FIXML Trade Capture
API Specification

Clearing Trade Confirmations
Version 1.0

August 2006
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<td>8.5</td>
<td>R1 BLOCK</td>
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<td>S1 BLOCK</td>
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<tr>
<td>8.9</td>
<td>T1 BLOCK</td>
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2 Introduction

2.1 Background

The purpose of this document is to provide a guide to the usage of the FIXML Trade Capture Report as a post-execution clearing confirmation record. The FIX messages used in this document are based on the FIXML 4.4 Schema FIA Extension 1.1v10 specification dated 20050217 that covers initial trade confirmation and post trade management up to settlement. This document outlines the basic trade confirmation message flows between the CME Clearing House and member clearing firms and other valid clearing message subscribers for the following trade types:

- Electronically traded and matched listed derivatives clearing confirmations
- FXMarketSpace trade confirms
- FXMarketspace Direct and New Transfer Reporting

The protocol message flows covered by this gap analysis includes:

- Trade Capture
- Trade Capture Acknowledgement

The document is made up of the following main sections:

- FIXML trade capture usage for trade confirm and post trade management showing the high-level graphical depiction of the relevant message flows
- General discussion of FIXML component blocks
- Detailed message samples
- TREX to FIXML trade capture mapping

References

<table>
<thead>
<tr>
<th>FIXML Schema</th>
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</tr>
</thead>
<tbody>
<tr>
<td></td>
<td><a href="http://www.futuresindustry.org">http://www.futuresindustry.org</a></td>
</tr>
<tr>
<td>CME Clearing Confirmation Records</td>
<td><a href="http://www.cme.com/fixml">www.cme.com/fixml</a></td>
</tr>
<tr>
<td></td>
<td><a href="http://www.cme.com/clearing/cm/stan/recolayout1013.html">http://www.cme.com/clearing/cm/stan/recolayout1013.html</a></td>
</tr>
</tbody>
</table>

3 FIXML Trade Capture Report: Trade Confirm and Post Trade

3.1 Trade Capture Report

The FIX 4.4 Trade Capture Report is the trade confirmation and post trade message template for FXMarketSpace trade confirms and will also replace the existing TREX confirm message standard for all electronic CME, CBOT, and One Chicago trades posted to the CME Front End Clearing system.

In the context of post-execution trade management, the FIX 4.4 Trade Capture Report (TCR) is used for:

- Relaying Confirmed Trades to clearing firms. Those messages are outbound (from the clearing house).
- Reporting of transfer, direct or new, i.e. either a direct transfer of a previously confirmed trade from one clearing member firm to another or a “new” transfer.
- Requesting an amendment of a Confirmed Trade. Those messages are inbound (to the clearing house) but may also be used as outbound (when the clearing house relays them to counterparties).
3.2 FXMarketSpace Transfer Direct versus New

The direct transfer is the negation of a position at the holding (“from”) firm by virtue of knowing the exact transaction number and details of the trade being transferred, while establishing a new transaction at the “to” firm; a new transfer is the process of adding an equal and opposite transaction at the holding firm, while establishing a new transaction at the “to” firm. A “new” transfer is simply a requested transfer without reference to an existing trade.

3.3 Initial Trade Confirmation from Clearing House

Trade Capture Reports are used in post execution (clearing) to report confirmed trades to clearing member firms. The trade capture process is triggered when the CME Clearing House receives a matched trade alert from an electronic match engine. The Clearing House stores each distinct market side of the two-party matched trade record received from an electronic match engine and sends a trade capture report to the ultimate clearing firm of the broker and executing trading member firm. The trade capture report identifies the execution specific information from the trade match event as well as all relevant clearing information, including the clearing assigned trade ids.

The basic trade confirmation message flow after the Clearing House receives a matched trade pair is illustrated in the following diagram:

![Diagram showing trade confirmation process](image)

Trade Handling Instruction type of “Trade Confirm” identifies the trade capture report as the end confirmation of an electronic match event. The status is matched, the trade report type is submitted and the transaction type is new. Each trade capture report indicates the trading member firm, position account, origin and ultimate clearing member firm of each side of the trade. The trade id is unique within trade date and per trading member firm and is assigned by the clearing system, uniquely identifying each distinct trade part or trade side for which the Clearing House is counter-party.
3.4 Trade Amendment Initiated by Clearing Member Firm

Once the Clearing House has confirmed a trade, Clearing Firms may submit amendment instructions to update Clearing Firm specific information or submit post trade allocation instructions. The basic message flow for post trade amendments from Clearing Member firms is illustrated below:

![Diagram showing the flow of trade amendments from Firm A to Clearing House]

Note that the clearing system responds to the specific trade capture report amendment request from the clearing member firm with a trade acknowledgement.
3.5 Trade Bust/Cancel

Trade busts for electronic trades can only be initiated by the matching engine. If the Clearing House receives a trade cancel/bust alert from the matching engine, amended trade capture report alerts are sent to clearing firms. The trade reporting model for trade busts is exactly the same as the model for trade confirmation with a transaction type of cancel.

3.6 FXMarketSpace Transfer Trade Report: One-Party Pass-Thru

Transfers of FXMarketSpace products are accomplished through the one-party pass through trade reporting model. A clearing member firm, the initiator, submits a transfer request to the Clearing House. The request is “passed-thru” to the counter-party as an alert. The counter-party may either accept or reject the transfer request from the initiator. In the case of FXMarketSpace direct transfers, referencing a previously confirmed trade, the firm must provide the original trade date and trade id of the initial FXMarketSpace trade the transfer is referencing.

The counterparty receives the alleged trade report and may respond by either rejecting or accepting the transfer. Note that the Clearing System Acknowledge messages for the counterparty response are not shown in the diagram due to space limitations.

The first diagram below outlines the message flow when a firm submits a transfer request via a trade capture report. The second diagram shows the message flow when a transfer request is submitted directly into the clearing system using the user interface.

Once the trade has been accepted by the counter-party the Clearing System “confirms” the final trade with two Trade Capture Reports. On this final confirm the initial trade handling instruction of “one-party pass through” is indicated using the original trade handling instruction attribute and a new trade handling instruction of “trade confirm”. The purpose here is to ensure that ALL final matched trade confirms are always sent with a trade handling instruction of trade confirm.
FIXML Trade Capture Report: Trade Confirm and Post Trade

Trade Capture Report
TradeReportID <initiator's>
TradeReportTransType "New"
TradeID <initiator's>
OrigTradeID <reference>
TradeReportType "Submit"
TradeHandlingInstr "One-Party Pass Thru"

Trade Capture Report Ack
TradeReportID <initiator's>
TradeReportTransType "New"
TradeID <initiator's>
TradeReportType "Submit"
TradeHandlingInstr "One-Party Pass Thru"
TrdReportStatus "Accepted"

Trade Capture Report
TradeReportID <new>
TradeReportTransType "Replace"
TradeID <counterparty>
OrigTradeID <reference>
TradeReportType "Decline"
TradeHandlingInstr "One-Party Pass Thru"

Trade Capture Report
TradeReportID <new>
TradeReportTransType "Replace"
TradeID <counterparty>
OrigTradeID <reference>
TradeReportType "Accept"
TradeHandlingInstr "One-Party Pass Thru"

Trade Capture Report
TradeReportID <new>
TradeID <counterparty>
TradeReportTransType "Accept"
OrigTradeID <reference>
TradeHandlingInstr "One-Party Pass Thru"

Trade Capture Report
TradeReportID <new>
TradeID <counterparty>
TradeReportTransType "Replace"
OrigTradeID <reference>
TradeHandlingInstr "One-Party Pass Thru"

Counterparty declines...
...or accepts

Report deal struck off the exchange.
Transfer request submitted via the clearing system user interface:

In the one-party pass-thru trade capture report model, once the trade is accepted by the counter-party the trade is considered a matched and the final trade capture reports are analogous to the final trade confirmation records of matched trades from an electronic match engine execution.

4 Components of the FIXML Trade Capture Message

4.1 Overview of FIXML Trade Capture Components

The FIXML Trade Capture Report has three main components:

- Main Block
- Instrument Block
- Report Side
- Parties Block

There are also other business function specific elements, for instance the Trade Leg element which is used in a Trade Capture Report for confirmation of multi-leg spread instrument and the Settlement Details element used on FXMarketSpace trade confirmations.
4.2 Main Block

The main block of a FIXML Trade Capture Report contains the TCR identifiers and specific execution information such as price, quantity, trade type, execution date and time.

The following rules apply to TCR identifiers:

- TradeReportID is assigned by the submitter of the message and used as a pure message identifier.
- TradeID is assigned per trading member firm by the clearing system when it receives a confirmed electronic trade or can also be used by the trading firm to indicate a trade id in the trading member firm’s reserved trade id range on inbound transfer submissions.
- SecondaryTradeID can be assigned by clearing member firms as an internal system trade transaction identifier.

Trade types for electronic listed derivatives and FXMarketSpace trades are identified by a combination of trade type and trade sub-type attributes in the main block of the Trade Capture Report these include Trade Type, Trade Sub-Type, Session Sub ID, and MLeg Report Type. Below is a table indicating the basic trade type attributes and enumerations for listed derivatives and FXMarketSpace trades.

### Table 4.1 – FIXML Trade Types

<table>
<thead>
<tr>
<th>Trade Description</th>
<th>Trade Type</th>
<th>Session Sub ID</th>
<th>MLeg Report Type</th>
<th>Trade SubType</th>
<th>Allocation Indicator</th>
</tr>
</thead>
<tbody>
<tr>
<td>1 Electronic Trade</td>
<td>0 E</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>2 Electronic Trade Marked for allocation</td>
<td>0 E</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>4 Electronic Trade Marked for average price allocation</td>
<td>0 E</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>5 Electronic Spread Leg Level</td>
<td>0 E 2</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>6 Electronic Spread Leg Marked for allocation</td>
<td>0 E</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>7 Electronic Spread Leg for average price allocation</td>
<td>0 E</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>8 Electronic SLEDS</td>
<td>0 E 3</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>9 Electronic SLEDS marked for allocation</td>
<td>0 E</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>10 FXM Spot Trade</td>
<td>0 E 1</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>11 FXM Swap Trade</td>
<td>0 E 3</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>12 FXM Spot Transfer</td>
<td>3 X 1</td>
<td></td>
<td>5-initiator</td>
<td>6-accepting</td>
<td></td>
</tr>
<tr>
<td>13 FXM Swap Trade Transfer</td>
<td>3 X 3</td>
<td></td>
<td>5-initiator</td>
<td>6-accepting</td>
<td></td>
</tr>
</tbody>
</table>
4.3 Header Element

The header element is required on all FIXML messages from or to the Clearing System. It contains 5 attributes:

- The message transmission time (Snt attribute) represented as UTC time
- TSub attribute indicates the destination firm exchange
- The SSub attribute indicates the sender exchange
- The SID attribute indicates the sender firm id
- And the TID attribute indicates the destination firm or exchange

4.4 Instrument Block

The purpose of the Instrument Block is to identify the product and contract on the message. The Instrument Block will be required on all Trade Capture Reports.

