CME Clearing360 FIXML API Trade Sample Messages

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Contents

1.0 Overview

This document contains the following inbound Privately Negotiated Trade (PNT) trade sample messages:

- Outright Trade Submission From a Third Party Trading Platform or an IDB
- User-Defined Spread Trade Submission From Third party Trading Platform or an IDB
- Exchange Defined Spread Trade Submission From a Third Party Trading Platform or an IDB

This document contains the following PNT trade submission acknowledgement sample messages:

- Exchange Outright Trade Submitted From a Third party Trading Platform or an IDB
- Exchange Defined Spread Trade Submitted From a Third Party Trading Platform or an IDB – Message Sample

2.0 Inbound Privately Negotiated Outright Trade Submission From a Third party Trading Platform or an IDB – Message Sample

FIXML Sample Message		Sample Data Description
<?xml version="1.0" encoding="UTF-8"?>	//Version	
<FIXML>		
<TrdCaptRpt		
TransTyp="0"	//New Trade (Add)	0=New
MsgEvtSrc="TPTY-SYSTEM"		
TrdTyp="1"	//Privately Negoiated Trade	1=Block Trade
RptTyp="0"	//Submitted Trade Report	0=Submit
LastPx="460.0"	//Diff Price of the Spread or Trade Price for Outrights	the trade price
RptID="61"	//Trade Report ID	trade report being sent
LastQty="50"	//Last Quantity	number of spreads traded for the ratio
ExecID="EXECID-61"	//Execution ID	unique identifier of the fill event
MLegRptTyp="1"	//Multi-legged Report Type	1=Outright
TrdDt="2008-05-23"	//Trade Date	date of the trade
TxnTm="2008-05-23T09:51:14-04:00">	//Message Creation Time	time of message creation
<Hdr	//Standard CME Message Header	
Snt="2008-05-23T09:51:52-04:00"	//Sending Time	time of message transmission
SID="TPTY"	//Sender ID	TPTY=the identifier of the sender
TID="CME"/>	//Target ID	CME=entity to whom the message is sent
<Instrmt	//Traded Instrument	
MMY="200810"/>	//Period Code of the Contract	
SecTyp="FUT"	//Type of Security	FUT=Future
CFI="FXXXXX"	//CFI Code	
ID="HQ"	//Product ID (Clearing Symbol)	product code assigned by CCP
Exch="CME"/>	//Product Exchange	
<RptSide		
SideQty="50"	//Side Quantity	
ClOrdID="PVT-61-B"	//Client Order ID	client assigned order identifier
CustCpcty="4"	//Customer Type Indicator	4=All others
Side="1"	//Side	1=Buy
InptSrc="TPTY">	//Source of Message	trade origin identifier
MLegRptTyp="1"	//Multi-legged Report	1=Outright
SesSub="X">	//Trading Session Sub ID	X=Ex-Pit

FIXML Sample Message | **Sample Data Description**

```
        <Pty ID="CME" R="22"/>                    //Firm Exchange
        <Pty ID="TFS" R="30"/>                    //Inter-Dealer Broker
        <Pty ID="Ida Broker" R="62"/>             //IDB Salesperson

        <Pty ID="560" R="1"/>                     //Origin
        <Pty ID="020" R="17"/>                    //Opposite Firm
        <Pty ID="Ida Broker" R="44">              //Operator ID
            <Sub ID="3" ID="IDB"/>                //IDB Operator
        </Pty>
        <Pty ID="VK" R="44"/>                     //Operator ID

        <Pty ID="39309502" R="24">                //Customer Account
            <Sub Typ="26" ID="1"/>                //Executing Firm Number
        </Pty>
        <TrdRegTS Typ="1" TS="2008-05-23T09:51:14-04:00"/>                        execution time
</RptSide>
<RptSide                                          //Reporting Side
   SideQty="50"                                   //Side Quantity               quantity on one side
   ClOrdID="gene415"                              //Client Order ID             client assigned order identifier
   CustCpcty="4"                                  //Customer Order Capacity     4=All others
   Side="2"                                       //Side                        2=Sell
   InptSrc="TPTY"                                 //Source of Message           trade origin identifier
   MLegRptTyp="1"                                 //Multi-legged Report         1=Outright
   SesSub="X" >                                   //Session                     X=Ex-Pit
        <Pty ID="CME" R="22"/>                    //Firm Exchange
        <Pty ID="TFS" R="30"/>                    //Inter-Dealer Broker
        <Pty ID="Ida Broker" R="62"/>             //IDB Salesperson

        <Pty ID="020" R="1"/>                     //Executing Firm Number
        <Pty ID="560" R="17"/>                    //Contra Firm
        <Pty ID="Ida Broker" R="44">              //Order Entry Operator ID
            <Sub ID="3" ID="IDB"/>                //Executing Firm Origin
        </Pty>
        <Pty ID="BM" R="44"/>                     //Order Entry Operator ID

        <Pty ID="BTY953874" R="24">               //Customer Account
            <Sub Typ="26" ID="1"/>                //Executing Firm Number
        </Pty>
        <TrdRegTS Typ="1" TS="2008-05-23T09:51:14-04:00"/>                        execution time
</RptSide>
</TrdCaptRpt>
</FIXML>
```

