDAR1"	Client order ID.	11
31	InptSrc="MQM"	Input source.	578
32	InptDev="API"	Input device.	579
33	CustCpcty="1"	Customer order capacity. 1=member for own account.	82
34	OrdTyp="Q"		
35	SesID="RTH"	Trading session.	336
36	SesSub="P"	Session sub ID. P=Pit.	625
37	TmBkt="C">	Floor trade time interval.	943
38	<Pty ID="CME"	Source of the Party ID.	448
39	R="21"/>	21=Clearing Organization.	452
40	<Pty ID="CME"		448
41	R="22"/>	22=Exchange.	452
42	<Pty ID="001"		448
43	R="1"/>	1=Executing Firm.	452
44	<Pty ID="QATEST"		448
45	R="24"/>	24=Customer Account.	452
46	<Sub ID="1"	Sub-identifier.	
47	Typ="26"/>		
48	<Pty ID="COX"		448
49	R="12"/>	12=Executing Trader.	452
50	<Pty ID="003"		448
51	R="17"/>	17=Contra Firm.	452
52	<Pty ID="SEL"		448
53	R="37"/>	37=Contra Trader.	452
54	</RptSide>		
55	</TrdCaptRpt>		
56	</FIXML>		

3.2 New Trade Acknowledgement to Submitter

Line	Tag Example	Description	Tag No.
1	<?xml version="1.0" encoding="UTF-8" ?>		
2	<FIXML>		
3	<TrdCaptRptAck		
4	RptID="1232578504ACBAP01C341C125404095"	Message ID.	571
5	TransTyp="0"	Action taken on a trade. 0=New.	487
6	RptTyp="0"	Report type. 0=Submit.	856
7	TrdTyp="0"	Trade type. 0=Regular Trade.	828
8	MtchID="1232578504ACBAP01C341A"	FEC execution ID.	880
9	ExecID="0000000000000000003"	Execution ID.	17
10	TrdDt="2009-08-17"	Logical trade date.	75
11	BizDt="2009-08-17"	Logical clear date.	715
12	MLegRptTyp="1"	Trade report type. 1=Outright.	442
13	MtchStat="1"	Match status. 1=Unmatched.	573
14	MsgEvtSrc="CMESys"		
15	RptRefID="1239"	Sends TradeReportID back.	572
16	TrdRptStat="0"	0= Accepted.	1003
17	TrdID="100196"	Firm trade ID.	1003
18	TrdID2="1232578504ACBAP01C341C"	Unique trade ID.	1040
19	TrdHandlInst="2"	Type of trading model. 2=One-Party Report for Matching.	1123
20	LastQty="100"	Trade quantity.	32
21	LastPx="98.25"	Trade price.	31
22	TxnTm="2009-08-17T12:54:04-05:00">	Transaction time.	60
23	<Hdr		
24	Snt="2009-08-17T12:54:04-05:00"	Message time.	52
25	SID="CME"	Sender.	49
26	TID="001"	Recipient firm.	56
27	SSub="CME"	Sender sub id.	50
28	TSub="CME"/>	Recipient firm exchange.	57
29	<Instrmt		
30	Sym="GEZ9"	Product symbol.	55
31	ID="ED"	Product code.	48
32	CFI="FFDCSO"	CFI Code for the Instrument.	608
33	SecTyp="FUT"	Product type. FUT=Future.	167
34	MMY="20091200"	Period code=delivery value date.	200
35	MatDt="2009-12-14"	Option or futures expiration date.	541
36	Mult="2500.0"	Price multiplier.	436
37	Exch="CME">	Product exchange.	207
38	</Instrmt>		
39	< RptSide		
40	Side="1"	Trade side. 1=buy.	54

Line	Tag Example	Description	Tag No.
41	ClOrdID="MANDAR1"	Client order ID.	11
42	InptSrc="MQM"	Input source.	578
43	InptDev="API"	Input device.	579
44	CustCpcty="1"	Customer order capacity. 1=member for own account.	82
45	OrdTyp="Q"		
46	SesID="RTH"	Trading session.	336
47	SesSub="P"	Sender sub id. P=Pit.	625
48	TmBkt="C">	Floor trade time interval.	943
49	<Pty ID="CME"	Source of the PartyID.	448
50	R="21"/>	21=Clearing Organization.	452
51	<Pty ID="CME"		448
52	R="22"/>	22=Exchange.	452
53	<Pty ID="001"		448
54	R="1"/>	1=Executing Firm.	452
55	<Pty ID="QATEST"		448
56	R="24"/>	24=Customer Account.	452
57	<Sub ID="1"		
58	Typ="26"/>		
59	<Pty ID="COX"		448
60	R="12"/>	12=Executing Trader.	452
61	<Pty ID="003"		448
62	R="17"/>	17=Contra Firm.	452
63	<Pty ID="SEL"		448
64	R="37"/>	37=Contra Trader.	452
65	<Pty ID="287"		448
66	R="4"/>	4=Clearing Firm.	452
67	<Pty ID="527"		448
68	R="38"/>	38=Position Account.	452
69	<Sub ID="1"		
70	Typ="26"/>		
71	</RptSide>		
72	</TrdCaptRptAck>		
73	</FIXML>		

