



CME FIXML Trade API

Two Party Trade Submission for Match by Clearing Overview

Version: 1.3
2/1/2011

Futures trading is not suitable for all investors, and involves the risk of loss. Futures are a leveraged investment, and because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for a futures position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles. And only a portion of those funds should be devoted to any one trade because they cannot expect to profit on every trade.

All references to options refer to options on futures.

CME Group is a trademark of CME Group Inc. The Globe Logo, CME, Chicago Mercantile Exchange, Globex, iLink, E-mini, CME EOS Trader, Galax-C, FirmSoft, CME DataSuite, and CME DataMine are trademarks of Chicago Mercantile Exchange Inc. New York Mercantile Exchange, NYMEX, miNY, and ClearPort are registered trademarks of the New York Mercantile Exchange, Inc. COMEX is a trademark of Commodity Exchange, Inc.

FIX™ and FAST™ are trademarks of FIX Protocol Limited. FIX/FASTsm is a service mark of FIX Protocol Limited.

Dow Jonessm, Dow Jones AIG Commodity Indexsm, The Dowsm, Dow Jones Industrial Averagesm, and DJIAsm are service marks of Dow Jones & Company, Inc. and American International Group, Inc. (AIG) and have been licensed for use for certain purposes by the Board of Trade of the City of Chicago, Inc (CBOT®). CBOT futures and options on futures contracts based on the Dow Jones Industrial Averagesm are not sponsored, endorsed, sold or promoted by Dow Jonessm, and Dow Jonessm makes no representation regarding the advisability of trading such product(s).

BM&FBOVESPA™ is a trademark of BM&FBOVESPA, KRX™ is a trademark of Korea Exchange, DME™ is a trademark of Dubai Mercantile Exchange, BMD™ is a trademark of Bursa Malaysia, BMV™ is a trademark of Bolsa Mexicana De Valores.

All other trademarks are the property of their respective owners.

The information within this document has been compiled by CME Group for general purposes only. CME Group assumes no responsibility for any errors or omissions. Additionally, all examples in this brochure are hypothetical situations, used for explanation purposes only, and should not be considered investment advice or the results of actual market experience.

All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT, and NYMEX rules. Current rules should be consulted in all cases concerning contract specifications.

Copyright © 2010 CME Group Inc. All rights reserved.

Contents

1.0	INTRODUCTION.....	4
1.1	PREREQUISITES	4
1.2	CME CLEARING CONTACT INFORMATION	4
2.0	TWO PARTY TRADE SUBMISSION FOR MATCH FLOW AND KEY MESSAGING FIELDS	4
2.1	KEY ATTRIBUTES USED IN TWO PARTY TRADE SUBMISSION FOR MATCH BY CLEARING.....	5
2.1.1	<i>Abbreviations Used in Tables</i>	5
2.2	TWO PARTY TRADE SUBMISSION FOR MATCH BY CLEARING	6
2.2.1	<i>Message Flow</i>	6
2.2.2	<i>Message Flow Table – Key Fields</i>	6
2.3	CME CLEARING REJECTS TRADE	7
2.3.1	<i>Message Flow</i>	7
2.3.2	<i>Message Flow Table – Key Fields</i>	7
2.4	BUYER OR SELLER UPDATES PRE-MATCHED TRADE.....	8
2.4.1	<i>Message Flow</i>	8
2.4.2	<i>Message Flow Table – Key Fields</i>	8
2.5	BUYER OR SELLER CANCELS PRE-MATCHED TRADE.....	9
2.5.1	<i>Message Flow</i>	9
2.5.2	<i>Message Flow Table – Key Fields</i>	9
2.6	BUYER OR SELLER UPDATES A POST MATCHED TRADE	10
2.6.1	<i>Message Flow</i>	10
2.6.2	<i>Message Flow Table – Key Fields</i>	10
3.0	MESSAGE SAMPLES	10
3.1	NEW TRADE SUBMISSION	11
3.2	NEW TRADE ACKNOWLEDGEMENT TO SUBMITTER.....	13
3.3	SLED TRADE SUBMISSION	15
3.4	SLED TRADE ACKNOWLEDGEMENT TO SUBMITTER	17
3.5	OPTION FROM PIT SUBMISSION	19
3.6	BUYER OR SELLER UPDATES PRE-MATCHED TRADE.....	20
3.7	ACKNOWLEDGEMENT OF PRE-MATCHED TRADE UPDATE	22
3.8	BUYER OR SELLER CANCELS PRE-MATCHED TRADE.....	23
3.9	ACKNOWLEDGEMENT OF PRE-MATCHED TRADE CANCEL.....	25
3.10	MATCH CONFIRMATION.....	27
4.0	FIXML ATTRIBUTE ENUMERATIONS BY TRADE TYPES.....	29
5.0	REVISION HISTORY	30