3.0 Inbound Privately Negotiated User-Defined Spread Trade Submission From Third party Trading Platform or an IDB – Message Sample

Note: The Spread Instrument defined here is a User Defined Spread. The user also defines the legs that make up the Spread. The Leg Instrument needs to be fully qualified.

FIXML Sample Message		Sample Data Description
<?xml version="1.0" encoding="UTF-8"?>	//Version	
<FIXML>		
<TrdCaptRpt		
TransTyp="0"	//New Trade (Add)	0=New
RptTyp="0"	//Submitted Trade Report	0=Submit
ExecID="123467"	//Execution ID	unique identifier of the fill event
TrdDt="2006-06-19"	//Trade Date	date of the trade
TxnTm="2006-06-19T14:15:00-06:00">	//Message Creation Time	time of message creation
BizDt="2006-06-19"	//Clearing Business Date	date trade is cleared and settled by the CCP
MtchStat="1"	//Match Status	1=Unmatched
TrdTyp="1"	//Privately Negoiated Trade	1=Block Trade
LastPx="0.5"	//Diff Price of the Spread or Trade Price for Outrights	diff price
LastQty="10"	//Last Quantity	number of spreads traded for the ratio
MLegRptTyp="3"	//Multi-legged Report Type	3=Multi Leg Security (COMBO)
MsgEvtSrc="TPTY-SYSTEM">		
<Hdr	//Standard CME Message Header	
SID="TPTY"		
TID="CME"/>	//Target ID	CME=entity to whom the message is sent
<Instrmt	//Traded Instrument	
Exch="CME"	//Product Exchange	
ID="ED"	//Product ID (Clearing Symbol)	product code assigned by CCP
SecTyp="MLEG"	//Type of Security	MLEG=Multi Leg Instrument
MMY="200712"/>	//Period Code of the Contract	
<TrdLeg		
Qty="10"	//Leg Quantity	10=Quantity of leg in spread
LastPx="94.86">	//Price of the Leg	
<Leg		
ID="ED"	//Product ID (Clearing Symbol)	product code assigned by CCP
MMY="200712"	//Period Code of the Leg	
SecTyp="FUT"	//Type of Security	FUT=Future
Side="1"/>	//Side	1=Buy
</TrdLeg>		