3.3 Buyer or Seller Updates Pre-Matched Trade

Line	Tag Example	Description	Tag No.
1	<?xml version="1.0" encoding="UTF-8" ?>		
2	<FIXML>		
3	<TrdCaptRpt		
4	RptID="1232578504ACBA1"	Message ID.	571
5	TransTyp="2"	Action taken on a trade. 2=Replace.	487
6	RptTyp="0"	Report type. 0=Submit.	856
7	TrdTyp="0"	Trade type. 0=Regular Trade.	828
8	TrdDt="2009-08-17"	Logical trade date.	75
9	MLegRptTyp="1"	Trade report type. 1=Outright.	442
10	MtchStat="1"	Match status. 1=Unmatched.	573
11	TrdID="100196"	Firm trade ID.	1003
12	TrdHandlInst="2"	Type of trading model. 2=One-Party Report for Matching.	1123
13	LastQty="100"	Trade quantity.	32
14	LastPx="98.25"	Trade price.	31
15	TxnTm="2009-08-17T12:58:55-05:00">	Transaction time.	60
16	<Hdr		
17	Snt="2009-08-17T12:58:55-05:00"	Message time.	52
18	SID="001"	Sender.	49
19	TID="CME"	Recipient firm.	56
20	SSub="CME" />	Sender sub id.	50
21	<Instrmt		
22	Sym="GEZ9"	Product symbol.	55
23	ID="ED"	Product code.	48
24	CFI="FFDCSO"	CFI Code for the Instrument.	608
25	SecTyp="FUT"	Product type. FUT=Future.	167
26	MMY="200912"	Period code=delivery value date.	200
27	Exch="CME">	Product exchange.	207
28	</Instrmt>		
29	< RptSide		
30	Side="1"	Trade side. 1=buy.	54
31	ClOrdID="MANDAR1"	Client order ID.	11
32	InptSrc="TES"	Input source.	578
33	InptDev="UI"	Input device.	579
34	CustCpcty="1"	Customer order capacity. 1=member for own account.	82
35	OrdTyp="Q"		
36	SesID="RTH"	Trading session.	336
37	SesSub="P"	Session sub ID. P=Pit.	625
38	TmBkt="C">	Floor trade time interval.	943
39	<Pty ID="CME"	Source of the Party ID.	448
40	R="21"/>	21=Clearing Organization.	452

Line	Tag Example	Description	Tag No.
41	<Pty ID="CME"		448
42	R="22"/>	22=Exchange.	452
43	<Pty ID="001"		448
44	R="1"/>	1=Executing Firm.	452
45	<Pty ID="QATEST"		448
46	R="24"/>	24=Customer Account.	452
47	<Sub ID="1"		
48	Typ="26"/>		
49	<Pty ID="COX"		448
50	R="12"/>	12=Executing Trader.	452
51	<Pty ID="003"		448
52	R="17"/>	17=Contra Firm.	452
53	<Pty ID="SEL"		448
54	R="37"/>	37=Contra Trader.	452
55	</RptSide>		
56	</TrdCaptRpt>		
57	</FIXML>		

3.4 Acknowledgement of Pre-Matched Trade Update

Line	Tag Example	Description	Tag No.
1	<?xml version="1.0" encoding="UTF-8" ?>		
2	<FIXML>		
3	<TrdCaptRptAck		
4	RptID="1232578504AC01C341C125855022"	Message ID.	571
5	TransTyp="2"	Action taken on a trade. 2=Replace.	487
6	RptTyp="0"	Report type. 0=Submit.	856
7	TrdTyp="0"	Trade type. 0=Regular Trade.	828
8	TrdDt="2009-08-17"	Logical trade date.	75
9	BizDt="2009-08-17"	Logical clear date.	715
10	MLegRptTyp="1"	Trade report type. 1=Outright.	442
11	MtchStat="1"	Match status. 1=Unmatched.	573
12	MsgEvtSrc="CMESys"		
13	TrdRptStat="0"	0= Accepted.	1003
14	TrdID="100196"	Firm trade ID.	1003
15	TrdID2="1232578504ACBAP01C341C"	Unique trade ID.	1040
16	TrdHandlInst="2"	Type of trading model. 2=One-Party Report for Matching.	1123
17	LastQty="100"	Trade quantity.	32
18	LastPx="98.25"	Trade price.	31
19	TxnTm="2009-08-17T12:58:55-05:00">	Transaction time.	60
20	<Hdr		
21	Snt="2009-08-17T12:58:55-05:00"	Message time.	52
22	SID="CME"	Sender.	49