At a minimum the Instrument Block of a futures or options on futures contract must have the following attributes:

- Product ID
- CFI Code (Details in Section 4.5),
- Period Code
- Product Exchange
- Strike price for options
- Underlying Instrument Element (Options)
  - Underlying Period Code
  - Underlying CFI Code
  - Underlying Product ID

For FXMarketspace spot trades, the following additional attributes are provided:

- Security Description
- Security Type
- Unit of Trading
- Contract Value Factor

For FXMarketspace swap trades, an additional trade leg level instrument element will be provided and have the following required attributes:

- Product ID
- CFI Code
- Period Code
- Product Exchange
- Security Description
- Security Type
- Unit of Trading
- Contract Value Factor
Examples of instrument blocks below:

### Outright Future:

```
<Instrmt
  ID="C"
  SecTyp="FUT"
  CFI="FFNCSO"
  MMY="200604"
  Exch="CBT"/>
```

- **Instrument Element**
- **Clearing Product Code**
- **Product Type**: Future
- **CFI**: Outright, standard, physically delivered, commodity future
- **Period Code**: MMY="200604"
- **Product Exchange**: Exch="CBT"

### Outright Option:

```
<Instrmt
  ID="ED"
  SecTyp="OOF"
  CFI="OCANPS"
  Exch="CME"
  MMY="20060515"
  StrkPx="97.75"/>
```

- **Instrument Element**
- **Clearing Product Code**
- **Product Type**: Option on Future
- **CFI**: Option, Call, American, Interest rate, expires to active future, standard
- **Product Exchange**: Exch="CME"
- **Period Code**: MMY="20060515"
- **Strike Price**: StrkPx="97.75"

```
<Undly
  ID="ED"
  CFI="FXXXSX"
  MMY="200606"/>
```

- **Underlying Instrument Element**
- **Underlying Product ID**
- **Underlying Product Type**
- **Period Code**: MMY="200606"

### FXMarketSpace Spot Trade:

```
<Instrmt
  Desc="EUR/JPY SPOT"
  SecTyp="FOR"
  CFI="FFCPNO"
  Exch="FXM"
  ID="EURJPY"
  UOM="1"
  Mult="1"
  MMY="20060515"/>
```

- **Security Description for traded instrument**
- **Product Type**: Forward
- **CFI**: future-settling, financial, currency, physical delivery, non-std, outright
- **Product Code**: Exch="FXM"
- **Clearing Product Code**: ID="EURJPY"
- **Unit of Trading**: UOM="1" (1 EUR)
- **Contract Value Factor**: Mult="1"
- **Period Code**: MMY="20060515"

### 4.5 Parties Block

The purpose of the Parties Block is to provide an efficient, standard way of expressing Firm, Trader and Account information in API Messages. The Parties Block consists of the following elements:

- **Party Role**
- **Party ID**
- **Party Sub ID**
- **Party ID Source**.

**Party Role** is a static number used to express the type of party, for example Clearing Organization, Clearing Firm, etc.

**Party ID** is the value representing the party, for example, “CME”, “560”, etc.

**Party Sub ID** is used to express information which further defines the party such as segregation code for the Position Account.
Party ID Source identifies the owner of the standard, for example, ISO. The CME is not planning on using this element in its implementation. This is a Non-Referenced ("N") element.

Valid values for Party Role can be found in Table 4.2 below.

The Parties Block will be repeated on most messages since it will be necessary to specify Exchange, Clearing Organization, Clearing Member Firm, and Position Account.

This means that multiple Party IDs will be included in the Parties Block as shown below:

```
<Party ID="CME" R="22" />  (Executing firm exchange)
<Party ID="CME" R="21" />  (Clearing Org)
<Party ID="245" R="1" />  (Trading Member Firm)
<Party ID="287" R="4" />  (Clearing Member Firm)
<Party ID="287" R="38" />  (Position Account)
<Party ID="287" R="12" />  (Trader ID)
<Party ID="AB5929" R="44" />  (Operator ID)
<Party ID="ABCD2" R="54" />  (Site Location Number-SLN)
<Party ID="HOOHAH" R="55" />  (iLink Session ID-Sender Comp ID on Original message)
<Party ID="HOO12396H" R="24" />  (Customer Account)
<SubID="1" Typ="26"/>  (Origin)
</Party>
```

In this example, The Exchange is CME, the Clearing Organization is CME, the Clearing Firm is 287, the Trading Member Firm is 245, and the Position Account is 287 the trader is 2B7K2, the specific operator is AB5929, the site location is identified as ABCD2 and the iLink Session ID is HOOHAH and indicated customer account, HOO12396, is in the Customer segregated origin.

### Table 4.2 – FIXML Party Roles

<table>
<thead>
<tr>
<th>FIXML Attribution</th>
<th>FIX Value /Pty/@R</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Pty ID=&quot;245&quot; R=&quot;1&quot;</td>
<td>1</td>
<td>Executing Firm or Trading Member Firm</td>
</tr>
<tr>
<td>Pty ID=&quot;287&quot; R=&quot;4&quot;</td>
<td>4</td>
<td>Clearing Member Firm</td>
</tr>
<tr>
<td>Pty ID=&quot;CLSBICID&quot; R=&quot;10&quot;</td>
<td>10</td>
<td>CLS Member Bank Identifier</td>
</tr>
<tr>
<td>Pty ID=&quot;2B7K2&quot; R=&quot;12&quot;</td>
<td>12</td>
<td>Executing Broker/Trader ID</td>
</tr>
<tr>
<td>Pty ID=&quot;611&quot; R=&quot;17&quot;</td>
<td>17</td>
<td>Contra Firm</td>
</tr>
<tr>
<td>Pty ID=&quot;187&quot; R=&quot;18&quot;</td>
<td>18</td>
<td>Contra Clearing Firm</td>
</tr>
<tr>
<td>Pty ID=&quot;CME&quot; R=&quot;21&quot;</td>
<td>21</td>
<td>Clearing Org ID (e.g. CME)</td>
</tr>
<tr>
<td>Pty ID=&quot;CME&quot; R=&quot;22&quot;</td>
<td>22</td>
<td>Executing Firm Exchange</td>
</tr>
<tr>
<td>Pty ID=&quot;CME&quot; R=&quot;23&quot;</td>
<td>23</td>
<td>Contra Exchange ID</td>
</tr>
<tr>
<td>Pty ID=&quot;HOO12396H&quot; R=&quot;24&quot;</td>
<td>24</td>
<td>Customer Account</td>
</tr>
<tr>
<td>Pty ID=&quot;CME&quot; R=&quot;25&quot;</td>
<td>25</td>
<td>Contra Clearing Org</td>
</tr>
<tr>
<td>Pty ID=&quot;2D7FL1&quot; R=&quot;36&quot;</td>
<td>36</td>
<td>Entering Broker/BK Broker</td>
</tr>
<tr>
<td>Pty ID=&quot;6XR8&quot; R=&quot;37&quot;</td>
<td>37</td>
<td>Contra Broker/Trader ID</td>
</tr>
<tr>
<td>Pty ID=&quot;245&quot; R=&quot;38&quot;</td>
<td>38</td>
<td>Position Account</td>
</tr>
<tr>
<td>Pty ID=&quot;245&quot; R=&quot;43&quot;</td>
<td>43</td>
<td>Carry Account (for one-party pass-through TCR)</td>
</tr>
<tr>
<td>Pty ID=&quot;245&quot; R=&quot;44&quot;</td>
<td>44</td>
<td>Operator ID</td>
</tr>
<tr>
<td>Pty ID=&quot;245&quot; R=&quot;43&quot;</td>
<td>54</td>
<td>Site Location Number-SLN</td>
</tr>
<tr>
<td>Pty ID=&quot;245&quot; R=&quot;43&quot;</td>
<td>55</td>
<td>iLink Session ID-Sender Comp on original FIX confirm</td>
</tr>
</tbody>
</table>
4.6 CFI Code – Classification of Financial Instruments

FIX Definition of CFI Code

The CFI Code field was added to the FIX Protocol in an attempt to provide a standards-based source of security type values by using values defined in the ISO 10962 standard: Classification of Financial Instruments (CFI code).

Definition for Futures, Swaps, Forwards (code defined by character position):

The ISO 10962 standard defines a 6 character code in which each character’s position value carries a special significance (attribute) and set of values. Note that "X" represents an unspecified or unknown attribute, thus it is not always necessary to specify every attribute (character position value).

Table 4.3 Definition for Futures, Swaps, Forwards (code defined by character position)

<table>
<thead>
<tr>
<th>Char 1</th>
<th>Char 2</th>
<th>Char 3</th>
<th>Char 4</th>
<th>Char 5</th>
<th>Char 6</th>
</tr>
</thead>
<tbody>
<tr>
<td>Product Type</td>
<td>Product Group</td>
<td>Underlying Asset</td>
<td>Delivery Method</td>
<td>Standard/Non-Std</td>
<td>Strategy</td>
</tr>
<tr>
<td>F=Future</td>
<td>F=Financial Futures C=Commodity Futures</td>
<td>A=Agriculture, forestry, and fishing B=Basket S=Stock-Equities (for financial future) or Services (for commodities futures) D=Notional debt sec C=Currencies I=Indices (for financial futures ) or Industrial Products (for commodities futures) N=Interest Rate O=Options F= Futures W=Swaps M=Other X=Unknown(n/a)</td>
<td>P=Physical C=Cash N=Non-delivering</td>
<td>S=Standardized terms (maturity date, strike price, contract size) N=Non-standardized terms F=Flexible</td>
<td>O=Outright S=Spread W=Swap</td>
</tr>
</tbody>
</table>

Examples:

Foreign Exchange
- Outright Future = FFCCSO
- Future SLEDS = FFCCSS
- Future Flex = FFCCFO
- Forward = FFCPNO
- Swap = FFCPNW
- Spot = FFCPNO

Interest Rates
- Outright Future = FFDCSO
- Future SLEDS = FFDCSS
- FRA = FFDPNO
4.7 Table 4.4 – Definition for Options (code defined by character position):

<table>
<thead>
<tr>
<th>Char 1 Product Category</th>
<th>Char 2 Groups</th>
<th>Char 3 Underlying Attribute</th>
<th>Char 4 Underlying</th>
<th>Char 5 Delivery Method</th>
<th>Char 6 Standard/Non-Std (flexible)</th>
</tr>
</thead>
<tbody>
<tr>
<td>O=Option</td>
<td>C=Call</td>
<td>A=American</td>
<td>B=Basket</td>
<td>S=Physical</td>
<td>S=Standardized terms (maturity date, strike price, contract size)</td>
</tr>
<tr>
<td></td>
<td>P=Put</td>
<td>E=European</td>
<td>S=Stock-Equities</td>
<td>C=Cash</td>
<td>N=Non-standardized terms (OTC)</td>
</tr>
<tr>
<td></td>
<td>M=Other</td>
<td>B=Bermuda</td>
<td>D=Interest rate/notional debt sec</td>
<td>N=Non-Delivering</td>
<td>F=Flexible</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>T=Commodities</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>C=Currencies</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>I=Indices</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>O=Options</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>F=Futures</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>W=Swaps</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>M=Other/Multi-legged</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>X=Unknown(n/a)</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Examples:
- Option on Future = OCEFCS
- Option on Spread = OCEMCS
- Spread Option on Future = OMEFCS
- Flex Option on Future = OCEFCF
- Option on Forward = OCEFPN
- Option on Swap = OCEWPN

4.8 Indicative Settlement Details Element

FXMarketSpace clearing confirmations contain a special element that provides indicative settlement instructions. The indicative settlement detail instructions on clearing confirmations are generated from the standing Continuous Linked Settlement (CLS) instructions FXMarketspace participants have submitted to the CME Clearing House Deliveries System. The settlement details element provides both the FXMarketspace CLS information and the CME CLS information. The usage of the attribute Settlement Instruction Source indicates whether the settlement instructions are for the market participant of the central-counter party. SettlInstrSource="1" indicates a firm’s settlement details and SettlInstrSource="2" indicates institution or in this case CME settlement instructions.