FIXML Sample Message		Sample Data Description
<TrdLeg		
Qty="20"	//Leg Quantity	20=Quantity of leg in spread
LastPx="96.25">	//Price that Trade is Cleared	
<Leg		
ID="ED"	//Product ID (Clearing Symbol)	product code assigned by CCP
MMY="200806"	//Period Code of the Leg	
Side="2"/>	//Side	2=Sell
</TrdLeg>		
<TrdLeg		
Qty="10"	//Leg Quantity	10=Quantity of leg in spread
LastPx="94.75">	//Price that Trade is Cleared	
<Leg		
ID="ED"	//Product ID (Clearing Symbol)	product code assigned by CCP
MMY="200812"	//Period Code of the Leg	
SecTyp="FUT"	//Type of Security	FUT=Future
Side="1"/>	//Side	1=Buy
</TrdLeg>		
<RptSide		
SesSub="X">	//Trading Session Sub ID	X=Ex-Pit
Side="1"	//Side	1=Buy
SideQty="1"	//Side Quantity	
ClOrdID="gene415"	//Client Order Identifier	client assigned order identifier
CustCpcty="4"	//Customer Type Indicator	4=All others
AllocInd="0"	//Trade Allocation Indicator	0=Allocation Not Required
MLegRptTyp="3"	//Multi-legged Report Type	3=Multi leg Security (COMBO)
InptSrc="TPTY">	//Source of Message	trade origin identifier
<Pty ID="CME" R="22"/>	//Firm Exchange	
<Pty ID="135" R="1"/>	//Executing Firm Number	
<Pty ID="DBY" R="12"/>	//Executing Trader	
<Pty ID="001" R="17"/>	//Opposite Firm	
<Pty ID="GTR0415g" R="24">	//Customer Account	
<Sub ID="1" Typ="26"/>	//Executing Firm Number	
</Pty>		
<TrdRegTS TS="2006-06-19T14:00:00-06:00" Typ="1"/>		execution time
</RptSide>		

FIXML Sample Message | **Sample Data Description**

```
<RptSide                                        //Reporting Side
  SesSub="X" >                                  //Session                      X=Ex-Pit
  Side="2"                                      //Side                         2=Sell
  SideQty="1"                                   //Side Quantity                quantity on one side
  ClOrdID="gene415"                             //Client Order Identifier      client assigned order identifier
  CustCpcty="1"                                 //Customer Type Indicator      1=Member for Own Account
  AllocInd="0"                                  //Trade Allocation Indicator   0=Allocation Not Required
  MLegRptTyp="3"                                //Multi-legged Report Type     3=Multi leg Security (COMBO)
  InptSrc="TPTY">                               //Source of Message            trade origin identifier
      <Pty ID="CME" R="22"/>                    //Firm Exchange
      <Pty ID="001" R="1"/>                     //Executing Firm Number
      <Pty ID="SEL" R="12"/>                    //Executing Trader
      <Pty ID="135" R="17"/>                    //Opposite Firm
      <Pty ID="GTR0415h" R="24">                //Customer Account
         <Sub ID="1" Typ="26"/>                 //Origin
      </Pty>
      <TrdRegTS TS="2006-06-19T14:00:00-06:00" Typ="1"/>                       execution time
</RptSide>
</TrdCaptRpt>
</FIXML>
```

4.0 Inbound Privately Negotiated Exchange Defined Spread Trade Submission From a Third Party Trading Platform or an IDB – Message Sample

Note: The Spread Instrument is an Exchange Defined Spread. So the legs needs not be specified. The Spread needs to be fully qualified which includes the ID, Symbol, Period Code, SecType and SubType while submitting an EDS.

FIXML Sample Message		**Sample Data Description**
<?xml version="1.0" encoding="UTF-8"?>	//Version	
<FIXML>		
<TrdCaptRpt		
TransTyp="0"	//New Trade (Add)	0=New
RptTyp="0"	//Submitted Trade Report	0=Submit
ExecID="3467368"	//Unique identifier of the Trade	unique identifier of the fill event
TrdDt="2006-06-19"	//Trade Date	date of the trade
TxnTm="2006-06-19T14:15:00-06:00">	//Message Creation Time	time of message creation
BizDt="2006-06-19"	//Clearing Business Date	date trade is cleared and settled by the CCP
MtchStat="1"	//Match Status	1=Unmatched
TrdTyp="1"	//Privately Negotiated Trade	1=Block Trade
LastPx="0.5"	//Diff Price of the Spread	the trade price
LastQty="1000"	//Spread Quantity	number of spreads traded for the ratio
MLegRptTyp="3"	//Multi-legged Report Type	3=Multi Leg Security (COMBO)
MsgEvtSrc="TPTY-SYSTEM">		
<Hdr	//Standard CME Message Header	
SID="TPTY"		
TID="CME"/>	//Target ID	CME=Entity to whom the message is sent
<Instrmt	//Traded Spread Instrument	
Exch="CME"	//Product Exchange	
ID="ED"	//Product ID (Clearing Symbol)	product code assigned by CCP
SecTyp="MLEG"	//Type of Security	MLEG=Multi Leg Instrument
SubTyp="CF"	//Sub Type	sub type of security
MMY="200712"	//Period Code of the Leg	
Sym="GE:CF Z7Z8Z9Z0"/>	//Symbol	ITC symbol