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

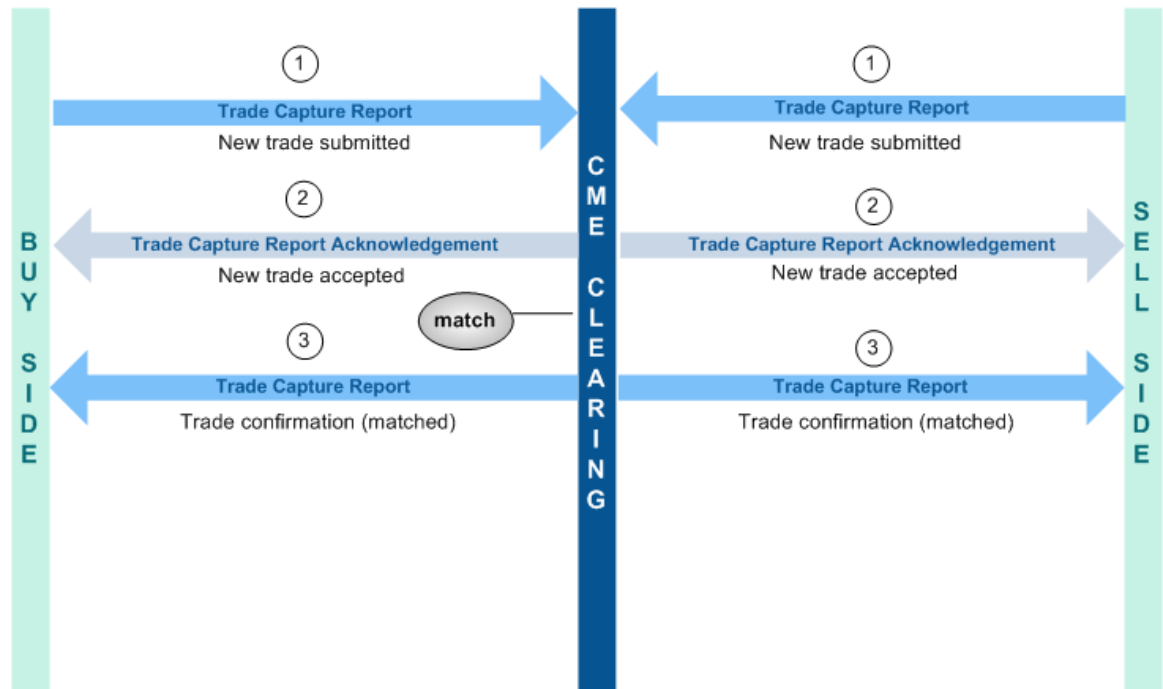
- **TCR** - Trade Capture Report Message
- **TCR Ack** – Trade Capture Report Acknowledgement Message
- **CS** – Clearing System

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.
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
- SLED Trade Submission

- SLED Trade Acknowledgement to Submitter
- Option from Pit Submission
- 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
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="1232578504ACBAP01C341C125404095"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New.
6	TrdDt="2009-08-17"	Logical trade date.
7	BizDt="2009-08-17"	Logical clear date.
8	MLegRptTyp="1"	Trade report type. 1=Outright.
9	MtchStat="1"	Match status. 1=Unmatched.
10	TrdID="100196"	Firm trade ID.
11	TrdHandlInst="2"	Type of trading model. 2=One-Party Report for Matching.
12	LastQty="100"	Trade quantity.
13	LastPx="98.25"	Trade price.
14	TxnTm="2009-08-17T12:54:04-05:00">	Transaction time.
15	<Hdr	
16	Snt="2009-08-17T12:54:04-05:00"	Message time.
17	SID="001"	Sender.
18	TID="CME"	Recipient firm.
19	SSub="CME" />	Sender sub id.
20	<Instrmt	
21	Sym="GEZ9"	Product symbol.
22	ID="ED"	Product code.
23	CFI="FFDCSO"	CFI Code for the Instrument.
24	SecTyp="FUT"	Product type. FUT=Future.
25	MMY="20091200"	Period code=delivery value date.
26	Exch="CME">	Product exchange.
27	</Instrmt>	
28	< RptSide	
29	Side="1"	Trade side. 1=buy.
30	ClOrdID="MANDAR1"	Client order ID.
31	InptSrc="MQM"	Input source.
32	InptDev="API"	Input device.
33	CustCpcty="1"	Customer order capacity. 1=member for own account.
34	OrdTyp="Q"	
35	SesID="RTH"	Trading session.
36	SesSub="P"	Session sub ID. P=Pit.

Line	Tag Example	Description
37	TmBkt="C">	Floor trade time interval.
38	<Pty ID="CME"	Source of the Party ID.
39	R="21"/>	21=Clearing Organization.
40	<Pty ID="CME"	
41	R="22"/>	22=Exchange.
42	<Pty ID="001"	
43	R="1"/>	1=Executing Firm.
44	<Pty ID="QATEST"	
45	R="24"/>	24=Customer Account.
46	<Sub ID="1"	Sub-identifier.
47	Typ="26"/>	
48	<Pty ID="COX"	
59	R="12"/>	12=Executing Trader.
50	<Pty ID="003"	
51	R="17"/>	17=Contra Firm.
52	<Pty ID="SEL"	
53	R="37"/>	37=Contra Trader.
54	</RptSide>	
55	</TrdCaptRpt>	
56	</FIXML>	