The party role and source identifier in the settlement details element denote the FXMarketSpace participant’s CLS bank location, party role enumeration ="10" and Source enumeration ="B". The specific CLS participant account ID is denoted with the ID itself with type ="15". For example, below the firm’s CLS member bank identifier is “FIRMBIC” and participant ID of “Acct12345”.

```xml
<SettlDetails
  SettlInstrSource="1">
  <SettlPty ID="FIRMBIC" R="10" Src="B">
    <Sub ID="Acct12345" Typ="15"/>
  </SettlPty>
</SettlDetails>

<SettlDetails
  SettlInstrSource="2">
  <SettlPty ID="XAMC12345XXX" R="10" Src="B">
    <Sub ID="Acct12345" Typ="15"/>
  </SettlPty>
</SettlDetails>
```

<Indicative Settlement Instructions>
<Indicates Firm’s settlement details>
<Indicates Institution (CME) Settlement Instructions>
<Indicates CME Settlement Location ID (BIC)>
<Indicates CME CLS Participant ID>
5 Detailed Message Examples: Listed Derivatives Confirms

5.1 Basic Trade Capture Confirm

```xml
<Fixml>
  <TrdCaptRpt>
    <MsgEvtSrc>"CMESys"</MsgEvtSrc>
    <TrdHandlInst>"0"</TrdHandlInst>
    <RptID>"100001"</RptID>
    <TrdID>"100001"</TrdID>
    <TransTyp>"0"</TransTyp>
    <MtchStat>"0"</MtchStat>
    <ExecID>"123456TN20060929"</ExecID>
    <LastQty>"100"</LastQty>
    <LastPx>"2.4875"</LastPx>
    <TrdDt>"2006-05-16"</TrdDt>
    <BizDt>"2006-05-16"</BizDt>
    <RptTyp>"2"</RptTyp>
    <TrdRptStat>"0"</TrdRptStat>
    <MLegRptTyp>"1"</MLegRptTyp>
    <TxnTm>"2006-05-16T12:30:01"</TxnTm>
    <TrdTyp>"0"</TrdTyp>

    <Hdr>
      <Snt>"2006-05-16T12:31:00-05:00"</Snt>
      <TSub>"CME"</TSub>
      <SID>"CME"</SID>
      <SSID>"CME"</SSID>
      <TID>"123"</TID>
    </Hdr>

    <Instrmt>
      <ID>"C"</ID>
      <CFI>"FFCCSO"</CFI>
      <MMY>"200607"</MMY>
      <Exch>"CBT"</Exch>
    </Instrmt>

    <RptSide>
      <BuySide>"1"</BuySide>
      <ClOrdId>"A456721"</ClOrdId>
      <OrdId>"A456721"</OrdId>
      <AllocInd>"1"</AllocInd>
      <SesID>"ETH"</SesID>
      <InptSrc>"ECBT"</InptSrc>
      <InptDev>"API"</InptDev>
      <CustCpcty>"4"</CustCpcty>
      <OrdType>"L"</OrdType>
      <SesSub>"E"</SesSub>
      <Pty ID="CME" R="21" />
      <Pty ID="CME" R="22" />
      <Pty ID="1B3" R="12" />
      <Pty ID="123" R="1" />
      <Pty ID="456" R="4" />
      <Pty ID="789" R="38" />
      <Pty ID="BEAVIS" R="44" />
    </Pty>

    <Pty ID="Exp105" R="54" />
    <Pty ID="HOP" R="55" />
    <Pty ID="QTIP" R="24" />
    <Sub ID="1" Typ="26" />
  </RptSide>

  </TrdCaptRpt>
</Fixml>
```

- Message Source is CME System
- Trade confirm message
- Trade ID (Clearing Generated)
- Trade ID (Clearing generated)
- Transaction Type is New
- Matched Trade
- Execution ID – match engine-assigned trade id
- Trade Quantity
- Trade Price
- Trade Date
- Clearing Business Date
- Trade submitted to Clearing System
- “0” tells firm trade has passed Clearing System edits
- “1” is an outright trade
- Execution Time
- Trade Type is Regular (outright)
5.2 Basic Add confirm w/allocation block

```xml
<FIXML>
  <TrdCaptRpt>
    <MsgEvtSrc>"CMESys"</MsgEvtSrc>
    <TrdHandlInst>"0"</TrdHandlInst>
    <RptID>"100001"</RptID>
    <TrdID>"100001"</TrdID>
    <TransTyp>"0"</TransTyp>
    <MtchStat>"0"</MtchStat>
    <ExecID>"123456TN20060929"</ExecID>
    <LastQty>"100"</LastQty>
    <LastPx>"2.4875"</LastPx>
    <TrdDt>"2006-05-16"</TrdDt>
    <BizDt>"2006-05-16"</BizDt>
    <RptTyp>"0"</RptTyp>
    <TrdRptStat>"0"</TrdRptStat>
    <MLegRptTyp>"1"</MLegRptTyp>
    <TxnTm>"2006-05-16T12:30:01"</TxnTm>
    <TrdTyp>"0"</TrdTyp>
  </TrdCaptRpt>
  <Hdr>
    <Snt>"2006-05-16T12:31:00-05:00"</Snt>
    <TSub>"CME"</TSub>
    <SID>"CME"</SID>
    <SSID>"CME"</SSID>
    <TID>"123"</TID>
  </Hdr>
  <Instrmt>
    <ID>"C"</ID>
    <CFI>"FFCCSO"</CFI>
    <MMY>"200607"</MMY>
    <Exch>"CBT"</Exch>
  </Instrmt>
  <RptSide>
    <Side>"1"</Side>
    <ClOrdID>"A456721"</ClOrdID>
    <OrdID>"A456721"</OrdID>
    <AllocInd>"1"</AllocInd>
    <SesID>"ETH"</SesID>
    <InptSrc>"GBX"</InptSrc>
    <InptDev>"API"</InptDev>
    <CustCpcty>"4"</CustCpcty>
    <OrdTyp>"L"</OrdTyp>
    <SesSub>"E"</SesSub>
    <Pty ID>"CME" R="21"</Pty>
    <Pty ID>"CME" R="22"</Pty>
    <Pty ID>"1B3" R="12"</Pty>
    <Pty ID>"123" R="1"</Pty>
    <Pty ID>"456" R="4"</Pty>
    <Pty ID>"789" R="38"</Pty>
    <Pty ID>"BEAVIS" R="44"</Pty>
    <Pty ID>"Exp105" R="54"</Pty>
    <Pty ID>"HOP" R="55"</Pty>
    <Pty ID>"QTIP" R="24"</Pty>
    <Sub ID>"1" Typ="26"</Sub>
  </RptSide>
  <Alloc>
    <Pty ID>"ALLOC" R="24"</Pty>
    <Pty ID>"CME" R="22"</Pty>
    <Pty ID>"789" R="1"</Pty>
  </Alloc>
</FIXML>
```
5.3 Inbound Amendment Request from Clearing Firm

```xml
< FIXML >
  < TrdCaptRpt 
    MsgEvtSrc="API" 
    TrdHand1Inst="0" 
    RptID="100001" 
    TrdID="100001" 
    TransTyp="2" 
    MchState="0" 
    ExecID="123456TN20060929" 
    LastQty="100" 
    LastPx="2.4875" 
    TrdDte="2006-05-16" 
    BizDt="2006-05-16" 
    RptTyp="0" 
    MLegRptTyp="1" 
    TxnTm="2006-05-16T12:30:01" 
    TrdTyp="0" >
    < Hdr 
      Snt = "2006-05-16T12:31:00-05:00" 
      SID = "123" 
      TID = "CME" />
    < Instrmt 
      ID = "C" 
      CFI="FFCCSO" 
      MMY="200607" 
      Exch="CBT" />
    < RptSide 
      Side = "1" 
      CIOrdID="A456721" 
      OrdID="A456721" 
      AllocInd="1" 
      SesID="ETH" 
      InptSrc="GBX" 
      InptDev="API" 
      CustCpcty="4" 
      OrdTyp="L" 
      SesSub="E" >
      < Pty ID="CME" R="21" />
      < Pty ID="CME" R="22" />
      < Pty ID="1B3" R="12" />
      < Pty ID="123" R="1" />
      < Pty ID="456" R="4" />
      < Pty ID="789" R="38" />
      < Pty ID="BEAVIS" R="44" />
      < Pty ID="QTIPCHANGE" R="24" >
        < Sub ID="1" Type="26" />
      </ Pty ID = "QTIPCHANGE" R = "24" >
    </ RptSide >
  </ TrdCaptRpt >
</ FIXML >
```
5.4 Inbound Amendment Request from Clearing Firm with Allocation Instructions

```
<FIXML>
  <TrdCaptRpt
    MsgEvtSrc="API"
    TrdHandlInst="0"
    RptID="100001"
    TrdID="100001"
    TransType="2"
    MchState="0"
    ExecID="123456TN20060929"
    LastQty="100"
    LastPx="2.4875"
    TrdDt="2006-05-16"
    BizDt="2006-05-16"
    RptTyp="0"
    MLegRptTyp="1"
    TxnTm="2006-05-16T12:30:01"
    TrdTyp="0">
    <Hdr
      Snt = "2006-05-16T12:31:00-05:00"
      SID = "123"
      TID = "CME"/>
    <Instrmt
      ID="C"
      CFI="FFCCSO"
      MMY="200607"
      Exch="CBT"/>
    <RptSide
      Side="1"
      ClOrdID="A456721"
      OrdID="A456721"
      AllocInd="1"
      SesID="ETH"
      InptSrc="GBX"
      InptDev="API"
      CustCpcty="4"
      OrdTyp="L"
      SesSub="E">
      <Pty ID="CME" R="21"/>
      <Pty ID="B3" R="12"/>
      <Pty ID="123" R="1"/>
      <Pty ID="456" R="4"/>
      <Pty ID="789" R="38"/>
      <Pty ID="BEAVIS" R="44"/>
      <Pty ID="QTIP" R="24">
        <Sub ID="1" Type="26"/>
      </Pty>
    </Pty>
    <Alloc
      Pty ID="CHGALLOC" R="24"/>
    <Alloc
      Pty ID="CME" R="22"/>
    <Alloc
      Pty ID="789" R="22"/>
    </Alloc>
  </RptSide>
</TrdCaptRpt>
</FIXML>
```

- Message Source is CME System
- Trade confirm message
- Trade ID (Clearing generated)
- Trade ID (Clearing generated)
- Transaction Type is New
- Matched Trade
- Execution ID – match engine-assigned trade id
- Trade Quantity
- Trade Price
- Trade Date
- Clearing Business Date
- Trade submitted to Clearing System
- “1” is an outright trade
- Execution Time
- Trade Type is Regular (outright)
- Message transmission time (UTC)
- Sender ID
- Target Firm ID
- Product Code
- Future, financial, commodity, standard, outright
- Period Code
- Product Exchange
- Buy Side (1 is Buy, 2 is Sell)
- Customer Order Id
- Match Engine Assigned Order Number
- Marked for Allocation
- Session ID is Electronic Trading Hours (ETH)
- Input Source is Globex / ECBT for ECBOT
- Trade Input Device
- CTI Code
- Order Type
- Venue is Electronic
- Clearing Organization
- Executing Firm Exchange
- Trader ID
- Executing Firm
- Clearing Member Firm
- Position Account
- Operator ID
- Customer Account
- Origin Code
- Allocation Block
- Allocation Account
- Carry Exchange Code
- Carry Firm
5.5 Outbound Amendment Request Acknowledgment

```xml
<FixML>
  <TrdCaptRptAck>
    <MsgEvtSrc>CMESys</MsgEvtSrc>
    <TrdHandlInst>0</TrdHandlInst>
    <RptID>100001</RptID>
    <TrdID>100001</TrdID>
    <TransTyp>2</TransTyp>
    <MchStat>0</MchStat>
    <ExecID>123456TN20060929</ExecID>
    <LastQty>100</LastQty>
    <LastPx>2.4875</LastPx>
    <TrdDt>2006-05-16</TrdDt>
    <Instrmt>
      <ID>C</ID>
      <CFI>FFCCSO</CFI>
      <MMY>200607</MMY>
      <Exch>CBT</Exch>
    </Instrmt>
    <RptSide>
      <Side>1</Side>
      <ClOrdID>A456721</ClOrdID>
      <AllocInd>1</AllocInd>
      <SesID>ETH</SesID>
      <InptSrc>API</InptSrc>
      <InptDev>API</InptDev>
      <CustCpcty>4</CustCpcty>
      <OrdTyp>L</OrdTyp>
      <OrdID>A456721</OrdID>
      <SesSubs>ETH</SesSubs>
      <PtyID>CME</PtyID>
        <Sub ID="1" Typ="26"/>
        <PtyID>CME</PtyID>
          <Sub ID="21"/>
          <PtyID>1B3</PtyID>
            <Sub ID="12"/>
            <PtyID>123</PtyID>
              <Sub ID="1"/>
              <PtyID>456</PtyID>
                <Sub ID="4"/>
                <PtyID>789</PtyID>
                  <Sub ID="38"/>
                  <PtyID>BEAVIS</PtyID>
                    <Sub ID="44"/>
                    <PtyID>Exp105</PtyID>
                      <Sub ID="54"/>
                      <PtyID>HOP</PtyID>
                        <Sub ID="55"/>
                        <PtyID>QTIPCHANGE</PtyID>
                          <Sub ID="24"/>
                          <Sub ID="1" Typ="26"/>
              <PtyID>Exp105</PtyID>
                <Sub ID="54"/>
                <PtyID>HOP</PtyID>
                  <Sub ID="55"/>
                  <PtyID>QTIPCHANGE</PtyID>
                    <Sub ID="24"/>
                    <Sub ID="1" Typ="26"/>
      <PtyID>CME</PtyID>
        <Sub ID="21"/>
        <PtyID>CME</PtyID>
          <Sub ID="22"/>
          <PtyID>1B3</PtyID>
            <Sub ID="12"/>
            <PtyID>123</PtyID>
              <Sub ID="1"/>
              <PtyID>456</PtyID>
                <Sub ID="4"/>
                <PtyID>789</PtyID>
                  <Sub ID="38"/>
                  <PtyID>BEAVIS</PtyID>
                    <Sub ID="44"/>
                    <PtyID>Exp105</PtyID>
                      <Sub ID="54"/>
                      <PtyID>HOP</PtyID>
                        <Sub ID="55"/>
                        <PtyID>QTIPCHANGE</PtyID>
                          <Sub ID="24"/>
                          <Sub ID="1" Typ="26"/>
    <RptSide>
  </TrdCaptRptAck>
</FixML>
```
5.6 Outbound Amendment Alert – Generated from Clearing System User Interface

```xml
<TrdCaptRpt
  MsgEvtSrc="CMESys"
  TrdHandlInst="0"
  RptID="100001"
  TrdID="100001"
  TransTyp="2"
  MchState="0"
  ExecID="123456TN20060929"
  LastQty="100"
  LastPx="2.4875"
  TrdDt="2006-05-16"
  BizDt="2006-05-16"
  RptTyp="0"
  MLegRptTyp="1"
  TxnTm="2006-05-16T12:30:01"
  TrdTyp="0">
  <Hdr
    Snt="2006-05-16T12:31:00-05:00"
    TSub="CME"
    SID="CME"
    SSub="CME"
    TID="123">
    <Instrmt
      ID="C"
      CFI="FFCCSO"
      MMY="200607"
      Exch="CBT"/>
    <RptSide
      Side="1"
      ClOrdID="A456721"
      AllocInd="1"
      SesID="ETH"
      InptSrc="GBX"
      InptDev="UI"
      CustCpcty="4"
      OrdType="L"
      OrdID="A456721"
      SesSub="E">
      <Pty ID="CME" R="21"/>
      <Pty ID="CME" R="22"/>
      <Pty ID="1B3" R="12"/>
      <Pty ID="123" R="1"/>
      <Pty ID="456" R="4"/>
      <Pty ID="789" R="38"/>
      <Pty ID="BEAVIS" R="44"/>
      <Pty ID="Exp105" R="54"/>
      <Pty ID="HOP" R="55"/>
      <Pty ID="QTIPCHANGE" R="24"/>
      <Sub ID="1" Type="26"/>
    </Pty>
  </RptSide>
</TrdCaptRpt>
</FIXML>
```