FIXML Sample Message		Sample Data Description
<RptSide		
SesSub="X"	//Trading Session Sub ID	X=Ex-Pit
Side="1"	//Side	1=Buy
SideQty="1"	//Side Quantity	quantity on one side
ClOrdID="GENE421"	//Client Order Identifier	client assigned order identifier
CustCpcty="4"	//Customer Order Capacity	4=All others
AllocInd="0"	//Trade Allocation Indicator	0=Allocation Not Required
MLegRptTyp="3"	//Multi-legged Report Type	3=Multi Leg Security (COMBO)
InptSrc="TPTY">	//Trade Input Source	identifies where the trade originated
<Pty ID="CME" R="22"/>	//Firm Exchange	
<Pty ID="135" R="1"/>	//Executing Firm Number	
<Pty ID="DBY" R="12"/>	//Executing Trader	
<Pty ID="001" R="17"/>	//Opposite Firm	
<Pty ID="GTR0421a" R="24">	//Customer Account	
<Sub ID="1" Typ="26"/>	//Origin	
</Pty>		
<TrdRegTS TS="2006-06-19T14:00:00-06:00" Typ="1"/>		execution time
</RptSide>		
<RptSide		
SesSub="X"	//Trading Session Sub ID	X=Ex-Pit
Side="2"	//Side	2=Sell
SideQty="1"	//Side Quantity	quantity on one side
ClOrdID="GENE421"	//Client Order Identifier	client assigned order identifier
CustCpcty="1"	//Customer Order Capacity	1=Member for Own Account
AllocInd="0"	//Trade Allocation Indicator	0=Allocation Not Required
MLegRptTyp="3"	//Multi-legged Report Type	3=Multi Leg Security (COMBO)
InptSrc="TPTY">	//Trade Input Source	identifies where the trade originated
<Pty ID="CME" R="22"/>	//Firm Exchange	
<Pty ID="001" R="1"/>	//Executing Firm Number	
<Pty ID="SEL" R="12"/>	//Executing Trader	
<Pty ID="135" R="17"/>	//Opposite Firm	
<Pty ID="GTR0421t" R="24">	//Customer Account	
<Sub ID="1" Typ="26"/>	//Origin	
</Pty>		
<TrdRegTS TS="2006-06-19T14:00:00-06:00" Typ="1"/>		execution time
</RptSide>		
</TrdCaptRpt>		
</FIXML>		

5.0 Trade Submission Acknowledgement of a Privately Negotiated Exchange Outright Trade Submitted From a Third party Trading Platform or an IDB – Message Sample