3.2 New Trade Acknowledgement to Submitter

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="1232578504ACBAP01C341C125404095"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New.
6	RptTyp="0"	Report type. 0=Submit.
7	TrdTyp="0"	Trade type. 0=Regular Trade.
8	MtchID="1232578504ACBAP01C341A"	FEC execution ID.
9	ExecID="00000000000000000003"	Execution ID.
10	TrdDt="2009-08-17"	Logical trade date.
11	BizDt="2009-08-17"	Logical clear date.
12	MLegRptTyp="1"	Trade report type. 1=Outright.
13	MtchStat="1"	Match status. 1=Unmatched.
14	MsgEvtSrc="CMESys"	
15	RptRefID="1239"	Sends TradeReportID back.
16	TrdRptStat="0"	0= Accepted.
17	TrdID="100196"	Firm trade ID.
18	TrdID2="1232578504ACBAP01C341C"	Unique trade ID.
19	TrdHandlInst="2"	Type of trading model. 2=One-Party Report for Matching.
20	LastQty="100"	Trade quantity.
21	LastPx="98.25"	Trade price.
22	TxnTm="2009-08-17T12:54:04-05:00">	Transaction time.
23	<Hdr	
24	Snt="2009-08-17T12:54:04-05:00"	Message time.
25	SID="CME"	Sender.
26	TID="001"	Recipient firm.
27	SSub="CME"	Sender sub id.
28	TSub="CME"/>	Recipient firm exchange.
29	<Instrmt	
30	Sym="GEZ9"	Product symbol.
31	ID="ED"	Product code.
32	CFI="FFDCSO"	CFI Code for the Instrument.
33	SecTyp="FUT"	Product type. FUT=Future.
34	MMY="20091200"	Period code=delivery value date.
35	MatDt="2009-12-14"	Option or futures expiration date.
36	Mult="2500.0"	Price multiplier.
37	Exch="CME">	Product exchange.
38	</Instrmt>	
39	< RptSide	
40	Side="1"	Trade side. 1=buy.
41	ClOrdID="MANDAR1"	Client order ID.
42	InptSrc="MQM"	Input source.
43	InptDev="API"	Input device.
44	CustCpcty="1"	Customer order capacity. 1=member for own account.
45	OrdTyp="Q"	
46	SesID="RTH"	Trading session.
47	SesSub="P"	Sender sub id. P=Pit.
48	TmBkt="C">	Floor trade time interval.
49	<Pty ID="CME"	Source of the PartyID.
50	R="21"/>	21=Clearing Organization.
51	<Pty ID="CME"	

Line	Tag Example	Description
52	R="22"/>	22=Exchange.
53	<Pty ID="001"	
54	R="1"/>	1=Executing Firm.
55	<Pty ID="QATEST"	
56	R="24"/>	24=Customer Account.
57	<Sub ID="1"	
58	Typ="26"/>	
59	<Pty ID="COX"	
60	R="12"/>	12=Executing Trader.
61	<Pty ID="003"	
62	R="17"/>	17=Contra Firm.
63	<Pty ID="SEL"	
64	R="37"/>	37=Contra Trader.
65	<Pty ID="287"	
66	R="4"/>	4=Clearing Firm.
67	<Pty ID="527"	
68	R="38"/>	38=Position Account.
69	<Sub ID="1"	
70	Typ="26"/>	
71	</RptSide>	
72	</TrdCaptRptAck>	
73	</FIXML>	

3.3 SLED Trade Submission

Instrument details vary based on the type of spread.

- A SLED trade has a value of MLegRptTyp=3.
- Submitting and replacing a SLED trade are the same, except when TransTyp=2 (Replace).

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="7095"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New.
6	RptTyp="0"	Report type. 0=Submit.
7	TrdTyp="0"	Trade type. 0=Regular Trade.
8	TrdSubTyp="7"	Trade sub type. 7=Differential spread.
9	TrdDt="2010-05-14"	Logical trade date.
10	MLegRptTyp="3"	Trade report type. 3=Multi-Leg Security (COMBO).
11	MsgEvtSrc="MQM"	
12	TrdID="7095"	Firm trade ID.
13	LastQty="75"	Trade quantity.
14	LastPx="4.20000000"	Trade price.
15	TxnTm="2010-05-14T10:03:17">	Transaction time.
16	<Hdr	
17	Snt="2010-05-14T10:03:17"	Message time.
18	SID="888"	Sender.
19	TID="CME"	Recipient firm.
20	SSub="CME"	Sender sub id.
21	TSub="CME"/>	Recipient firm exchange.
22	<Instrmt	
23	ID="SP"	Product code.
24	SecTyp="COMBO"	Product type. COMBO=Multileg.
25	SubTyp="CAL"	Product subtype. CAL=Calendar spread.
26	MMY="20100600"	Expiration period code.
27	Exch="CME"/>	Product exchange.
29	<TrdLeg	
30	Qty="75.00"	Quantity.
31	LastPx="1156.80000000">	Trade price.
32	< Leg	
33	ID="SP"	Clearing code for the leg.
34	MMY="20100600"	Leg maturity month year.
35	CFI="FXXXXX"	CFI code for the leg.
36	Exch="CME"	Product exchange.
37	Side="2"/>	Side. 2=Sell.
38	</TrdLeg>	
39	<TrdLeg	
40	Qty="75.00"	Quantity.
41	LastPx="1152.60000000">	Trade price.
42	<Leg	
43	ID="SP"	Clearing code for the leg.
44	MMY="20100900"	Leg maturity month year.
45	CFI="FXXXXX"	CFI code for the leg.
46	Exch="CME"	Product exchange.
47	Side="1"/>	Side. 1=Buy.
48	</TrdLeg>	

