CME Group

Position Management: FIXML Trade Register Overview

Version: 2.3
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Futures trading is not suitable for all investors, and involves the risk of loss. Futures are a leveraged investment, and because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for a futures position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles. And only a portion of those funds should be devoted to any one trade because they cannot expect to profit on every trade.

All references to options refer to options on futures.

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

All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT, and NYMEX rules.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

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1 Introduction

This document provides an overview of the CME Group FIXML Trade Register. FIXML is an XML representation of the FIX Protocol. The FIXML Trade Register file contains detailed machine readable Trade and Position information. Firms use this file to reconcile CME Group Trade and Position quantities and amounts with their back-end systems.

This document also includes information on the FIX Protocol, general FIXML format information, how to read the specification and examples contained in this document, and how to subscribe to the Trade Register.

This document is divided into the following sections:

- Workflow Overview
- FIXML
- Message Specification
- Message Samples

The API is defined in FIXML with custom CME Group extensions. Additional information on FIXML, and the FIX Protocol, is at the website http://www.fixprotocol.org/.

1.1 Prerequisites

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

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

1.2 CME Clearing Contact Information

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

2 Workflow Overview

The CME Group FIXML Trade Register contains Position Reports and the Trade Capture Reports associated with the Positions. The reports are produced twice daily:

- once during the Intra-Day Cycle (ITD)
- once after the End-of-Day Cycle (EOD) has completed.

Both reports are cumulative, meaning that the entire day's activity until the time the report is produced is included in the report. The report is sorted by Product Exchange.

Internal CME Group systems maintain all data associated with a Position Account's open Positions. Positions are established for each Contract in which the Firm has entered Trades. Positions are maintained as long as the Firm holds the Position.

The Position Report contains:

- Position Account information
- Contract information, (and Underlying Contract information, if applicable)
- Position Quantity
- Position Amount information

Trade Capture Reports are produced for each Trade entered during the current Business Date's trading activity.

The Trade Capture Report contains:

- Trade Date
- Trading Firm
- Trade identification information
- Trade Type information
- Contract information, (and Underlying Contract information, if applicable)
- Trade Quantity
- Position Account information
- Post-Trade information, if applicable

If there is no trading activity associated with a Position for the current Business Date, no Trade Capture Reports will be produced for that Position.

One Trade Capture Report is generated for each Trade entered on the current Business Date. Matched trades appear on the FIXML Trade Register only on the report for the Business Date on which they Cleared because those Trades roll into the Firm's Position in that Contract as part of End-of-Day processing. Unmatched Trades continue to appear on the FIXML Trade Register until they are matched.

In the FIXML Trade Register, Trade Capture Reports follow the Position Report for the Contract traded.

Ordering example:
If Clearing Member Firm: 123, Position Account: 123, Origin: House has a position in the 202507 COMEX 5000 Silver Futures contract, any Trades executed in that same Contract for that same Position Account will sort immediately after the associated Position Report.

The purpose of this example is to illustrate the order in which Position Reports and Trade Capture Reports would appear for one Contract in one Position Account. In the example below, the Position in 202507 COMEX 5000 Silver Futures was established prior to the current day's trading activity, which is why the Trades do not add up to the Position Quantities shown.

Report Type	Clearing Firm	Position Account	Origin	Instrument	Long Quantity	Short Quantity
Position Report	123	123	House	202507 COMEX 5000 Silver Future	25	10
Trade Capture Report	123	123	House	202507 COMEX 5000 Silver Future	10	0
Trade Capture Report	123	123	House	202507 COMEX 5000 Silver Future	0	2
Trade Capture Report	123	123	House	202507 COMEX 5000 Silver Future	3	0

3 FIXML

The CME Group FIXML trade register supports current FIXML Version 5.0 Service Pack 2, including certain attributes approved as Extension Packs, as well as proprietary extensions. The current Trade Capture Report and Position Report specifications are available on the Fiximate website.

Fixinate displays the layout of the various FIXML messages. There is also a dropdown that allows the user to select a specific FIX version. Users should select the current version which is **FIX 5.0SP2**. FIXimate allows easy maneuvering through the various schemas, with the ability to scroll through the message format and drill down for more information.

Each message layout contains the **Component/Block**, **Field Name**, **FIXML Name/Attribute** and **Comments** for each field on the screen. Users can click the Field Name to see more detailed information, including valid enumerations and other messages in which the field is used. If the selected Field Name is part of a repeating group, that information is also displayed.

The Trade Capture Report layout is in the Application Level Messages section under:

Post Trade Trade Capture Report.

The Position Report layout is also in the Post Trade section under:

Position Maintenance Position Report.

Note:FIXimate does not include any proprietary CME extensions. The message specification, below, takes priority.

3.1 FIXML Introduction

This section is provided to assist those who may not be familiar with FIXML or XML. There are multiple online sites available to learn the basics of XML.

Every FIXML attribute has the following characteristics:

- **Tag Number**—for example, the first field in the Position Report is tag number721
- **Name**—the name of that field is PosMaintRptId
- **FIXML Abbreviation**—the abbreviation for that field is RptID. The FIXML abbreviation appears on the FIXML reports.
- **Data Type**—this field is data type of ‘string’. Other common valid data types are ‘char’ and ‘int’.