Line	Tag Example	Description	Tag No.
23	TID="001"	Recipient firm.	56
24	SSub="CME"	Sender sub id.	50
25	TSub="CME"/>	Recipient firm exchange.	57
26	<Instrmt		
27	Sym="GEZ9"	Product symbol.	55
28	ID="ED"	Product code.	48
29	CFI="FFDCSO"	CFI Code for the Instrument.	608
30	SecTyp="FUT"	Product type. FUT=Future.	167
31	MMY="20091200"	Period code=delivery value date.	200
32	MatDt="2009-12-14"	Option or futures expiration date.	541
33	Mult="2500.0"	Price multiplier.	436
34	Exch="CME">	Product exchange.	207
35	</Instrmt>		
36	< RptSide		
37	Side="1"	Trade side. 1=buy.	54
38	ClOrdID="MANDAR1"	Client order ID.	11
39	InptSrc="TES"	Input source.	578
40	InptDev="API"	Input device.	579
41	CustCpcty="1"	Customer order capacity. 1=member for own account.	82
42	OrdTyp="Q"		
43	SesID="RTH"	Trading session.	336
44	SesSub="P"	Session sub ID. P=Pit.	625
45	TmBkt="C">	Floor trade time interval.	943
46	<Pty ID="CME"	Source of the PartyID.	448
47	R="21"/>	21=Clearing Organization.	452
48	<Pty ID="CME"		448
49	R="22"/>	22=Exchange.	452
50	<Pty ID="001"		448
51	R="1"/>	1=Executing Firm.	452
52	<Pty ID="QATEST"		448
53	R="24"/>	24=Customer Account.	452
54	<Sub ID="1"		
55	Typ="26"/>		
56	<Pty ID="COX"		448
57	R="12"/>	12=Executing Trader.	452
58	<Pty ID="003"		448
59	R="17"/>	17=Contra Firm.	452
60	<Pty ID="SEL"		448
61	R="37"/>	37=Contra Trader.	452
62	<Pty ID="287"		448
63	R="4"/>	4=Clearing Firm.	452
64	<Pty ID="527"		448
65	R="38"/>	38=Position Account.	452
66	<Sub ID="1"		
67	Typ="26"/>		

Line	Tag Example	Description	Tag No.
68	</RptSide>		
69	</TrdCaptRptAck>		
70	</FIXML>		

3.5 Buyer or Seller Cancels Pre-Matched Trade

Line	Tag Example	Description	Tag No.
1	<?xml version="1.0" encoding="UTF-8" ?>		
2	<FIXML>		
3	<TrdCaptRpt		
4	RptID="1232578504"	Message ID.	571
5	TransTyp="1"	Action taken on a trade. 0=New. 1=Cancel.	487
6	RptTyp="0"	Report type. 0=Submit.	856
7	TrdTyp="0"	Trade type. 0=Regular Trade.	828
8	TrdDt="2009-08-17"	Logical trade date.	75
9	MLegRptTyp="1"	Trade report type. 1=Outright.	442
10	MtchStat="1"	Match status. 1=Unmatched.	573
11	TrdID="100197"	Firm trade ID.	1003
12	TrdHandInst="2"	Type of trading model. 2=One-Party Report for Matching.	1123
13	LastQty="100"	Trade quantity.	32
14	LastPx="98.25"	Trade price.	31
15	TxnTm="2009-08-17T13:08:21-05:00">	Transaction time.	60
16	<Hdr		
17	Snt="2009-08-17T13:08:21-05:00""	Message time.	52
18	SID="001"	Sender.	49
19	TID="CME"	Recipient firm.	56
20	SSub="CME" />	Sender sub id.	50
21	<Instrmt		
22	Sym="GEZ9"	Product symbol.	55
23	ID="ED"	Product code.	48
24	CFI="FFDCSO"	CFI Code for the Instrument.	608
25	SecTyp="FUT"	Product type. FUT=Future.	167
26	MMY="200912"	Period code=delivery value date.	200
27	Exch="CME">	Product exchange.	207
28	</Instrmt>		
29	< RptSide		
30	Side="1"	Trade side. 1=buy.	54
31	ClOrdID="MANDAR14"	Client order ID.	11
32	InptSrc="MQM"	Input source.	578
33	InptDev="API"	Input device.	579
34	CustCpcty="1"	Customer order capacity. 1=member for own account.	82