Line	Tag Example	Description
49	<RptSide	
50	Side="2"	Side. 2=Sell.
51	ClOrdID="0080"	Client order ID.
52	ClOrdID2="X080"	
53	InptSrc="MQM"	Trade input source.
54	InptDev="API"	Trade input device.
55	CustCpcty="1"	Customer order capacity. 1=Member for own account.
56	OrdTyp="Q"	
57	SesSub="P"	Session sub ID. P=Pit.
58	TmBkt="J">	Time bracket of trade.
59	<Pty ID="CME"	Source of the Party ID.
60	R="22"/>	22=Exchange.
61	<Pty ID="CME"	
62	R="21"/>	21=Clearing Organization.
63	<Pty ID="888"	
64	R="1"/>	1=Executing Firm.
65	<Pty ID="84552"	
66	R="24">	24=Customer Account.
67	<Sub ID="1"	
68	Typ="26"/>	
69	<Pty ID="CRG"	
70	R="12"/>	12=Executing Trader.
71	<Pty ID="187"	
72	R="17"/>	17=Contra Firm.
73	<Pty ID="NYU"	
74	R="37"/>	37=Contra Trader.
75	</RptSide>	
76	</TrdCaptRpt>	
77	</FIXML>	

3.4 SLED Trade Acknowledgement to Submitter

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="7095"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New.
6	RptTyp="0"	Report type. 0=Submit.
7	TrdTyp="0"	Trade type. 0=Regular Trade.
8	TrdSubTyp="7"	Trade sub type. 7=Differential spread.
9	TrdDt="2010-05-14"	Logical trade date.
10	MLegRptTyp="3"	Trade report type. 3=Multi-Leg Security (COMBO).
11	MsgEvtSrc="MQM"	
12	TrdRptStat="0"	0= Accepted.
	TrdID="7095"	Firm trade ID.
13	LastQty="75"	Trade quantity.
14	LastPx="4.20000000"	Trade price.
15	TxnTm="2010-05-14T10:03:17">	Transaction time.
16	<Hdr	
17	Snt="2010-05-14T10:03:17"	Message time.
18	SID="CME"	Sender.
19	TID="888"	Recipient firm.
20	SSub="CME"	Sender sub id.
21	TSub="CME"/>	Recipient firm exchange.
22	<Instrmt	
23	ID="SP"	Product code.
24	SecTyp="COMBO"	Product type. COMBO=Multileg.
25	SubTyp="CAL"	Product subtype. CAL=Calendar spread.
26	MMY="20100600"	Expiration period code.
27	Exch="CME"/>	Product exchange.
29	<TrdLeg	
30	Qty="75.00"	Quantity.
31	LastPx="1156.80000000">	Trade price.
32	< Leg	
33	ID="SP"	Clearing code for the leg.
34	MMY="20100600"	Leg maturity month year.
35	CFI="FXXXXX"	CFI code for the leg.
36	Exch="CME"	Product exchange.
37	Side="2"/>	Side. 2=Sell.
38	</TrdLeg>	
39	<TrdLeg	
40	Qty="75.00"	Quantity.
41	LastPx="1152.60000000">	Trade price.
42	<Leg	
43	ID="SP"	Clearing code for the leg.
44	MMY="20100900"	Leg maturity month year.
45	CFI="FXXXXX"	CFI code for the leg.
46	Exch="CME"	Product exchange.
47	Side="1"/>	Side. 1=Buy.
48	</TrdLeg>	
49	<RptSide	
50	Side="2"	Side. 2=Sell.
51	ClOrdID="0080"	Client order ID.
52	ClOrdID2="X080"	

Line	Tag Example	Description
53	InptSrc="MQM"	Trade input source.
54	InptDev="API"	Trade input device.
55	CustCpcty="1"	Customer order capacity. 1=Member for own account.
56	OrdTyp="Q"	
57	SesSub="P"	Session sub ID. P=Pit.
58	TmBkt="J">	Time bracket of trade.
59	<Pty ID="CME"	Source of the Party ID.
60	R="22"/>	22=Exchange.
61	<Pty ID="CME"	
62	R="21"/>	21=Clearing Organization.
63	<Pty ID="888"	
64	R="1"/>	1=Executing Firm.
65	<Pty ID="84552"	
66	R="24">	24=Customer Account.
67	<Sub ID="1"	
68	Typ="26"/>	
69	<Pty ID="CRG"	
70	R="12"/>	12=Executing Trader.
71	<Pty ID="187"	
72	R="17"/>	17=Contra Firm.
73	<Pty ID="NYU"	
74	R="37"/>	37=Contra Trader.
75	</RptSide>	
76	</TrdCaptRptAck>	
77	</FIXML>	