- Message Source is CME System
- Trade confirm message
- Trade ID (Clearing generated)
- Trade ID (Clearing generated)
- Transaction Type is Replace
- Matched Trade
- Execution ID – match engine-assigned trade id
- Trade Quantity
- Trade Price
- Trade Date
- Clearing Business Date
- Trade submitted to Clearing System
- “0” tells firm trade has passed Clearing System edits
- “1” is an outright trade
- Execution Time
- Trade Type is Regular (outright)
- Message transmission time (UTC)
- Destination Firm Exchange
- Sender ID
- Sender Exchange
- Target Firm ID
- Product Code
- Future, financial, commodity, standard, outright
- Period Code
- Product Exchange
- Buy Side (1 is Buy, 2 is Sell)
- Card Order Id
- Marked for Allocation
- Session ID is Electronic Trading Hours (ETH)
- Input Source is Globex / ECBOT
- Trade Input Device
- CTI Code
- Order Type
- Match Engine Assigned Order Number
- Venue is Electronic
- Clearing Organization
- Executing Firm Exchange
- Trader ID
- Executing Firm
- Clearing Member Firm
- Position Account
- Operator ID
- iLink Sender Location (Sender LOCon Original Message)
- iLink Session ID (Sender Comp on Original Message)
- Customer Account
- Origin Code
5.7 Outbound Trade Cancel Alert

```xml
<TrdCaptRpt
    MsgEvtSrc="CMESys"
    TrdHandlInst="0"
    RptID="100001"
    TrdID="100001"
    TransTyp="1"
    MtchStat="0"
    ExecID="123456TN20060929"
    LastQty="100"
    LastPx="2.4875"
    TrdDt="2006-05-16"
    BizDt="2006-05-16"
    RptTyp="7"
    TrdRptStat="0"
    MLegRptTyp="1"
    TxnTm="2006-05-16T12:30:01"
    TrdTyp="0">

    <Hdr
        Snt="2006-05-16T12:31:00-05:00"
        TSub="CME"
        SID="CME"
        SSub="CME"
        TID="123" />

    <!-- Message transmission time (UTC) -->

    <Instrmt
        ID="C"
        CFI="FFCCSO"
        MMY="200607"
        Exch="CBT" />

    <!-- Product Code -->

    <RptSide
        Side="1"
        ClOrdID="A456721"
        AllocInd="1"
        SesID="ETH"
        InptSrc="GBX"
        InptDev="UI"
        CustCpcty="4"
        OrdTyp="L"
        OrdID="A456721"
        SesSub="E" >

        <!-- Venue is Electronic -->

        <Pty ID="CME" R="21" />
        <Pty ID="CME" R="22" />
        <Pty ID="1B3" R="12" />
        <Pty ID="123" R="1" />
        <Pty ID="456" R="4" />
        <Pty ID="789" R="38" />
        <Pty ID="BEAVIS" R="44" />
        <Pty ID="Exp105" R="54" />
        <Pty ID="HOP" R="55" />
        <Pty ID="QTIPCHANGE" R="24" >

        <!-- iLink Sender Location (Sender LOCon Original Message) -->

        <Sub ID="1" Type="26" />

    </Pty>

</RptSide>

</TrdCaptRpt>
</FIXML>
```
6 FXMarketSpace Message Samples

6.1 Spot Trade Capture Report Confirmation

```xml
<FXML>
  <TrdCaptRpt
    MsgEvtSrc="CMESys"
    TrdHandInInst="0"
    RptID="100001"
    TrdID="100001"
    TransTyp="0"
    MchState="0"
    ExecID="123456TN20060929"
    TrdDt="2006-05-23"
    BizDt="2006-05-23"
    RptTyp="0"
    TrdRptStat="0"
    MLegRptTyp="1"
    Ccy="EUR"
    SettlCcy="JPY"
    SettlDt="2006-05-25"
    LastPx="123.4679"
    LastSpotRt="123.4679"
    LastFwdPnts="0.0000"
    LastQty="1000000.00"
    GrossTrdAmt="10000000.00"
    CalcCcyLastQty="1234679000"
    TxnTm="2006-05-23T08:15:01-05:00"
    TrdTyp="0"
  >
  <Hdr
    Snt = "2006-05-23T08:15:23-05:00"
    TSub="CME"
    SID = "CME"
    SSub="CME"
    TID = "323" />
  <Instrmt
    Desc="EUR/JPY SPOT"
    SecTyp="FOR"
    ID="EURJPY"
    CFI="FFCPNO" (Future-settling, financial, currency, physically delivered, non-std, outright)
    MMY="20060525"
    UOM="1"
    Multi="1"
    Exch="FXM" />
  <RptSide
    Side="2"
    AgrsrInd="Y"
    CIOrdID="5379ABCD"
    SesID="RTH"
    InptSrc="GBX"
    InptDev="API"
    CustCpcty="4"
    OrdType="L"
    OrdID="12345620060929"
    SesSub="E" />
  <Pty ID="CME" R="21" />
  <Pty ID="CME" R="22" />
  <Pty ID="5B3K2" R="12" />
</FXML>
```

← Message Source – from the clearing system
← Trade confirm message
← Trade ID (Clearing generated)
← Trade ID (Clearing generated)
← Transaction Type is New
← Matched Trade
← Execution ID – match engine-assigned trade id
← Trade Date
← Clearing Business Date
← Trade submitted to Clearing System
← “0” tells firm trade has passed Clearing System edits
← “1” is an outright trade
← Deal currency
← Contra currency = JPY
← Settlement (value) date
← Trade price
← Forward points
← Trade quantity
← Deal Amount
← Contra Amount
← Execution Time (UTC)
← Trade Type 0=Regular trade 3=Transfer
← Message transmission time (UTC)
← Destination Firm Exchange
← Sender ID
← Sender Exchange
← Target Firm ID
← security description of traded instrument
← product type = forward
← Clearing Product Code
← Period Code identifying the contract – value date as string
← Unit of trading = 1 EUR (from clearing point of view)
← Contract value factor (multiplier)
← Product Exchange
← Data for this side of trade
← Market Side (1 is Buy, 2 is Sell)
← market role – taker (aggressor)
← Customer Order Id
← Trading Session
← Input Source is Globex
← Trade Input Device
← Customer Type Code
← Order Type
← Match Engine Assigned Order Number
← Venue is Electronic
← Net Settlement
← Clearing Organization
← Executing Firm Exchange
← Trader ID
<table>
<thead>
<tr>
<th>Pty ID</th>
<th>R</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>523</td>
<td>1</td>
<td>Executing Firm</td>
</tr>
<tr>
<td>323</td>
<td>4</td>
<td>Clearing Member Firm</td>
</tr>
<tr>
<td>A5929</td>
<td>44</td>
<td>Operator ID</td>
</tr>
<tr>
<td>HOO1239H</td>
<td>24</td>
<td>Customer Account and origin</td>
</tr>
<tr>
<td>ABCD2</td>
<td>54</td>
<td>iLink Sender Location (Sender LOC on Original Message)</td>
</tr>
<tr>
<td>HOOAH</td>
<td>55</td>
<td>iLink Session ID (Sender Comp on Original Message)</td>
</tr>
<tr>
<td>323AB</td>
<td>38</td>
<td>Position Account and origin</td>
</tr>
</tbody>
</table>

For Indicative Settlement Information:

R="10" indicates Settlement Location
R="27" indicates Receiver/Deliverer
R="29" indicates Intermediary
Src="B" indicates Bank Identifier Location (BIC)
Typ="15" indicates cash account number
6.2 Swap Trade Capture Report Confirmation

```
<FIXML>
  <TrdCaptRpt
    MsgEvtSrc="CMESys"
    TrdHandlInst="0"
    RptID="500999"
    TrdID="500999"
    TransTyp="0"
    MtchStat="0"
    ExecID="123456TN20060929"
    TrdDt="2006-05-23"
    BizDt="2006-05-23"
    RptTyp="0"
    MLegRptTyp="3"
    Ccy="EUR"
    SettlCcy="JPY"
    SettlDt="2006-05-25"
    LastPx="1.0000"
    LastSwapPnts="1.0000"
    LastSpotRt="123.4679"
    TxnTm="2006-05-23T08:15:01-05:00"
    TrdTyp="0">
    <Hdr
      Snt="2006-05-23T08:15:23-05:00"
      TSub="CME"
      SID="CME"
      SSub="CME"
      TID="323"/>
    <Instrmt
      Desc="EUR/JPY 1M SWAP"
      SecTyp="FOR"
      SubTyp="SWAP"
      ID="EURJPY"
      CFI="FFCPNW"
      MMY="20060525"
      UOM="1"
      Mult="1"
      Exch="FXM"/>
  </TrdCaptRpt>
</FIXML>
```

- Message Source – from the clearing system
- Trade confirm message
- Trade ID (Clearing generated)
- Trade ID (Clearing generated)
- Transaction Type is New
- Matched Trade
- Execution ID – match engine-assigned trade id
- Trade Date
- Clearing Business Date
- Trade submitted to Clearing System
- "0" tells firm trade has passed Clearing System edits
- Multi-legged instrument
- Deal currency
- Contra currency = JPY
- Settlement (value) date for first leg
- Trade price = swap differential = far leg less near leg
- Swap differential (repeated)
- Spot Rate
- Execution Time (UTC)
- Trade Type 0=Regular trade 3=Transfer
- Message transmission time (UTC)
- Message destination Firm Exchange
- Sender ID
- Sender Sub ID (the sender's Exchange)
- Message destination firm
- Instrument block
- security description of traded instrument
- product type = forward
- Product sub-type = swap
- Clearing Product Code
- Future-settling, financial, currency, physically delivered, non-std, sWap
- note that the last byte of the CFI code indicates that this is a swap of forwards
- Period Code of the front leg of the swap
- Unit of trading = 1 EUR (from clearing point of view)
- Contract value factor (multiplier)
- Product Exchange
<TrdLeg>
  LegNo="1"
  Side="2"
  RefID="532156"
  Ccy="EUR"
  SettlCcy="JPY"
  SettlDt="2006-05-25"
  LastPx="123.4679"
  LastFwdPnts="0.0000"
  LastQty="10000000.00"
  GrossTrdAmt="10000000.00"
  CalcCcyLastQty="1234679000"
</TrdLeg>