FIXML Sample Message		Sample Data Description
<?xml version="1.0" encoding="UTF-8"?>	//Version	
<FIXML>		
<TrdCaptRptAck		
RptID="11D0BF98DC23225CB2161132590"	//Trade Report ID	identifies trade report being sent
TransTyp="0"	//New Trade (Add)	0=New
RptTyp="0"	//Submitted Trade Report	0=Submit
TrdTyp="1"	//Privately Negotiated Trade	1=Block Trade
ExecTyp="J"	//Execution Type	J=Trade in a Clearing Hold
MtchID="11D0BF98DC23225CB0"	//Trade Match ID	correlates cleared trade with match event
ExecID="EXECID-61"	//Execution ID	unique identifier of the fill event
TrdDt="2008-05-23"	//Trade Date	date of the trade
MtchStat="1"	//Match Status	1=Unmatched
MsgEvtSrc="CMESys">	//Message Source (3rd Party)	event or source that gave rise
TrdRptStat="0"	//Trade Report Status	0=Accepted
TrdID2="11D0BF98DC23225CB2"	//Secondary Trade ID	
LastQty="50"	//Last Quantity	number of spreads traded for the ratio
LastPx="460.0"	//Diff Price of the Spread or Trade Price for Outrights	the trade price
TxnTm="2008-10-17T16:11:32-05:00">	//Message Creation Time	time of message creation
<Hdr	//Standard CME Message Header	
Snt="2008-10-17T16:11:32-05:00"		
SID="CME"	//Sender ID	PIVOT=the identifier of the sender
TID="TPTY"	//Target ID	CME=entity to whom the message is sent
TTyp="PTS"/>		
<Instrmt	//Traded Spread Instrument	
Sym="HQV8"	//Symbol	common reference to a security
ID="HQ"	//Security ID	product code assigned by CCP
SecTyp="FUT"	//Type of Security	FUT=Future
MMY="20081000"	//Period Code of the Contract	
MatDt="2008-11-03"	//Maturity Date	expiration of instrument
Mult="20.0"		
Exch="CME"	//Product Exchange	
</Instrmt>		

FIXML Sample Message		**Sample Data Description**
<RptSide		
Side="1"	//Side	1=Buy
ClOrdID="PVT-61-B"	//Client Order Identifier	client assigned order identifier
InptSrc="TPTY">	//Source of Message	
InptDev="API"	//Trade Input Device	identifies how trade entered the CCP system
CustCpcty="4"	//Customer Type Indicator	4=All others
SesID="RTH"	//Trading Session ID	RTH=Regular Trading Hours
SesSub="X"	//Session	X=Ex-Pit
MLegRptTyp="1"	//Multi-legged Report Type	1=Outright
<Pty ID="CME" R="21">	//Clearing Organization	
</Pty>		
<Pty ID="CME" R="22">	//Firm Exchange	
</Pty>		
<Pty ID="560" R="1">	//Executing Firm	
</Pty>		
<Pty ID="39309502" R="24">	//Customer Account	
<Sub ID="1" Typ="26"/>	//Correspondent Broker	
</Pty>		
<Pty ID="020" R="17">	//Opposite Firm	
</Pty>		
<Pty ID="VK" R="44">	//Order Entry Operator ID	
<Sub ID="IDA BROKER" Typ="3"/>		
</Pty>		
<Pty ID="560" R="4">	//Clearing Firm	
</Pty>		
<Pty ID="560" R="38">	//Position Account	
<Sub ID="1" Typ="26"/>	//Correspondent Broker	
</Pty>		
<Pty ID="TFS" R="30">	//Inter-Dealer Broker	
</Pty>		
<Pty ID="IDA BROKER" R="62">	//IDB Salesperson	
</Pty>		
<TrdRegTS TS="2008-05-23T08:51:14-05:00" Typ="1"/>		execution time
</RptSide>		
<RptSide		
Side="2"	//Side	2=Sell
ClOrdID="PVT-61-S"	//Client Order Identifier	client assigned order identifier
InptSrc="TPTY"	//Source of Message	
InptDev="API"	//Trade Input Device	

```
FIXML Sample Message                                                      Sample Data Description
  CustCpcty="4"                          //Customer Type Indicator         4=All others
  SesID="RTH"                            //Session ID                      RTH=Regular Trading Hours
  SesSub="X"                             //Trading Session Sub ID          X=Ex-Pit
  MLegRptTyp="1">                        //Side Multi Leg Reporting Type   1=Outright
    <Pty ID="CME" R="21">                //Clearing Organization
    </Pty>
    <Pty ID="CME" R="22">                //Exchange
    </Pty>
    <Pty ID="020" R="1">                 //Executing Firm
    </Pty>
    <Pty ID="BTY953874" R="24">          //Executing Firm Account
      <Sub ID="1" Typ="26"/>             //Origin
    </Pty>
    <Pty ID="560" R="17">                //Opposite Firm
    </Pty>
    <Pty ID="BM" R="44">                 //Order Entry Operator ID
      <Sub ID="IDA BROKER" Typ="3"/>     //Executing Firm Origin
     </Pty>
    <Pty ID="020" R="4">                 //Clearing Firm
    </Pty>
    <Pty ID="020" R="38">                //Position Account
      <Sub ID="1" Typ="26"/>             //Origin
     </Pty>
    <Pty ID="TFS" R="30">                //Inter-Dealer Broker
     </Pty>
    <Pty ID="IDA BROKER" R="62">         //IDB Salesperson
    </Pty>
    <TrdRegTS TS="2008-05-23T08:51:14-05:00" Typ="1"/>                     execution time
 </RptSide>
 </TrdCaptRptAck>
 </FIXML>
```