3.5 Option from Pit Submission

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="8002"	Message ID.
5	TransTyp="0"	Action taken on a trade. 0=New.
6	RptTyp="0"	Report type. 0=Submit.
7	TrdTyp="0"	Trade type. 0=Regular Trade.
8	TrdDt="2010-05-14"	Logical trade date.
9	MLegRptTyp="2"	Trade report type. 2=Leg.
10	MsgEvtSrc="MQM"	
11	TrdID="8002"	Firm trade ID.
12	LastQty="4"	Trade quantity.
13	LastPx="0.09500000"	Trade price.
14	TxnTm="2010-05-14T10:30:51">	Transaction time.
15	<Hdr	
16	Snt="2010-05-14T10:30:51"	Message time.
17	SID="888"	Sender.
18	TID="CME"	Recipient firm.
19	SSub="CME"	Sender sub id.
20	TSub="CBT"/>	Recipient firm exchange.
21	<Instrmt	
22	ID="C"	Product code.
23	CFI="OCXXXX"	CFI code for leg. OCXXXX=Option.
24	SecTyp="OOF"	Product type. OOF=Option on future.
25	MMY="20100900"	Expiration period code.
26	StrkPx="4.30000000"	Strike price.
27	Exch="CBT"/>	Product exchange.
29	< RptSide	
30	Side="2"	Side. 2=Sell.
31	ClOrdID="7357"	Client order ID.
32	InptSrc="MQM"	Trade input source.
33	InptDev="API"	Trade input device.
34	CustCpcty="4"	Customer order capacity. 4=All others.
35	OrdTyp="M"	
36	SesSub="P"	Session sub ID. P=Pit.
37	TmBkt="K">	Time bracket of trade.
38	<Pty ID="CBT"	Source of the Party ID.
39	R="22"/>	22=Exchange.
40	<Pty ID="CME"	
41	R="21"/>	21=Clearing Organization.
42	<Pty ID="888"	
43	R="1"/>	1=Executing Firm.
44	<Pty ID="46080"	
45	R="24">	24=Customer Account.
46	<Sub ID="1"	
47	Typ="26"/>	
48	</Pty>	
49	<Pty ID="OW"	
50	R="12"/>	12=Executing Trader.
51	<Pty ID="280"	
52	R="17"/>	17=Contra Firm.
53	<Pty ID="LDA"	
54	R="37"/>	37=Contra Trader.

Line	Tag Example	Description
55	</TrdRegTS	
56	Src="S"/>	Origin of time stamp.
57	</TrdRegTS	
58	TS="2010-05-14T09:32:10"	Time of time stamp.
59	Typ="2"/>	2 = Time in.
60	</TrdRegTS	
61	TS="2010-05-14T09:37:30"	Time of time stamp.
62	Typ="3"/>	3 = Time out.
63	</TrdRegTS	
64	Src="S"/>	Origin of time stamp.
65	</RptSide>	
66	</TrdCaptRpt>	
67	</FIXML>	

3.6 Buyer or Seller Updates Pre-Matched Trade

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="1232578504ACBA1"	Message ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace.
6	RptTyp="0"	Report type. 0=Submit.
7	TrdTyp="0"	Trade type. 0=Regular Trade.
8	TrdDt="2009-08-17"	Logical trade date.
9	MLegRptTyp="1"	Trade report type. 1=Outright.
10	MtchStat="1"	Match status. 1=Unmatched.
11	TrdID="100196"	Firm trade ID.
12	TrdHandlInst="2"	Type of trading model. 2=One-Party Report for Matching.
13	LastQty="100"	Trade quantity.
14	LastPx="98.25"	Trade price.
15	TxnTm="2009-08-17T12:58:55-05:00">	Transaction time.
16	<Hdr	
17	Snt="2009-08-17T12:58:55-05:00"	Message time.
18	SID="001"	Sender.
19	TID="CME"	Recipient firm.
20	SSub="CME" />	Sender sub id.
21	<Instrmt	
22	Sym="GEZ9"	Product symbol.
23	ID="ED"	Product code.
24	CFI="FFDCSO"	CFI Code for the Instrument.
25	SecTyp="FUT"	Product type. FUT=Future.
26	MMY="200912"	Period code=delivery value date.
27	Exch="CME">	Product exchange.
28	</Instrmt>	
29	< RptSide	
30	Side="1"	Trade side. 1=buy.
31	ClOrdID="MANDAR1"	Client order ID.
32	InptSrc="TES"	Input source.
33	InptDev="UI"	Input device.
34	CustCpcty="1"	Customer order capacity. 1=member for own account.
35	OrdTyp="Q"	

Line	Tag Example	Description
36	SesID="RTH"	Trading session.
37	SesSub="P"	Session sub ID. P=Pit.
38	TmBkt="C">	Floor trade time interval.
39	<Pty ID="CME"	Source of the Party ID.
40	R="21"/>	21=Clearing Organization.
41	<Pty ID="CME"	
42	R="22"/>	22=Exchange.
43	<Pty ID="001"	
44	R="1"/>	1=Executing Firm.
45	<Pty ID="QATEST"	
46	R="24"/>	24=Customer Account.
47	<Sub ID="1"	
48	Typ="26"/>	
49	<Pty ID="COX"	
50	R="12"/>	12=Executing Trader.
51	<Pty ID="003"	
52	R="17"/>	17=Contra Firm.
53	<Pty ID="SEL"	
54	R="37"/>	37=Contra Trader.
55	</RptSide>	
56	</TrdCaptRpt>	
57	</FIXML>	