Line	Tag Example	Description	Tag No.
35	OrdTyp="Q"		
36	SesID="RTH"	Trading session.	336
37	SesSub="P"	Session sub ID. P=Pit.	625
38	<Pty ID="CME"	Source of the Party ID.	448
39	R="21"/>	21=Clearing Organization.	452
40	<Pty ID="CME"		448
41	R="22"/>	22=Exchange.	452
42	<Pty ID="001"		448
43	R="1"/>	1=Executing Firm.	452
44	<Pty ID="QATEST33"		448
45	R="24"/>	24=Customer Account.	452
46	<Sub ID="1"		
47	Typ="26"/>		
48	<Pty ID="COX"		448
49	R="12"/>	12=Executing Trader.	452
50	<Pty ID="003"		448
51	R="17"/>	17=Contra Firm.	452
52	<Pty ID="SEL"		448
53	R="37"/>	37=Contra Trader.	452
54	</RptSide>		
55	</TrdCaptRpt>		
56	</FIXML>		

3.6 Acknowledgement of Pre-Matched Trade Cancel

Line	Tag Example	Description	Tag No.
1	<?xml version="1.0" encoding="UTF-8" ?>		
2	<FIXML>		
3	<TrdCaptRptAck		
4	RptID="1232578504ACBAP30821977"	Message ID.	571
5	TransTyp="1"	Action taken on a trade. 1=Cancel.	487
6	RptTyp="0"	Report type. 0=Submit.	856
7	TrdTyp="0"	Trade type. 0=Regular Trade.	828
8	TrdDt="2009-08-17"	Logical trade date.	75
9	BizDt="2009-08-17"	Logical clear date.	715
10	MLegRptTyp="1"	Trade report type. 1=Outright.	442
11	MtchStat="1"	Match status. 1=Unmatched.	573
12	MsgEvtSrc="CMESys"		
13	RptRefID="1232578504"	Sends TradeReportID back.	572
14	TrdRptStat="0"	0= Accepted.	1003
15	TrdID="100197"	Firm trade ID.	1003
16	TrdID2="1232578504ACBAP01C3424"	Unique trade ID.	1040
17	TrdHandlInst="2"	Type of trading model. 2=One-Party Report for Matching.	1123
18	LastQty="100"	Trade quantity.	32
19	LastPx="98.25"	Trade price.	31
20	TxnTm="2009-08-17T13:08:21-05:00">	Transaction time.	60
21	<Hdr		
22	Snt="2009-08-17T13:08:21-05:00"	Message time.	52
23	SID="CME"	Sender.	49
24	TID="001"	Recipient firm.	56
25	SSub="CME"	Sender sub id.	50
26	TSub="CME"/>	Recipient firm exchange.	57
27	<Instrmt		
28	Sym="GEZ9"	Product symbol.	55
29	ID="ED"	Product code.	48
30	CFI="FFDCSO"	CFI Code for the Instrument.	608
31	SecTyp="FUT"	Product type. FUT=Future.	167
32	MMY="20091200"	Period code=delivery value date.	200
33	MatDt="2009-12-14"	Option or futures expiration date.	541
34	Mult="2500.0"	Price multiplier.	436
35	Exch="CME">	Product exchange.	207
36	</Instrmt>		
37	< RptSide		
38	Side="1"	Trade side. 1=buy.	54
39	ClOrdID="MANDAR14"	Client order ID.	11
40	InptSrc="MQM"	Input source.	578

Line	Tag Example	Description	Tag No.
41	InptDev="API"	Input device.	579
42	CustCpcty="1"	Customer order capacity. 1=member for own account.	82
43	OrdTyp="Q"		
44	SesID="RTH"	Trading session.	336
45	SesSub="P"	Session sub ID. P=Pit.	625
46	TmBkt="C">	Floor trade time interval.	943
47	<Pty ID="CME"	Source of the PartyID.	448
48	R="21"/>	21=Clearing Organization.	452
49	<Pty ID="CME"		448
50	R="22"/>	22=Exchange.	452
51	<Pty ID="001"		448
52	R="1"/>	1=Executing Firm.	452
53	<Pty ID="QATEST33"		448
54	R="24"/>	24=Customer Account.	452
55	<Sub ID="1"		
56	Typ="26"/>		
57	<Pty ID="COX"		448
58	R="12"/>	12=Executing Trader.	452
59	<Pty ID="003"		448
60	R="17"/>	17=Contra Firm.	452
61	<Pty ID="SEL"		448
62	R="37"/>	37=Contra Trader.	452
63	<Pty ID="287"		448
64	R="4"/>	4=Clearing Firm.	452
65	<Pty ID="527"		448
66	R="38"/>	38=Position Account.	452
67	<Sub ID="1"		
68	Typ="26"/>		
69	</RptSide>		
70	</TrdCaptRptAck>		
71	</FIXML>		