6.0 Trade Submission Acknowledgement of a Privately Negotiated Exchange Defined Spread Trade Submitted From a Third Party Trading Platform or an IDB – Message Sample

FIXML Sample Message		**Sample Data Description**
<?xml version="1.0" encoding="UTF-8"?>	//Version	
<FIXML>		
<TrdCaptRptAck		
RptID="11A54A2580A3226C36133928669"	//Trade Report ID	identifies trade report being sent
TransTyp="0"	//New Trade (Add)	0=New
RptTyp="0"	//Submitted Trade Report	0=Submit
TrdTyp="1"	//Privately Negoiated Trade	1=Block Trade
ExecTyp="J"	//Execution Type	J=Trade in a Clearing Hold
MtchID="11A54A2580A3226C34"	//Trade Match ID	correlates cleared trade with match event
ExecID="14154676890"	//Unique identifier of the Trade	unique identifier of the fill event
TrdDt="2006-06-19"	//Trade Date	date of the trade
MtchStat="1"	//Match Status	1=Unmatched
MsgEvtSrc="CMESys"	//Message Source (3rd Party)	event or source that gave rise
TrdRptStat="0"	//Trade Report Status	0=Accepted
LastQty="10"	//Last Quantity	number of spreads traded for the ratio
LastPx="0.5"	//Diff Price of the Spread	the trade price
TxnTm="2008-06-05T13:39:28-05:00">	//Message Creation Time	time of message creation
<Hdr	//Standard CME Message Header	
Snt="2008-06-05T13:39:28-05:00"		
SID="CME"	//Sender ID	PIVOT=the identifier of the sender
TID="TPTY"	//Target ID	CME=entity to whom the message is sent
TTyp="PTS"/>		
<Instrmt	//Traded Instrument	
Sym="GLBBUT N6-Q6-U6"	//Symbol	common reference to a security
ID="EM"	//Security ID	product code assigned by CCP
SubTyp="BF"	//Sub Type of Security	BF=Butterfly
MMY="20060700"	//Period Code of the Contract	
MatDt="2006-07-17"	//Maturity Date	expiration of instrument
Mult="100000"		
Exch="CME">	//Product Exchange	

FIXML Sample Message		Sample Data Description
</Instrmt>		
<TrdLeg		
Qty="10"	//Leg Quantity	10=Quantity of leg in spread
RefID="141177"	//Leg Ref ID	identifier for a specific leg
LastPx="94.8775">	//Price that Trade is Cleared	
<Leg		
ID="EM"	//Product ID (Clearing Symbol)	product code assigned by CCP
MMY="200607"	//Period Code of the Leg	
SecTyp="FUT"	//Type of Security	FUT=Future
CFI="FFDCSO"	//Leg CFI Code	
Side="1"/>	//Side	1=Buy
Mult="2500.0"	//Multiplier	price multiplier of the instrument
Mat="2006-07-17"/>		
</TrdLeg>		
<TrdLeg		
Qty="20"	//Leg Quantity	10=Quantity of leg in spread
RefID="141176"	//Leg Ref ID	identifier for a specific leg
LastPx="94.5850">	//Price that Trade is Cleared	
<Leg		
ID="EM"	//Product ID (Clearing Symbol)	product code assigned by CCP
MMY="200608"	//Period Code of the Leg	
SecTyp="FUT"	//Type of Security	FUT=Future
CFI="FFDCSO"	//Leg CFI Code	
Side="2"/>	//Side	2=Sell
Mult="2500.0"	//Multiplier	price multiplier of the instrument
Mat="2006-08-14"/>		
</TrdLeg>		
<TrdLeg		
Qty="10"	//Leg Quantity	10=Quantity of leg in spread
RefID="141178"	//Leg Ref ID	identifier for a specific leg
LastPx="94.7925">	//Price that Trade is Cleared	