3.7 Acknowledgement of Pre-Matched Trade Update

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="1232578504AC01C341C125855022"	Message ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace.
6	RptTyp="0"	Report type. 0=Submit.
7	TrdTyp="0"	Trade type. 0=Regular Trade.
8	TrdDt="2009-08-17"	Logical trade date.
9	BizDt="2009-08-17"	Logical clear date.
10	MLegRptTyp="1"	Trade report type. 1=Outright.
11	MtchStat="1"	Match status. 1=Unmatched.
12	MsgEvtSrc="CMESys"	
13	TrdRptStat="0"	0= Accepted.
14	TrdID="100196"	Firm trade ID.
15	TrdID2="1232578504ACBAP01C341C"	Unique trade ID.
16	TrdHandlInst="2"	Type of trading model. 2=One-Party Report for Matching.
17	LastQty="100"	Trade quantity.
18	LastPx="98.25"	Trade price.
19	TxnTm="2009-08-17T12:58:55-05:00">	Transaction time.
20	<Hdr	
21	Snt="2009-08-17T12:58:55-05:00"	Message time.
22	SID="CME"	Sender.
23	TID="001"	Recipient firm.
24	SSub="CME"	Sender sub id.
25	TSub="CME"/>	Recipient firm exchange.
26	<Instrmt	
27	Sym="GEZ9"	Product symbol.
28	ID="ED"	Product code.
29	CFI="FFDCSO"	CFI Code for the Instrument.
30	SecTyp="FUT"	Product type. FUT=Future.
31	MMY="20091200"	Period code=delivery value date.
32	MatDt="2009-12-14"	Option or futures expiration date.
33	Mult="2500.0"	Price multiplier.
34	Exch="CME">	Product exchange.
35	</Instrmt>	
36	< RptSide	
37	Side="1"	Trade side. 1=buy.
38	ClOrdID="MANDAR1"	Client order ID.
39	InptSrc="TES"	Input source.
40	InptDev="API"	Input device.
41	CustCpcty="1"	Customer order capacity. 1=member for own account.
42	OrdTyp="Q"	
43	SesID="RTH"	Trading session.
44	SesSub="P"	Session sub ID. P=Pit.
45	TmBkt="C">	Floor trade time interval.
46	<Pty ID="CME"	Source of the PartyID.
47	R="21"/>	21=Clearing Organization.
48	<Pty ID="CME"	
49	R="22"/>	22=Exchange.
50	<Pty ID="001"	
51	R="1"/>	1=Executing Firm.

Line	Tag Example	Description
52	<Pty ID="QATEST"	
53	R="24"/>	24=Customer Account.
54	<Sub ID="1"	
55	Typ="26"/>	
56	<Pty ID="COX"	
57	R="12"/>	12=Executing Trader.
58	<Pty ID="003"	
59	R="17"/>	17=Contra Firm.
60	<Pty ID="SEL"	
61	R="37"/>	37=Contra Trader.
62	<Pty ID="287"	
63	R="4"/>	4=Clearing Firm.
64	<Pty ID="527"	
65	R="38"/>	38=Position Account.
66	<Sub ID="1"	
67	Typ="26"/>	
68	</RptSide>	
69	</TrdCaptRptAck>	
70	</FIXML>	

3.8 Buyer or Seller Cancels Pre-Matched Trade

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="1232578504"	Message ID.
5	TransTyp="1"	Action taken on a trade. 0=New. 1=Cancel.
6	RptTyp="0"	Report type. 0=Submit.
7	TrdTyp="0"	Trade type. 0=Regular Trade.
8	TrdDt="2009-08-17"	Logical trade date.
9	MLegRptTyp="1"	Trade report type. 1=Outright.
10	MtchStat="1"	Match status. 1=Unmatched.
11	TrdID="100197"	Firm trade ID.
12	TrdHandlInst="2"	Type of trading model. 2=One-Party Report for Matching.
13	LastQty="100"	Trade quantity.
14	LastPx="98.25"	Trade price.
15	TxnTm="2009-08-17T13:08:21-05:00">	Transaction time.
16	<Hdr	
17	Snt="2009-08-17T13:08:21-05:00""	Message time.
18	SID="001"	Sender.
19	TID="CME"	Recipient firm.
20	SSub="CME" />	Sender sub id.
21	<Instrmt	
22	Sym="GEZ9"	Product symbol.
23	ID="ED"	Product code.
24	CFI="FFDCSO"	CFI Code for the Instrument.
25	SecTyp="FUT"	Product type. FUT=Future.
26	MMY="200912"	Period code=delivery value date.
27	Exch="CME">	Product exchange.
28	</Instrmt>	
29	< RptSide	
30	Side="1"	Trade side. 1=buy.