Near leg (Leg 1)
Buying the swap implies selling this leg
Firm trade ID for this leg
Leg1 Reference ID
Leg1 Deal Currency
Leg1 Contra Currency
Leg1 Value Date
Leg1 Price
Leg1 Forward Points
Leg1 Trade Qty
Leg1 Contra Amount

<TrdLeg>
  LegNo="2"
  Side="1"
  RefID="532157"
  Ccy="EUR"
  SettlCcy="JPY"
  SettlDt="2006-06-26"
  LastPx="124.4679"
  LastFwdPnts="1.0000"
  LastQty="10000000.00"
  GrossTrdAmt="10000000.00"
  CalcCcyLastQty="1234679000"
</TrdLeg>

Far leg (Leg 2)
Buying the swap implies buying this leg
Firm trade ID for this leg
Leg2 Reference ID
Leg2 Deal Currency
Leg2 Contra Currency
Leg2 Value Date
Leg2 Price
Leg2 Forward Points
Leg2 Trade Qty
Leg2 Contra Amount

<Leg>
  Desc="EUR/JPY SPOT"
  SecTyp="FOR"
  CFI="FFCPNO"
  Exch="FXM"
  ID="EURJPY"
  UOM="1"
  Mult="1"
  MMY="20060525"/
</Leg>

Leg 1 Instrument block
Security description for this leg
Product Type = forward
Leg1 CFI code (Future-settling, financial, currency, physically-delivered, non-std, outright)
Product Exchange
Clearing product code
Unit of trading = 1 EUR (from clearing point of view)
Contract value factor (multiplier)
Period code identifying the leg 1 contract

<Leg>
  Desc="EUR/JPY 1M FWD"
  SecTyp="FOR"
  CFI="FFCPNO"
  Exch="FXM"
  ID="EURJPY"
  UOM="1"
  Mult="1"
  MMY="20060625"/
</Leg>

Leg 2 instrument block
Security description for this leg
Product Type = forward
Leg1 CFI code (Future-settling, financial, currency, physically-delivered, non-std, outright)
Product Exchange
Clearing product code
Unit of trading = 1 EUR (from clearing point of view)
Contract value factor (multiplier)
Period code identifying the leg 2 contract
<RptSide Side="1" Side="1" Side="1"
AgrsrInd="Y" AgrsrInd="Y" AgrsrInd="Y"
ClOrdID="5379ABCD" ClOrdID="5379ABCD" ClOrdID="5379ABCD"
SesID="RTH" SesID="RTH" SesID="RTH"
InptSrc="GBX" InptSrc="GBX" InptSrc="GBX"
OrdSub="12345620060929" OrdSub="12345620060929" OrdSub="12345620060929"
NetGrossInd="1" NetGrossInd="1" NetGrossInd="1"
<Pty ID="CME" R="21"/> <Pty ID="CME" R="21"/> <Pty ID="CME" R="21"/>
<Pty ID="CME" R="22"/> <Pty ID="CME" R="22"/> <Pty ID="CME" R="22"/>
<Pty ID="5B3K2" R="12"/> <Pty ID="5B3K2" R="12"/> <Pty ID="5B3K2" R="12"/>
<Pty ID="523" R="11"/> <Pty ID="523" R="11"/> <Pty ID="523" R="11"/>
<Pty ID="323" R="4"/> <Pty ID="323" R="4"/> <Pty ID="323" R="4"/>
<Pty ID="AB5929" R="44"/> <Pty ID="AB5929" R="44"/> <Pty ID="AB5929" R="44"/>
<Pty ID="HOO1239H" R="24"/> <Pty ID="HOO1239H" R="24"/> <Pty ID="HOO1239H" R="24"/>
<Pty ID="ABCD2" R="54"/> <Pty ID="ABCD2" R="54"/> <Pty ID="ABCD2" R="54"/>
<Pty ID="HOOAH" R="55"/> <Pty ID="HOOAH" R="55"/> <Pty ID="HOOAH" R="55"/>
<Pty ID="323AB" R="38"/> <Pty ID="323AB" R="38"/> <Pty ID="323AB" R="38"/>
SettlDetails SettlDetails SettlDetails
SettlInstrSource="1" SettlInstrSource="1" SettlInstrSource="1"
SettlPty ID="XAMC12345XXX" R="10" Src="B" SettlPty ID="XAMC12345XXX" R="10" Src="B" SettlPty ID="XAMC12345XXX" R="10" Src="B"
</SettlDetails> </SettlDetails> </SettlDetails>
SettlDetails SettlDetails SettlDetails
SettlInstrSource="2" SettlInstrSource="2" SettlInstrSource="2"
SettlPty ID="XAMC12345XXX" R="10" Src="B" SettlPty ID="XAMC12345XXX" R="10" Src="B" SettlPty ID="XAMC12345XXX" R="10" Src="B"
</SettlDetails> </SettlDetails> </SettlDetails>
</RptSide>
</TrdCaptRpt>
</FIXML>
7 FXMarketSpace Transfer Examples