3.7 Match Confirmation

Line	Tag Example	Description	Tag No.
1	<?xml version="1.0" encoding="UTF-8" ?>		
2	<FIXML>		
3	<TrdCaptRpt		
4	RptID="1232578504ACBAP01C3420130044768"	Message ID.	571
5	TransTyp="2"	Action taken on a trade. 2=Replace.	487
6	RptTyp="0"	Report type. 0=Submit.	856
7	TrdTyp="0"	Trade type. 0=Regular Trade.	828
8	MtchID="1232578504ACBAP01C3416"	FEC execution ID.	880
9	ExecID="00000000000000000002"	Execution ID.	17
10	TrdDt="2009-08-17"	Logical trade date.	75
11	BizDt="2009-08-17"	Logical clear date.	715
12	MLegRptTyp="1"	Trade report type. 0=Matched.	442
13	MtchStat="0"	Match status. 1=Unmatched.	573
14	MsgEvtSrc="CMESys"		
15	TrdRptStat="0"	0=Accepted.	939
16	TrdID="100004"	Firm trade ID.	1003
17	TrdID2="1232578504ACBAP01C3420"	Unique trade ID.	1040
18	TrdHandlInst="0"	Type of trading model. 0=Trade Confirmation.	1123
19	LastQty="100"	Trade quantity.	32
20	LastPx="98.25"	Trade price.	31
21	TxnTm="2009-08-17T13:00:44-05:00">	Transaction time.	60
22	<Hdr		
23	Snt="2009-08-17T13:00:44-05:00"	Message time.	52
24	SID="CME"	Sender.	49
25	TID="003"	Recipient firm.	56
26	SSub="CME"	Sender sub id.	50
27	TSub="CME" />	Recipient firm exchange.	57
28	<Instrmt		
29	Sym="GEZ9"	Product symbol.	55
30	ID="ED"	Product code.	48
31	CFI="FFDCSO"	CFI Code for the Instrument.	608
32	SecTyp="FUT"	Product type. FUT=Future.	167
33	MatDt="2009-12-14"	Option or futures expiration date.	541
34	Mult="2500.0"	Price multiplier.	436
35			
36	Exch="CME">	Product exchange.	207
37	</Instrmt>		
38	< RptSide		
39	Side="2"	Trade side. 2=Sell.	54
40	ClOrdID="MANDAR1"	Client order ID.	11

Line	Tag Example	Description	Tag No.
41	InptSrc="B21	Input source.	578
42	InptDev="UI"	Input device.	579
43	CustCpcty="1"	Customer order capacity. 1=member for own account.	82
44	OrdTyp="Q"		
45	SesID="RTH"	Trading session.	336
46	SesSub="P"	Session sub ID. P=Pit.	625
47	TmBkt="C">	Floor trade time interval.	943
48	<Pty ID="CME"	Source of the Party ID.	448
50	R="21"/>	21=Clearing Organization.	452
52	<Pty ID="CME"		448
54	R="22"/>	22=Exchange.	452
56	<Pty ID="003"		448
58	R="1"/>	1=Executing Firm.	452
60	<Pty ID="QATEST"		448
62	R="24"/>	24=Customer Account.	452
63	<Sub ID="1"	Sub-identifier.	
65	Typ="26"/>		
67	<Pty ID="SEL"		448
69	R="12"/>	12=Executing Firm.	452
71	<Pty ID="001"		448
73	R="17"/>	17=Contra Firm.	452
75	<Pty ID="COX"		448
77	R="37"/>	37=Contra Trader.	452
79	<Pty ID="287"		448
81	R="4"/>	4=Clearing Firm.	452
83	<Pty ID="527"		448
85	R="38"/>	38=Position Account.	448
86	<Sub ID="1"	Sub-identifier.	
87	Typ="26"/>		
89	</RptSide>		
90	</TrdCaptRpt>		
91	</FIXML>		

4.0 Revision History

Version	Date	Author	Description
1.0	8/18/09	NU	Initial release of document.
1.1	9/8/09	NU	Added Section 3, Message Samples.