Line	Tag Example	Description
31	ClOrdID="MANDAR14"	Client order ID.
32	InptSrc="MQM"	Input source.
33	InptDev="API"	Input device.
34	CustCpcty="1"	Customer order capacity. 1=member for own account.
35	OrdTyp="Q"	
36	SesID="RTH"	Trading session.
37	SesSub="P"	Session sub ID. P=Pit.
38	<Pty ID="CME"	Source of the Party ID.
39	R="21"/>	21=Clearing Organization.
40	<Pty ID="CME"	
41	R="22"/>	22=Exchange.
42	<Pty ID="001"	
43	R="1"/>	1=Executing Firm.
44	<Pty ID="QATEST33"	
45	R="24"/>	24=Customer Account.
46	<Sub ID="1"	
47	Typ="26"/>	
48	<Pty ID="COX"	
49	R="12"/>	12=Executing Trader.
50	<Pty ID="003"	
51	R="17"/>	17=Contra Firm.
52	<Pty ID="SEL"	
53	R="37"/>	37=Contra Trader.
54	</RptSide>	
55	</TrdCaptRpt>	
56	</FIXML>	

3.9 Acknowledgement of Pre-Matched Trade Cancel

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRptAck	
4	RptID="1232578504ACBAP30821977"	Message ID.
5	TransTyp="1"	Action taken on a trade. 1=Cancel.
6	RptTyp="0"	Report type. 0=Submit.
7	TrdTyp="0"	Trade type. 0=Regular Trade.
8	TrdDt="2009-08-17"	Logical trade date.
9	BizDt="2009-08-17"	Logical clear date.
10	MLegRptTyp="1"	Trade report type. 1=Outright.
11	MtchStat="1"	Match status. 1=Unmatched.
12	MsgEvtSrc="CMESys"	
13	RptRefID="1232578504"	Sends TradeReportID back.
14	TrdRptStat="0"	0= Accepted.
15	TrdID="100197"	Firm trade ID.
16	TrdID2="1232578504ACBAP01C3424"	Unique trade ID.
17	TrdHandlInst="2"	Type of trading model. 2=One-Party Report for Matching.
18	LastQty="100"	Trade quantity.
19	LastPx="98.25"	Trade price.
20	TxnTm="2009-08-17T13:08:21-05:00">	Transaction time.
21	<Hdr	
22	Snt="2009-08-17T13:08:21-05:00"	Message time.
23	SID="CME"	Sender.
24	TID="001"	Recipient firm.
25	SSub="CME"	Sender sub id.
26	TSub="CME"/>	Recipient firm exchange.
27	<Instrmt	
28	Sym="GEZ9"	Product symbol.
29	ID="ED"	Product code.
30	CFI="FFDCSO"	CFI Code for the Instrument.
31	SecTyp="FUT"	Product type. FUT=Future.
32	MMY="20091200"	Period code=delivery value date.
33	MatDt="2009-12-14"	Option or futures expiration date.
34	Mult="2500.0"	Price multiplier.
35	Exch="CME">	Product exchange.
36	</Instrmt>	
37	< RptSide	
38	Side="1"	Trade side. 1=buy.
39	ClOrdID="MANDAR14"	Client order ID.
40	InptSrc="MQM"	Input source.
41	InptDev="API"	Input device.
42	CustCpcty="1"	Customer order capacity. 1=member for own account.
43	OrdTyp="Q"	
44	SesID="RTH"	Trading session.
45	SesSub="P"	Session sub ID. P=Pit.
46	TmBkt="C">	Floor trade time interval.
47	<Pty ID="CME"	Source of the PartyID.
48	R="21"/>	21=Clearing Organization.
49	<Pty ID="CME"	
50	R="22"/>	22=Exchange.

Line	Tag Example	Description
51	<Pty ID="001"	
52	R="1"/>	1=Executing Firm.
53	<Pty ID="QATEST33"	
54	R="24"/>	24=Customer Account.
55	<Sub ID="1"	
56	Typ="26"/>	
57	<Pty ID="COX"	
58	R="12"/>	12=Executing Trader.
59	<Pty ID="003"	
60	R="17"/>	17=Contra Firm.
61	<Pty ID="SEL"	
62	R="37"/>	37=Contra Trader.
63	<Pty ID="287"	
64	R="4"/>	4=Clearing Firm.
65	<Pty ID="527"	
66	R="38"/>	38=Position Account.
67	<Sub ID="1"	
68	Typ="26"/>	
69	</RptSide>	
70	</TrdCaptRptAck>	
71	</FIXML>	