FIXML Sample Message		Sample Data Description
<Leg		
ID="EM"	//Product ID (Clearing Symbol)	product code assigned by CCP
MMY="200609"	//Period Code of the Leg	
SecTyp="FUT"	//Type of Security	FUT=Future
CFI="FFDCSO"	//Leg CFI Code	
Side="1"/>	//Side	1=Buy
Mult="2500.0"	//Multiplier	price multiplier of the instrument
Mat="2006-09-18"/>		
</TrdLeg>		
<RptSide	//Reporting Side	
Side="1"	//Side	1=Buy
ClOrdID="GREG418"	//Client Order Identifier	client assigned order identifier
InptSrc="MQM"	//Source of Message	trade origin identifier
InptDev="API"	//Trade Input Device	identifies how trade entered the CCP system
CustCpcty="4"	//Customer Order Capacity	4=All others
SesID="ETH"	//Trading Session ID	ETH=Electronic Trading Hours
SesSub="X" >	//Session	X=Ex-Pit
MLegRptTyp="3">	//Multi-legged Report Type	3=Combo
<Pty ID="CME" R="21">	//Clearing Organization	
</Pty>		
<Pty ID="CME" R="22">	//Firm Exchange	
</Pty>		
<Pty ID="135" R="1">	//Executing Firm Number	
</Pty>		
<Pty ID="GJS05J12" R="24">	//Customer Account	
<Sub ID="1" Typ="26"/>	//Origin	
</Pty>		
<Pty ID="DBY" R="12">	//Executing Trader	
</Pty>		
<Pty ID="001" R="17">	//Contra Firm	
</Pty>		
<Pty ID="826" R="4">	//Clearing Firm	
</Pty>		
<Pty ID="135" R="38">	//Position Account	
<Sub ID="1" Typ="26"/>	//Origin	
</Pty>		
<TrdRegTS TS="2006-06-19T15:00:00-05:00" Typ="1"/>		execution time

FIXML Sample Message		Sample Data Description
<RptSide	//Reporting Side	
Side="2"	//Side	2=Sell
ClOrdID="GREG418"	//Client Order Identifier	client assigned order identifier
InptSrc="MQM"	//Source of Message	trade origin identifier
InptDev="API"	//Trade Input Device	identifies how trade entered the CCP system
CustCpcty="1"	//Customer Order Capacity	1=Member for Own Account
SesID="ETH"	//Trading Session ID	ETH=Electronic Trading Hours
SesSub="X" >	//Session	X=Ex-Pit
MLegRptTyp="3">	//Multi-legged Report Type	3=Combo
<Pty ID="CME" R="21">	//Clearing Organization	
</Pty>		
<Pty ID="CME" R="22">	//Firm Exchange	
</Pty>		
<Pty ID="001" R="1">	//Executing Firm Number	
</Pty>		
<Pty ID="GJS05J12" R="24">	//Customer Account	
<Sub ID="1" Typ="26"/>	//Origin	
</Pty>		
<Pty ID="SEL" R="12">	//Executing Trader	
</Pty>		
<Pty ID="135" R="17">	//Opposite Firm	
</Pty>		
<Pty ID="125" R="4">	//Clearing Firm	
</Pty>		
<Pty ID="001" R="38">	//Position Account	
<Sub ID="1" Typ="26"/>	//Origin	
</Pty>		
<TrdRegTS TS="2006-06-19T15:00:00-05:00" Typ="1"/>		execution time
</RptSide>		
</TrdCaptRptAck>		
</FIXML>		

7.0 Revision History

Version	Date	Author	Description
1.0	11/5/08	NU	Initial version of document.