7.1 Inbound Direct Transfer Request from Initiating Firm

```xml
<FIXML>
  <TrdCaptRpt
    MsgEvtSrc="API"
    TrdHandlInst="1"
    TransTyp="0"
    TrdTyp="3">
    TrdSubTyp="5"
    RptTyp="0"
    TxnTm="2006-05-23T01:05:00-05:00">
      BizDte="2006-05-23"
      MLegRptTyp="0"
      Ccy="EUR"
      SettlCcy="JPY"
      SettlDt="2006-05-25"
      LastPx="123.4679"
      LastSpotRt="123.4679"
      LastFwdPnts="0.0000"
      LastQty="1000000.00"
      GrossTrdAmt="1000000.00"
      CalcCcyLastQty="1234679000"
    </TrdCaptRpt>
</FIXML>
```
### 7.2 Direct Transfer Request Acknowledgement (API)

```xml
<Fixml>

<TrdCaptRptAck>
    <MsgEvtSrc>"CMESys"</MsgEvtSrc>
    <TrdHandlnInst>"1"</TrdHandlnInst>
    <RptID>"500001"</RptID>
    <TrdID>"500001"</TrdID>
    <TransTyp>"0"</TransTyp>
    <TrdTyp>"3"</TrdTyp>
    <TrdSubTyp>"5"</TrdSubTyp>
    <RptTyp>"0"</RptTyp>
    <MtchStat>"1"</MtchStat>
    <TxnTm>"2006-05-23T01:15:01-05:00"</TxnTm>
    <TrdDt>"2006-05-23"</TrdDt>
    <BizDt>"2006-05-23"</BizDt>
    <MLegRptTyp>"1"</MLegRptTyp>
    <Ccy>"EUR"</Ccy>
    <SettlCcy>"JPY"</SettlCcy>
    <SettlDt>"2006-05-25"</SettlDt>
    <LastPx>"123.4679"</LastPx>
    <LastSpotRt>"123.4679"</LastSpotRt>
    <LastFwdPnts>"0.0000"</LastFwdPnts>
    <LastQty>"10000000.00"</LastQty>
    <GrossTrdAmt>"10000000.00"</GrossTrdAmt>
    <CalcCcyLastQty>"1234679000"</CalcCcyLastQty>
    <Hdr>
        <Snt>"2006-05-23T08:15:23-05:00"</Snt>
        <TSub>"CME"</TSub>
        <TID>"323"</TID>
        <SSID>"CME"</SSID>
        <Instrmt>
            <Desc>"EUR/JPY SPOT"</Desc>
            <SecTyp>"FOR"</SecTyp>
            <ID>"EURJPY"</ID>
            <CFI>"FFCPNO"</CFI>
            <MMY>"20060525"</MMY>
            <UOM>"1"</UOM>
            <Mult>"1"</Mult>
            <Exch>"FXM"</Exch>
        </Instrmt>
        <RptSide>
            <Side>"1"</Side>
            <ClOrdID>"5379ABCD"</ClOrdID>
            <CustCpcty>"4"</CustCpcty>
            <OrigTrdDt>"2006-05-23"</OrigTrdDt>
            <OrigTrdID>"100001"</OrigTrdID>
            <OrdTyp>"L"</OrdTyp>
            <InptDev>"API"</InptDev>
            <SesSub>"X"</SesSub>
            <Pty ID="CME" R="21"/>
            <Pty ID="CME" R="22"/>
            <Pty ID="523" R="1"/>
            <Pty ID="245" R="17"/>
            <Pty ID="323" R="4"/>
            <Pty ID="H001239H" R="24"/>
            <Pty ID="323AB" R="38"/>
        </RptSide>
    </Hdr>
</TrdCaptRptAck>
<Fixml>
```
7.3 Direct Transfer Request Acknowledgement (Transfer submitted via Clearing System UI)

```xml
<FXML>
  <TrdCaptRpt>
    <MsgEvtSrc>"CMESys"</MsgEvtSrc>  
    <TrdHandInInst>"1"</TrdHandInInst>  
    <RptID>"500001"</RptID>  
    <TrdID>"500001"</TrdID>  
    <TransTyp>"0"</TransTyp>  
    <TrdTyp>"3"</TrdTyp>  
    <TrdSubTyp>"5"</TrdSubTyp>  
    <RptTyp>"0"</RptTyp>  
    <TrdRptStat>"0"</TrdRptStat>  
    <MtchStat>"1"</MtchStat>  
    <TxnTm>"2006-05-23T01:05:01-05:00"</TxnTm>  
    <TrdDt>"2006-05-23"</TrdDt>  
    <BizDt>"2006-05-23"</BizDt>  
    <MLegRptTyp>"1"</MLegRptTyp>  
    <Ccy>"EUR"</Ccy>  
    <SettlCcy>"JPY"</SettlCcy>  
    <SettlDt>"2006-05-25"</SettlDt>  
    <LastPx>"123.4679"</LastPx>  
    <LastSpotRt>"123.4679"</LastSpotRt>  
    <LastFwdPnts>"0.0000"</LastFwdPnts>  
    <LastQty>"10000000.00"</LastQty>  
    <GrossTrdAmt>"10000000.00"</GrossTrdAmt>  
    <CalcCcyLastQty>"1234679000"</CalcCcyLastQty>  
  </TrdCaptRpt>
</FXML>
```
7.4 Direct Transfer Alert to Counter-party

```xml
<FIXML>
<TrdCaptRpt>
  <MsgEvtSrc="CMESys">Message event source – from Clearing System</MsgEvtSrc>
  <TrdHandlInst="1">One-party Pass Thru</TrdHandlInst>
  <RptID="500100">Trade ID (Clearing generated)</RptID>
  <TrdID="500100">Trade ID (Clearing generated)</TrdID>
  <TransTyp="0">Transaction Type is New</TransTyp>
  <TrdType="3">Trade Type = Regular trade 3 = Transfer</TrdType>
  <TrdSubTyp="6">“5” is transfer to offset, “6” indicates counter-party accept</TrdSubTyp>
  <RptType="1">Alleged trade, trade alert</RptType>
  <TrdRptStat="0">“0” tells firm trade has passed Clearing System edits</TrdRptStat>
  <MtchStat="1">UnMatched Trade</MtchStat>
  <TxnTm="2006-05-23T01:15:01-05:00">Execution Time (UTC)</TxnTm>
  <TrdDt="2006-05-23">Trade Date</TrdDt>
  <BizDt="2006-05-23">Clearing Business Date</BizDt>
  <MLegRptTyp="1">“1” is an outright trade</MLegRptTyp>
  <Ccy="EUR">Dealt currency</Ccy>
  <SettlCcy="JPY">Contra currency = JPY</SettlCcy>
  <SettlDt="2006-05-25">Settlement (value) date</SettlDt>
  <LastPx="123.4679">Trade price</LastPx>
  <LastSpotRt="123.4679">Spot Rate</LastSpotRt>
  <LastFwdPnts="0.0000">Forward points</LastFwdPnts>
  <LastQty="10000000.00">Trade quantity</LastQty>
  <GrossTrdAmt="10000000.00">Dealt Amount</GrossTrdAmt>
  <CalcCcyLastQty="1234679000">Contra Amount</CalcCcyLastQty>

  <Hdr>
    <Snt="2006-05-23T08:15:23-05:00">Message transmission time (UTC)</Snt>
    <TSub="CME">Destination Firm Exchange</TSub>
    <SID="CME">Sender ID</SID>
    <SSID="CME">Sender Exchange</SSID>
    <TID="245">Target firm ID</TID>
  </Hdr>

  <Instrmnt>
    <Desc="EUR/JPY SPOT">security description of traded instrument</Desc>
    <SecTyp="FOR">product type = forward</SecTyp>
    <CFI="FFCPNO">Clearing Product Code</CFI>
    <MMY="20060525">Period Code identifying the contract – value date as string</MMY>
    <UOMs="1">Unit of trading = 1 EUR (from clearing point of view)</UOMs>
    <Mult="1">Contract value factor (multiplier)</Mult>
    <Exch="FXM">Product Exchange</Exch>
  </Instrmnt>

  <RptSide>
    <Side="2">Market Side (1 is Buy, 2 is Sell)</Side>
    <ClOrdID="5379ABCD">Customer Order Id</ClOrdID>
    <CustCpcty="4">Customer Type Code</CustCpcty>
    <OrdTyp="L">Order Type</OrdTyp>
    <InptDev="API">Trade Input Device</InptDev>
    <Exch="X">Venue is X-marketplace</Exch>
    <Pty ID="CME" R="21">Clearing Organization</Pty ID="CME" R="22">Executing Firm Exchange</Pty ID="CME" R="1">Executing Firm</Pty ID="523" R="17">Contra Firm</Pty ID="287" R="4">Clearing Member Firm</Pty ID="COUNTERPTY" R="24">Customer Account and origin</Pty ID="245XF" R="38">Position Account and origin</Pty ID="COUNTERPTY" R="24">Customer Account and origin</Pty ID="245XF" R="38">Position Account and origin</Pty>
  </RptSide>
</TrdCaptRpt>
</FIXML>
```
### 7.5 Direct Transfer Response from Counter-party (API)

```
<FIXML>
  <TrdCaptRpt
    MsgEvtSrc="API" ➔ Message event source – from firm system
    TrdHandlInst="1" ➔ One-party Pass Thru
    RptID="500100" ➔ Trade ID (Clearing generated)
    TrdID="500100" ➔ Trade ID (Clearing generated)
    TransTyp="2" ➔ Transaction Type is Replace
    TrdTyp="3" ➔ Trade Type 0=Regular trade 3=Transfer
    TrdSubTyp="6" ➔ “5” is transfer to offset, “6” indicates counter-party accept
    RptTyp="2" ➔ Counter-party accept request
    TxnTm="2006-05-23T10:15:01-05:00" ➔ Execution Time (UTC)
    TrdDt="2006-05-23" ➔ Trade Date
    BizDt="2006-05-23" ➔ Clearing Business Date
    MLegRptTyp="1" ➔ “1” is an outright trade
    Ccy="EUR" ➔ Dealt currency
    SettlCcy="JPY" ➔ Contra currency = JPY
    SettlDt="2006-05-25" ➔ Settlement (value) date
    LastPx="123.4679" ➔ Trade price
    LastSpotRt="123.4679" ➔ Spot Rate
    LastFwdPnts="0.0000" ➔ Forward points
    LastQty="10000000.00" ➔ Trade quantity
    GrossTrdAmt="10000000.00" ➔ Deal Amount
    CalcCcyLastQty="1234679000" ➔ Contra Amount
  >
  <Hdr
    Snt = "2006-05-23T08:15:23-05:00" ➔ Message transmission time (UTC)
    TSub="CME" ➔ Destination Firm Exchange
    SSub="CME" ➔ Sender Exchange
    SID = "245" ➔ Sender ID
  >
  <Instrmnt
    Desc="EUR/JPY SPOT" ➔ security description of traded instrument
    SecTyp="FOR" ➔ product type = forward
    IDs="EURJPY" ➔ Clearing Product Code
    CFI="FFCPNO" ➔ (Future-settling, financial, currency, physically delivered, non-std, outright)
    MMY="20060525" ➔ Period Code identifying the contract – value date as string
    UOM="1" ➔ Unit of trading = 1 EUR (from clearing point of view)
    Mult="1" ➔ Contract value factor (multiplier)
    Exch="FXM" />
  >
  <RptSide
    Side="2" ➔ Market Side (1 is Buy, 2 is Sell)
    ClOrdID="5379ABCD" ➔ Customer Order Id
    CustCpcty="4" ➔ Customer Type Code
    OrdTyp="L" ➔ Order Type
    InptDev="API" ➔ Trade Input Device
    SesSub="X" ➔ Venue is X-marketplace
    <Pty ID="CME" R="21"/> ➔ Clearing Organization
    <Pty ID="CME" R="22"/> ➔ Executing Firm Exchange
    <Pty ID="245" R="17"/> ➔ Executing Firm
    <Pty ID="287" R="4"/> ➔ Contra Firm
    <Pty ID="COUNTERPTY" R="24"> <Sub ID="1" Typ="26"/> ➔ Customer Account and origin
    <Sub ID="1" Typ="26"/></Pty> ➔ Position Account and origin
  >
  </RptSide>
</TrdCaptRpt>
</FIXML>
```
## 7.6 Direct Transfer Accept Request Response to Counter-party (API)

```xml
<FIXML>
  <TrdCaptRptAck>
    <MsgEvtSrc="CMESys" /> Message event source – from Clearing System
    <TrdHandlInst>"1" /> One-party Pass Thru
    <RptID="500100" /> Trade ID (Clearing generated)
    <TrdId="500100" /> Trade ID (Clearing generated)
    <TransTyp="2" /> Transaction Type is Replace
    <TrdTyp="3" /> Trade Type 0=Regular trade 3=Transfer
    <TrdSubTyp="6" /> “5” is transfer to offset, “6” indicates counter-party accept
    <RptTyp="0" /> One-party pass thru accepted by counter-party
    <TrdRptStat">"0" Trade has passed Clearing System edits
    <MtchStat">"0" Trade is matched
    <Snt="2006-05-23T08:15:23-05:00" /> Execution Time (UTC)
    <TrdDt="2006-05-23" /> Trade Date
    <BizDt="2006-05-23" /> Clearing Business Date
    <MLegRptTyp="1" /> “1” is an outright trade
    <Ccy="EUR" /> Dealt currency
    <SettlCcy="JPY" /> Contra currency = JPY
    <SettlDt="2006-05-25" /> Settlement (value) date
    <LastPx="123.4679" /> Trade price
    <LastSpotRt="123.4679" /> Spot Rate
    <LastFwdPts="0.0000" /> Forward points
    <LastQty="1000000.00" /> Trade quantity
    <GrossTrdAmt="1000000.00" /> Dealt Amount
    <CalcCcyLastQty="1234679000" /> Contra Amount
    <Hdr>
      <Snt="2006-05-23T08:15:01-05:00" /> Message transmission time (UTC)
      <TSub="CME" /> Destination Firm Exchange
      <SID="CME" /> Sender ID
      <SSID="CME" /> Sender Exchange
      <TID="245" /> Target firm ID
      <Instrmt>
        <Desc="EUR/JPY SPOT" /> security description of traded instrument
        <SecTyp="FOR" /> product type = forward
        <ID="EURJPY" /> Clearing Product Code
        <CFI="FFCPNO" /> (Future-settling, financial, currency, physically delivered, non-std, outright)
        <MMY="20060525" /> Period Code identifying the contract – value date as string
        <UOMs="1" /> Unit of trading = 1 EUR (from clearing point of view)
        <Mult="1" /> Contract value factor (multiplier)
        <Exch="FXM" /> Product Exchange
      </Instrmt>
      <RptSide>
        <Side="2" /> Market Side (1 is Buy, 2 is Sell)
        <ClOrdId="5379ABCD" /> Customer Order Id
        <CustCpcty="4" /> Customer Type Code
        <OrdTyp="L" /> Order Type
        <InptDev="API" /> Trade Input Device
        <Exch="X" /> Venue is X-marketplace
        <Pty ID="CME" R="21" /> Clearing Organization
        <Pty ID="CME" R="22" /> Executing Firm Exchange
        <Pty ID="245" R="1" /> Executing Firm
        <Pty ID="523" R="17" /> Contra Firm
        <Pty ID="287" R="4" /> Clearing Member Firm
        <Pty ID="COUNTERPTY" R="24" Sub ID="1" Typ="26" /> Customer Account and origin
        <Pty ID="245XF" R="38" Sub ID="1" Typ="26" /> Position Account and origin
      </RptSide>
    </Hdr>
  </TrdCaptRptAck>
</FIXML>
```
### 7.7 Direct Transfer Accept Request Alert to Counter-party (Accepted in Clearing System UI)

---

```xml
<FIXML>
  <TrdCaptRpt>
    <MsgEvtSrc="CMESys"/>
    <TrdHandlInst="0"/>
    <OrigTrdHandlInst="1"/>
    <RptID="500100"/>
    <TrdID="500100"/>
    <TransTyp="2"/>
    <TrdTyp="3"/>
    <TrdSubTyp="6"/>
    <RptTyp="2"/>
    <TrdRptStat="0"/>
    <MchStat="0"/>
    <TxnTm="2006-05-23T01:15:01-05:00"/>
    <TrdDt="2006-05-23"/>
    <BizDt="2006-05-23"/>
    <MLegRptTyp="1"/>
    <Ccy="EUR"/>
    <SettlCcy="JPY"/>
    <SettlDt="2006-05-25"/>
    <LastPx="123.4679"/>
    <LastSpotRt="123.4679"/>
    <LastFwdPnts="0.0000"/>
    <LastQty="10000000.00"/>
    <GrossTrdAmt="10000000.00"/>
    <CalcCcyLastQty="1234679000"/>
    <Hdr>
      <Snt="2006-05-23T08:15:23-05:00"/>
      <TSub="CME"/>
      <SID="CME"/>
      <SSID="CME"/>
      <TID="245"/>
      <InptDev="UI"/>
      <SesSub="X"/>
      <Pty ID="245" R="1"/>
      <Pty ID="523" R="17"/>
      <Pty ID="287" R="4"/>
      <Pty ID="COUNTERPTY" R="24"/>
      <Pty ID="245XF" R="38"/>
    </Hdr>
    <Instrmnt>
      <Desc="EUR/JPY SPOT"/>
      <SecTyp="FOR"/>
      <ID="EURJPY"/>
      <CFI="FFCPNO"/>
      <MMY="20060525"/>
      <UOM="1"/>
      <Mult="1"/>
      <Exch="FXM"/>
    </Instrmnt>
    <RptSide>
      <Side="2"/>
      <ClOrdId="5379ABCD"/>
      <CustCpcty="4"/>
      <OrdTyp="L"/>
      <InptDev="UI"/>
      <SesSub="X"/>
      <Pty ID="CME" R="21"/>
      <Pty ID="CME" R="22"/>
      <Pty ID="245" R="1"/>
      <Pty ID="523" R="17"/>
      <Pty ID="COUNTERPTY" R="24"/>
      <Sub ID="1" Typ="26"/>
      <Pty ID="245XF" R="38"/>
    </RptSide>
  </TrdCaptRpt>
</FIXML>
```
7.8 Direct Transfer Accept Alert to Initiator

```xml
< FIXML >
  < TrdCaptRpt >
    MsgEvtSrc="CMESys"   ← Message event source – from Clearing System
    TrdHandlInst="0"   ← Trade confirm
    OrigTrdHandlInst="1"   ← One-party Pass Thru
    RptID="500001"   ← Trade ID (Clearing generated)
    TrdID="500001"   ← Trade ID (Clearing generated)
    TransTyp="2"   ← Transaction Type is Replace
    TrdTyp="3"   ← Trade Type 0=Regular trade 3=Transfer
    TrdSubTyp="5"   ← “5” is transfer to offset, “6” indicates counter-party accept
    RptTyp="2"   ← Trade submitted to Clearing System
    TrdRptStat="0"   ← “0” tells firm trade has passed Clearing System edits
    MtchStat="0"   ← Trade is matched
    TxnTm="2006-05-23T010:15:01-05:00"   ← Execution Time (UTC)
    TrdDt="2006-05-23"   ← Trade Date
    BizDt="2006-05-23"   ← Clearing Business Date
    MLegRptTyp="1"   ← “1” is an outright trade
    Ccy="EUR"   ← Dealt currency
    SettlCcy="JPY"   ← Contra currency = JPY
    SettlDt="2006-05-25"   ← Settlement (value) date
    LastPx="123.4679"   ← Trade price
    LastSpotRt="123.4679"   ← Spot Rate
    LastFwdPnts="0.0000"   ← Forward points
    LastQty="10000000.00"   ← Trade quantity
    GrossTrdAmt="10000000.00"   ← Dealt Amount
    CalcCcyLastQty="1234679000"   ← Contra Amount
    Hdr >
      Snt="2006-05-23T08:15:23-05:00"   ← Message transmission time (UTC)
      TSub="CME"   ← Destination Firm Exchange
      TID="323"   ← target firm ID
      SSub="CME"   ← Sender Exchange
      SID="CME"   ← Sender ID
    < Instrmnt >
      Desc="EUR/JPY SPOT"   ← security description of traded instrument
      SecTyp="FOR"   ← product type = forward
      ID="EURJPY"   ← Clearing Product Code
      CFI="FFCPNO"   ← (Future-settling, financial, currency, physically delivered, non-std, outright)
      MMY="20060525"   ← Period Code identifying the contract – value date as string
      UOM="1"   ← Unit of trading = 1 EUR (from clearing point of view)
      Mult="1"   ← Contract value factor (multiplier)
      Exch="FXM"   ← Product Exchange
    < RptSide >
      Side="1"   ← Data for this side of trade
      CIOrdID="5379ABCD"   ← Market Side (1 is Buy, 2 is Sell)
      CustCpcty="4"   ← Customer Order Id
      OrigTrdDt="2006-05-23"   ← Customer Type Code
      OrdTrd="100001"   ← Trade date of original FXMarketSpace trade
      OrdTyp="L"   ← Trade ID of original FXMarketSpace trade
      InptDev="UI"   ← Order Type
      SesSub="X"   ← Venue is X-marketplace
      Pty ID="CME", R="21"   ← Clearing Organization
      Pty ID="CME", R="22"   ← Executing Firm Exchange
      Pty ID="523", R="1"   ← Executing Firm
      Pty ID="245", R="17"   ← Contra-firm
      Pty ID="323", R="4"   ← Clearing Member Firm
      Pty ID="HO01239H", R="24"   ← Customer Account and origin
      Pty ID="323AB", R="38"   ← Position Account and origin
    </ RptSide >
  </ TrdCaptRpt >
</ FIXML >
```
### 8 TREX to Trade Capture Report Mapping