3.10 Match Confirmation

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8" ?>	
2	<FIXML>	
3	<TrdCaptRpt	
4	RptID="1232578504ACBAP01C3420130044768"	Message ID.
5	TransTyp="2"	Action taken on a trade. 2=Replace.
6	RptTyp="0"	Report type. 0=Submit.
7	TrdTyp="0"	Trade type. 0=Regular Trade.
8	MtchID="1232578504ACBAP01C3416"	FEC execution ID.
9	ExecID="00000000000000000002"	Execution ID.
10	TrdDt="2009-08-17"	Logical trade date.
11	BizDt="2009-08-17"	Logical clear date.
12	MLegRptTyp="1"	Trade report type. 1=Matched.
13	MtchStat="0"	Match status. 0=Unmatched.
14	MsgEvtSrc="CMESys"	
15	TrdRptStat="0"	0=Accepted.
16	TrdID="100004"	Firm trade ID.
17	TrdID2="1232578504ACBAP01C3420"	Unique trade ID.
18	TrdHandlInst="0"	Type of trading model. 0=Trade Confirmation.
19	LastQty="100"	Trade quantity.
20	LastPx="98.25"	Trade price.
21	TxnTm="2009-08-17T13:00:44-05:00">	Transaction time.
22	<Hdr	
23	Snt="2009-08-17T13:00:44-05:00"	Message time.
24	SID="CME"	Sender.
25	TID="003"	Recipient firm.
26	SSub="CME"	Sender sub id.
27	TSub="CME" />	Recipient firm exchange.
28	<Instrmt	
29	Sym="GEZ9"	Product symbol.
30	ID="ED"	Product code.
31	CFI="FFDCSO"	CFI Code for the Instrument.
32	SecTyp="FUT"	Product type. FUT=Future.
33	MatDt="2009-12-14"	Option or futures expiration date.
34	Mult="2500.0"	Price multiplier.
35		
36	Exch="CME">	Product exchange.
37	</Instrmt>	
38	< RptSide	
39	Side="2"	Trade side. 2=Sell.
40	ClOrdID="MANDAR1"	Client order ID.
41	InptSrc="B21"	Input source.
42	InptDev="UI"	Input device.
43	CustCpcty="1"	Customer order capacity. 1=member for own account.
44	OrdTyp="Q"	
45	SesID="RTH"	Trading session.
46	SesSub="P"	Session sub ID. P=Pit.
47	TmBkt="C">	Floor trade time interval.
48	<Pty ID="CME"	Source of the Party ID.
49	R="21"/>	21=Clearing Organization.
50	<Pty ID="CME"	
51	R="22"/>	22=Exchange.

Line	Tag Example	Description
52	<Pty ID="003"	
53	R="1"/>	1=Executing Firm.
54	<Pty ID="QATEST"	
55	R="24"/>	24=Customer Account.
56	<Sub ID="1"	Sub-identifier.
57	Typ="26"/>	
58	<Pty ID="SEL"	
59	R="12"/>	12=Executing Firm.
60	<Pty ID="001"	
61	R="17"/>	17=Contra Firm.
62	<Pty ID="COX"	
63	R="37"/>	37=Contra Trader.
64	<Pty ID="287"	
65	R="4"/>	4=Clearing Firm.
66	<Pty ID="527"	
67	R="38"/>	38=Position Account.
68	<Sub ID="1"	Sub-identifier.
69	Typ="26"/>	
70	</RptSide>	
71	</TrdCaptRpt>	
72	</FIXML>	

4.0 FIXML Attribute Enumerations by Trade Types

Message Type Submitted	TrdTyp	TrdSubTyp	MLegRptTyp	SesSub	Equivalent TREX Transaction Type	Equivalent TREX Order Type
PIT Outright Trade	0		1	P	Blank or 1	Q
PIT SLEDS Trade	0	7	3	P	D	Q
PIT SLEDS Leg	0	7	2	P	6, L	Q
PIT Spread Trade (non-SLEDS)	0		2	P	6,L	Q
Electronic Outright Trade	0		1	E	2	Q
Electronic SLEDS Trade	0	7	3	E	D	Q
Electronic SLEDS Leg	0	7	2	E	5	Q
Electronic Spread Trade (non-SLEDS)	0		2	E	5	Q
Block Trade	1		1	X	B	Q
Block Spread Leg	1	7	2	X	B	Q
Block SLEDS Trade	1	7	3	X	B	Q
EFR Trade	11		1	X	R	Q
EFS Trade	12		1	X	S	Q
EFP Trade	2		1	X	9	Q
Generic Privately Negotiated Trade (PNTN)	22		1	X	O	Q
Generic Privately Negotiated Trade Spread Leg	22		2	X	O	Q
Generic Privately Negotiated Trade SLEDS	22		3	X	O	Q
Transfer Trade	3		1	X	8	Q
Pit Legged Spread	0	8	1	P	L	Q
Pit AON Trade	16		1	P	Blank or 1	U
SUB Outright Trade	23		1	X	F	Q
Pit Large Order Execution	17		1	P	F	R (FX), X (S&P)
Pit Outright Option Cabinet Trade	20		1	P	Blank or 1	Q
Pit Spread Option Cabinet Trade	20	7	3, 2	P	6	Q
Electronic Outright Option Cabinet Trade	20		1	E	2	Q
Electronic Spread Cabinet Option Trade	20	7	3	E	5	Q
SUB Spread Trade	23	7	3	X	F	Q
Electronic SUB Outright Trade	23		1	E	F	Q
Electronic SUB	23	7	3	E	F	Q

Message Type Submitted	TrdTyp	TrdSubTyp	MLegRptTyp	SesSub	Equivalent TREX Transaction Type	Equivalent TREX Order Type
Spread Trade						

5.0 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.
1.2	5/26/10	NU	Added the following SLED message samples: SLED Trade Submission , SLED Trade Acknowledgement to Submitter Option from Pit Submission Added Section 4.0
1.3	2/1/11	DB	Updated graphics using new standards.