#### 8.1 Main Block

<table>
<thead>
<tr>
<th>TREX/Business Field Name</th>
<th>Start Col</th>
<th>End Col</th>
<th>FIXML4.4 Element</th>
<th>FIXML Attribute</th>
<th>TREX Value</th>
<th>FIXML Value</th>
<th>Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td>TREX Message</td>
<td>/TrdCaptRpt/</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Match ID (New)</td>
<td>NA</td>
<td>NA</td>
<td>/TrdCaptRpt</td>
<td>@ExecID</td>
<td>NA</td>
<td>CBT123456789</td>
<td>Alpha</td>
</tr>
<tr>
<td>Match Status</td>
<td>N/A</td>
<td>N/A</td>
<td>/TrdCaptRpt</td>
<td>@MtchStat</td>
<td>N/A</td>
<td>1=Unmatch</td>
<td></td>
</tr>
<tr>
<td>Message ID</td>
<td>N/A</td>
<td>N/A</td>
<td>/TrdCaptRpt</td>
<td>@RptID</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Message Identifier</td>
<td>1</td>
<td>3</td>
<td>/TrdCaptRpt</td>
<td>@RptTyp</td>
<td>TRX</td>
<td>0</td>
<td>Submit</td>
</tr>
<tr>
<td>Message Version</td>
<td>4</td>
<td>4</td>
<td></td>
<td></td>
<td></td>
<td>Not Supported</td>
<td></td>
</tr>
<tr>
<td>Message Time</td>
<td>5</td>
<td>12</td>
<td>/TrdCaptRpt</td>
<td>@TxnTm</td>
<td>HHMMS</td>
<td>2004-06-01T12:30:01</td>
<td>Format is &quot;YYYY-MM-DDTHH:MM:SS.00&quot;</td>
</tr>
<tr>
<td>Exchange Order Routing</td>
<td>13</td>
<td>20</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Special Id</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Message Length</td>
<td>21</td>
<td>24</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Action Code</td>
<td>25</td>
<td>25</td>
<td>/TrdCaptRpt</td>
<td>@TransTyp</td>
<td>A</td>
<td>TransTyp=&quot;0&quot;</td>
<td>New (Add)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>D</td>
<td>TransTyp=&quot;1&quot;</td>
<td>Cancel (Delete)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>C</td>
<td>TransTyp=&quot;2&quot;</td>
<td>Replace (Change)</td>
</tr>
<tr>
<td>Trade Route Indicator</td>
<td>26</td>
<td>26</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Trade Date</td>
<td>27</td>
<td>34</td>
<td>/TrdCaptRpt</td>
<td>@TrdDt</td>
<td>YYYYYMDD</td>
<td></td>
<td>Trade date for which transaction is executed</td>
</tr>
<tr>
<td>Product Exchange ID</td>
<td>35</td>
<td>39</td>
<td>/TrdCaptRpt/instrmt/</td>
<td>@Exch</td>
<td>01</td>
<td>Exch=&quot;CBT&quot;</td>
<td>Product Exchange</td>
</tr>
<tr>
<td>Firm Exchange ID</td>
<td>/TrdCaptRpt/RptSide/Pty/</td>
<td></td>
<td>@ID, @R</td>
<td>01</td>
<td>&lt;Pty ID=&quot;CBT&quot; R=&quot;22&quot; /&gt;</td>
<td>Firm Exchange ID</td>
<td></td>
</tr>
<tr>
<td>Clearing Member Firm</td>
<td>/TrdCaptRpt/RptSide/Pty/</td>
<td></td>
<td>@ID, @R</td>
<td>value</td>
<td>&lt;Pty ID=&quot;value&quot; R=&quot;1&quot; /&gt;</td>
<td>No length limit on firm</td>
<td></td>
</tr>
<tr>
<td>Executing Broker</td>
<td>/TrdCaptRpt/RptSide/Pty/</td>
<td></td>
<td>@ID, @R</td>
<td>value</td>
<td>&lt;Pty ID=&quot;value&quot; R=&quot;12&quot; /&gt;</td>
<td>No length limit on broker code</td>
<td></td>
</tr>
</tbody>
</table>

#### Mapping for Trans Type Code

<table>
<thead>
<tr>
<th>Transaction Type Code (1=Electronic, 2=Outright, 5=Spread)</th>
<th>Start Col</th>
<th>End Col</th>
<th>FIXML4.4 Element</th>
<th>FIXML Attribute</th>
<th>TREX Value</th>
<th>FIXML Value</th>
<th>Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>50</td>
<td>51</td>
<td>/TrdCaptRpt</td>
<td>@TrdTyp</td>
<td>1</td>
<td>0</td>
<td>This mapping is for SST Outrights</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>@TrdSubTyp,</td>
<td></td>
<td>N/A</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>@MtchStat</td>
<td></td>
<td>1</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>@MLegRptTyp</td>
<td></td>
<td>E</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>@SesSub</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>-----------------------</td>
<td>-------------</td>
<td>----------------</td>
<td>-------------------</td>
<td>-------------------</td>
<td>-----------------------------</td>
<td>--------------</td>
<td>----------------</td>
</tr>
<tr>
<td>(Electronic Spread Leg Legacy TransTyp = 6)</td>
<td>52</td>
<td>53</td>
<td>58</td>
<td>66</td>
<td>67</td>
<td>76</td>
<td>81</td>
</tr>
<tr>
<td>(Electronic Spread Leg Legacy TransTyp = L)</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>(Electronic SLEDS Legacy TransTyp = D)</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**Transaction Type Code**

- **50 51**: This mapping is for **SST Outrights**
- **50 51**: This mapping is for **SST Outrights**
- **50 51**: This mapping is for **SST SLEDS**
- **50 51**: This mapping is for **SST SLEDS**

**BuySell Code**

- **52 52**: Set to buy/sell of SLEDS or O/R

**Commodity Code**

- **53 57**: No limit on product id
- **53 57**: SLEDS only

**Contract Maturity**

- **58 65**: SLEDS only

**Put/Call Indicator**

- **66 66**: Additional Attributes for SLEDS

**Strike Price, Strike Price sign**

- **67 75**: The strike price with the sign (Signed decimal). This attribute will be created only for option.

**Opposite Firm**

- **76 80**: 17 = Contra Firm

**Opposite Broker**

- **81 85**: 37 = Contra Trader

**Trade Price, Trade Price Sign**

- **86 100**: Signed, decimal
  - For SLEDS, used as px differential
  - Summary quantity for Multi-sided message

**Quantity**

- **101 105**: Signed, decimal
  - Side quantity for Single-sided message

**Time Bracket Code**

- **106 108**: N/A
<table>
<thead>
<tr>
<th>Field Name</th>
<th>Field ID</th>
<th>Field ID (Previous)</th>
<th>Field ID (Next)</th>
<th>Description</th>
<th>Example</th>
</tr>
</thead>
<tbody>
<tr>
<td>Account Number</td>
<td>109</td>
<td>118</td>
<td>@ID, @R</td>
<td>value</td>
<td>N/A</td>
</tr>
<tr>
<td>CTI Code</td>
<td>119</td>
<td>119</td>
<td>@CustCpcty</td>
<td>value</td>
<td>N/A</td>
</tr>
<tr>
<td>Origin Code</td>
<td>120</td>
<td>121</td>
<td>@ID, @Typ</td>
<td>value</td>
<td>N/A</td>
</tr>
<tr>
<td>Card Order ID</td>
<td>122</td>
<td>129</td>
<td>@ClOrdID</td>
<td>value</td>
<td>N/A</td>
</tr>
<tr>
<td>Fee Code (Release Flag)</td>
<td>130</td>
<td>131</td>
<td>@ExecTyp</td>
<td>value</td>
<td>N/A</td>
</tr>
<tr>
<td>Reserved for future use</td>
<td>132</td>
<td>132</td>
<td>@SesSub</td>
<td>value</td>
<td>N/A</td>
</tr>
<tr>
<td>CTRCardSequenceNumber</td>
<td>133</td>
<td>138</td>
<td>@ClOrdID2</td>
<td>value</td>
<td>N/A</td>
</tr>
<tr>
<td>OpenCloseIndicator</td>
<td>139</td>
<td>139</td>
<td>@PosEfct</td>
<td>O</td>
<td>O</td>
</tr>
<tr>
<td>TradeIDSeqNumber (Single-sided)</td>
<td>140</td>
<td>145</td>
<td>@TrdID</td>
<td>Value</td>
<td>N/A</td>
</tr>
<tr>
<td>TradeIDSeqNumber (Multi-sided)</td>
<td>146</td>
<td>148</td>
<td>@InptSrc</td>
<td>value</td>
<td>Examples are GBX for Globex and ECBOT for ECBOT Trades</td>
</tr>
<tr>
<td>Trade ID Cycle code</td>
<td>149</td>
<td>150</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>OrderTypeCode</td>
<td>151</td>
<td>152</td>
<td>@OrdTyp'</td>
<td>value</td>
<td>Order Type Code</td>
</tr>
<tr>
<td>Floor Broker</td>
<td>153</td>
<td>157</td>
<td>@ID, @R</td>
<td>value</td>
<td>36=Entering Trader</td>
</tr>
<tr>
<td>Cabinet Indicator</td>
<td>158</td>
<td>158</td>
<td>@PxTyp</td>
<td>C</td>
<td>Fixed</td>
</tr>
<tr>
<td>Transfer Reason Code</td>
<td>159</td>
<td>160</td>
<td>@TrnsfrRsn</td>
<td>value</td>
<td>N/A</td>
</tr>
<tr>
<td>Reason Code</td>
<td>161</td>
<td>162</td>
<td>@RsnCD</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Opposing Open/Close Indicator</td>
<td>163</td>
<td>163</td>
<td></td>
<td>Not Supported</td>
<td></td>
</tr>
<tr>
<td>Cancel Indicator</td>
<td>164</td>
<td>164</td>
<td></td>
<td>Not Supported</td>
<td></td>
</tr>
<tr>
<td>SLED Leg Indicator (SLEDS only)</td>
<td>165</td>
<td>165</td>
<td>@SecTyp, SubTyp</td>
<td>L</td>
<td>SecTyp=&quot;FUT&quot;</td>
</tr>
</tbody>
</table>

New TREX Field ion Position 165 & Length=1. This is used only for SLEDS currently.

SecTyp="MLEG", SubTyp = "CAL" New TREX Field ion Position 165 & Length=1. This is used only for SLEDS currently.
### 8.2 A1 Block

#### A1 Block Mapping

<table>
<thead>
<tr>
<th>TREX Field Name</th>
<th>Start Col</th>
<th>End Col</th>
<th>FIXML4.4 Element</th>
<th>FIXXML Attribute</th>
<th>TREX Value</th>
<th>FIXXML Value</th>
<th>Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td>Block 1</td>
<td>1</td>
<td>2</td>
<td>Not Supported</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>SpecialRuleCode</td>
<td>3</td>
<td>7</td>
<td>/TrdCaptRpt/RptSide/</td>
<td>@ExchRule</td>
<td>value</td>
<td>ExchRule=&quot;value&quot;</td>
<td></td>
</tr>
<tr>
<td>BK Broker</td>
<td>9</td>
<td>13</td>
<td>/TrdCaptRpt/RptSide/Pty/</td>
<td>@ID, @R</td>
<td>value</td>
<td>&lt;Pty ID=&quot;value&quot; R=&quot;36&quot;&gt;</td>
<td>36=Entering Trader</td>
</tr>
<tr>
<td>LOXIndicator</td>
<td>8</td>
<td>8</td>
<td>Not supported</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
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<td>SpecificProductCode</td>
<td>14</td>
<td>23</td>
<td>Not supported</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

### 8.3 A2 Block

#### A2 Block Mapping

<table>
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<tr>
<th>TREX Field Name</th>
<th>Start Col</th>
<th>End Col</th>
<th>FIXML4.4 Element</th>
<th>FIXXML Attribute</th>
<th>TREX Value</th>
<th>FIXXML Value</th>
<th>Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td>Block 2</td>
<td>1</td>
<td>2</td>
<td>Not Supported</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Carry Exchange (NEW)</td>
<td>3</td>
<td>7</td>
<td>/TrdCaptRpt/RptSide/Alloc/Pty/</td>
<td>@ID, @R</td>
<td>01</td>
<td>&lt;Pty ID=&quot;CBT&quot; R=&quot;22&quot;&gt;</td>
<td>Use the correspondent Clearing Org Role</td>
</tr>
<tr>
<td>Carry Firm</td>
<td>8</td>
<td>12</td>
<td>/TrdCaptRpt/RptSide/Alloc/Pty/</td>
<td>@ID, @R</td>
<td>value</td>
<td>&lt;Pty ID=&quot;value&quot; R=&quot;1&quot;&gt;</td>
<td></td>
</tr>
<tr>
<td>Carry Account</td>
<td>13</td>
<td>27</td>
<td>/TrdCaptRpt/RptSide/Alloc/Pty/</td>
<td>@ID, @R</td>
<td>value</td>
<td>&lt;Pty ID=&quot;value&quot; R=&quot;24&quot;&gt;</td>
<td></td>
</tr>
</tbody>
</table>
# 8.4 A4 Block

## A4 Block Mapping

<table>
<thead>
<tr>
<th>TREX Field Name</th>
<th>Start Col</th>
<th>End Col</th>
<th>FIXML 4.4 Element</th>
<th>FIXML Attribute</th>
<th>TREX Value</th>
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<th>Comments</th>
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</thead>
<tbody>
<tr>
<td>Block 4</td>
<td>1</td>
<td>2</td>
<td>Not Supported</td>
<td></td>
<td>A4</td>
<td></td>
<td>Globex – Electronic Trades Block</td>
</tr>
<tr>
<td>ETH Execution Time</td>
<td>3</td>
<td>10</td>
<td>/TrdCaptRpt/</td>
<td>@TxnTm</td>
<td>HHMMSS</td>
<td>2004-06-01T12:30:01</td>
<td>Format is &quot;YYYY-MM-DDTHH:MM:SS.00&quot;</td>
</tr>
<tr>
<td>ETH Match Token</td>
<td>11</td>
<td>22</td>
<td>/TrdCaptRpt/</td>
<td>@MtchID</td>
<td></td>
<td></td>
<td>ETH Host Match Number</td>
</tr>
<tr>
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<td>23</td>
<td>30</td>
<td>/TpdCaptRpt/Rpt Side/</td>
<td>@ID, @R</td>
<td>01</td>
<td></td>
<td>Clearing Org</td>
</tr>
<tr>
<td>ETH User ID</td>
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<td>35</td>
<td>/TpdCaptRpt/Rpt Side/</td>
<td>@ID, @R</td>
<td>01</td>
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<td>ETH User Id (Trader) Entering Trader</td>
</tr>
<tr>
<td>ETH Volatility</td>
<td>36</td>
<td>41</td>
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<td></td>
<td></td>
<td>Internal CME Use – ETH Options Volatility Value</td>
</tr>
<tr>
<td>ETH – Buyer Match Exchange</td>
<td>42</td>
<td>43</td>
<td>/TpdCaptRpt/Rpt Side/</td>
<td>@ID, @R</td>
<td>01</td>
<td></td>
<td>Exchange of the TMF on the Buy Side This will vary based on the trade being executed is a Buy or a Sell.</td>
</tr>
<tr>
<td>ETH Seller Match Exchange</td>
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<td>45</td>
<td>/TpdCaptRpt/Rpt Side/</td>
<td>@ID, @R</td>
<td>01</td>
<td></td>
<td>Exchange of the TMF on the Sell side. This will vary based on the trade being executed is a Buy or a Sell. If the trade is a Buy the contra exchange is the seller Exchange and vice versa.</td>
</tr>
<tr>
<td>ETH Order Entry Exchange</td>
<td>46</td>
<td>47</td>
<td>N/A</td>
<td></td>
<td></td>
<td></td>
<td>Order Entry Exchange</td>
</tr>
<tr>
<td>Electronic Trading User ID (Operator Id)</td>
<td>47</td>
<td>63</td>
<td>/TpdCaptRpt/Rpt Side/</td>
<td>@ID, @R</td>
<td>01</td>
<td>&lt;Pty ID=&quot;CME&quot; R=&quot;44&quot; /&gt;</td>
<td>The trader or operator executing the electronic trade. For orders routed \ via iLink, the value from FIX tag 116. For CBOT trades executed through e-cbot, this will consist of five-byte clearing member code, a three-byte trader subgroup code, and a three-byte trader number.</td>
</tr>
<tr>
<td>Customer Order Reference</td>
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<td>77</td>
<td>/TrdCaptRpt/Rpt Side/</td>
<td>@OrdID</td>
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<td></td>
<td>The Order to the customer or Client.</td>
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<tr>
<td>Filler</td>
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### 8.5 R1 Block

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<th>FIXML Attribute</th>
<th>FIXML Value</th>
<th>TREX Value</th>
<th>Comments</th>
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<tbody>
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<td>TimeStampIn</td>
<td>3</td>
<td>10</td>
<td>/TrdCaptRpt/Rpt Side/TrdRegTS[1]</td>
<td>@TS, @Typ</td>
<td>HHMMSS DD</td>
<td>TS=&quot;YYYY-MM-DDTHH:MM:SS .00&quot; Typ=&quot;2&quot;</td>
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<td>TimeStampInSourceCode</td>
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<td>value</td>
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<tr>
<td>BrokerReceiptTimeStamp</td>
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<td>@TS, @Typ</td>
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<td>28</td>
<td>/TrdCaptRpt/Rpt Side/TrdRegTS[2]</td>
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<td>value</td>
<td>Src=&quot;value&quot;</td>
<td></td>
</tr>
<tr>
<td>ExecutionTimeStamp</td>
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<td>36</td>
<td>/TrdCaptRpt/Rpt Side/TrdRegTS[3]</td>
<td>@TS, @Typ</td>
<td>HHMMSS DD</td>
<td>TS=&quot;YYYY-MM-DDTHH:MM:SS .00&quot; Typ=&quot;1&quot;</td>
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<tr>
<td>ExecutionTimeStamp SourceCode</td>
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<td>41</td>
<td>/TrdCaptRpt/Rpt Side/TrdRegTS[3]</td>
<td>@Src</td>
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<tr>
<td>TimeStampOut</td>
<td>42</td>
<td>49</td>
<td>/TrdCaptRpt/Rpt Side/TrdRegTS[4]</td>
<td>@TS, @Typ</td>
<td>HHMMSS DD</td>
<td>TS=&quot;YYYY-MM-DDTHH:MM:SS .00&quot; Typ=&quot;3&quot;</td>
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<td>54</td>
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### 8.6 S1 Block

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<th>TREX Field Name</th>
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<th>FIXML Attribute</th>
<th>FIXML Value</th>
<th>TREX Value</th>
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<tbody>
<tr>
<td>Block S1</td>
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<td>MLEGrptTyp=&quot;3&quot;</td>
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<td></td>
</tr>
<tr>
<td>Spread Types</td>
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<td>/TrdCaptRpt/</td>
<td>@MLegRpt Typ</td>
<td>MLEGrptTyp=&quot;3&quot;</td>
<td></td>
<td></td>
</tr>
<tr>
<td>SpreadDifferential, SpreadDiffSign</td>
<td>18</td>
<td>32</td>
<td>/TrdCaptRpt/</td>
<td>@LastPx</td>
<td>value</td>
<td>LastPx=&quot;value&quot;</td>
<td>Signed, decimal For SLEDS, used as px differential</td>
</tr>
<tr>
<td>BuySellOf SecondLegOfSpread</td>
<td>33</td>
<td>34</td>
<td>/TrdCaptRpt/Trd Leg[2]/Leg/</td>
<td>@Side</td>
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<td>Side=&quot;2&quot;</td>
<td>Set equal to the Side value of the FAR term contract leg – This will require comparing the maturity year month of the legs</td>
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<td></td>
<td></td>
<td>/TrdCaptRpt/Trd Leg[2]/Leg/</td>
<td>@Side</td>
<td>1</td>
<td>Side=&quot;1&quot;</td>
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### S1 Block Mapping

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<th>FIXML Attribute</th>
<th>TREX Value</th>
<th>FIXML Value</th>
<th>Comments</th>
</tr>
</thead>
</table>
| ExchangeCode        | 35        | 39      | /TrdCaptRpt/TrdLeg[2]/Leg/ | @Exch           | 01         | Exch="CBT"  | CBT
| CommodityCode       | 40        | 44      | /TrdCaptRpt/TrdLeg[2]/Leg/ | @ID             | value      | ID="value"    | No limit on product id Should be same value as the Main Block                |
| Contract Year/Month | 45        | 52      | /TrdCaptRpt/TrdLeg[2]/Leg/ | @MMY            | YYYYMM     | YYYYMM      | Maturity Date Optional Day of the month                                  |
| TradePrice,         | 63        | 77      | /TrdCaptRpt/TrdLeg[2]/   | @LastPx         | value      | LastPx="value" | Signed, decimal Leg Price                                                |
| TradePriceSign      |           |         |                         |                 |            |             |                                                                           |
| Quantity            | 78        | 82      | /TrdCaptRpt/TrdLeg[2]/   | @Qty            | value      | Qty="value"  | Value should be the same as the value in the main block.                 |
| Front Leg Trade Id  | 88        | 93      | /TrdCaptRpt/TrdLeg[1]/   | @RefID          | Value      | RefId="value" | New TREX Filed (88-93)                                                    |
| Back Leg Trade Id   | 94        | 99      | /TrdCaptRpt/TrdLeg[2]/   | @RefID          | Value      | RefId="value" | New TREX Filed (94-99)                                                    |

### 8.7 M1 Block

<table>
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<th>TREX Value</th>
<th>FIXML Value</th>
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<td>SubSystem</td>
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<td>8</td>
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<td></td>
</tr>
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<td>12</td>
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<td>Date</td>
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<td>21</td>
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<td>MM/DD/YY</td>
<td>BizDt=&quot;YYYY-MM-DD&quot;</td>
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<td>Time</td>
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<td>Message Text</td>
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<td>109</td>
<td>/TrdCaptRptAck/</td>
<td>@Txt</td>
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<td></td>
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</table>
| System assigned      | 110       | 115     | /TrdCaptRpt/           | @RptID2         |            |             | If /TrdCaptRpt/@RptID2 is NOT blank
This is mapped in the case of a non unique Trade Id. The newly generated SLED ID is sent in this field. |
## 8.8 M2 Block

### M2 Block Mapping

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### 8.9 T1 Block

#### T1 Block Mapping

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