The terms ‘component’ and ‘block; are used interchangeably with ‘element’. For simplicity, the term ‘block’ is used for the rest of this document. Blocks are composed of multiple fields which are also referred to as ‘attributes’. Collections of attributes make up blocks, and collections of blocks make up messages. Blocks can also contain other nested blocks. In the Position Report, Parties and Instrument are both examples of blocks.

Within a message, blocks must appear in the order defined by the message specification. Repeating blocks may appear multiple times within the message, however, all repetitions of the same type of block must appear together. Messages that contain blocks which are out of order are considered invalid. Not all blocks are required for every message.

The following symbols are used in the FIXML Trade Register:

- **‘<’** - indicates the beginning of a message or a block
- **‘>’** - closes the attributes associated with the current block. Often, this appears when the block contains nested blocks, which follow
- **‘/>’** - indicates the close of a block that does not contain nested blocks
- **‘</Block/message name>’** - also indicates the end of a block or message; If a section block or message is closed with ‘>’, then the ‘</Block/message name>’ must be used after all nested blocks to close the block.

For example:

```
<FIXML>
<Message Attr1="1" Attr2="2">
        <Block1 Attr3="3" Attr4="4"/>
        <Block2 Attr3="1" Attr4="4">
            <Sub Blue="Grey”/>
            <Sub Red="Black"/>
        </Block2>
    </Message>
</FIXML>
```

The valid components/elements of the CME Group FIXML Position Report, in their correct order are:

- Standard Header (Required)
- Parties
- Instrument
- PosUndInstrmtGrp
- PositonQty
- PositionAmountData
- RegTrdID

The valid components/elements of the CME Group FIXML Trade Capture Report, in their correct order are:

- Standard Header
- TradePriceConditionGrp
- Root Parties
- Instrument
- UndInstrmtGrp
- PositionAmountData
- RegTrdID
- TrdRegTimestamps
- TrdCapRptSideGrp

There are attributes/fields within each component or element. These attributes can be in any order within the component or element. The PosMaintRptID (FIXML Abbreviation “RptId”), for instance, can appear anywhere within the main Position Report block. Other attributes are contained within components, for example, the Parties component contains the following attributes:

Parties Component		
Field Name	**FIXML Name**	**Description**
PartyID	ID	ID is associated with a role
Party Role	R	Role is used to identify the type of PartyID
Account Type	AcctTyp	
AccountIDSource	AcctIDSrc	

The Instrument component is used in both the Position Report and Trade Capture Report. It contains some of the following attributes. These attributes could be in any order within the Instrument block.

Instrument Block		
Field Name	**FIXML Name**	**Description**

SecurityID	ID	Identifier for the instrument
Contract Period	MMY	Instrument period. Formats can vary depending on the instrument. YYYYMMDD would be used for a daily contract, while YYYYMM would be used for a monthly.
SecurityDesc	Desc	Full name of the instrument
SecurityType	SecType	This shows the type of security, for example, OOF is option on future
PutOrCall	PutCall	Used to indicate whether an option is a put or a call
MaturityDate	MatDate	Settlement date of the instrument

If an attribute is specified, then it must contain a value. For example, R (Party Role) has an extensive list of approved values. These values are referred to as enumerations. Some of the enumerations for this field are 1 (Executing Firm), 4 (Clearing Firm) and 12 (Executing Trader).

3.2 How to Subscribe to the CME Group FIXML Trade Register

Firms can subscribe to the FIXML Trade Register at the Clearing Member Firm level, the Position Account level and/or the Exchange level. Clearing House Operations manages all requests for FIXML Trade Register subscriptions. If CME Group receives a Trade Register request at the Position Account level, the reports for that Position Account will appear in the associated Clearing Firm's Trade Register. The FIXML Trade Register is pushed via FTP to the Firm's secure outgoing FTP directory**.** Firms receiving the file via VPN must use the sFTP protocol.

Intra Day FIXML Trade Registers should be available by noon. The target completion time for the end of day FIXML Trade Register is 10:30 p.m. On occasion, this deadline will be extended to accommodate Firm submission of PCS. In the event that the Trade Register is not received, call Clearing House Operations at 312.207.2525.

4 Message Specification

4.1 Position Report

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
PosRpt						
Message ID	RptID	String	Unique identifier for this position report.	ALL	ALL	
Request ID	ReqID	String	Identifier assigned by CME Clearing that corresponds to the positions file.			
Settlement Session	SetSesID	String	Identifies the settlement Session for which the Report is being sent. If the report is sent Intra day this will contain ITD.	ALL	ALL	EOD = End Of Day ITD = Intraday
Match Status	MtchStat	char	Used to indicate if a Position in the Position Report is matched or unmatched.	ALL	ALL	0 = Matched 1 = Unmatched
Prior Day Settlement Price	PriSetPx	Price	Indicates the Prior Day Settlement Price if available.			
Settlement Price	SetPx	Price	Communicates the Price at which the contract is settled.	ALL	ALL	
Settlement Price Type	SetPxTyp	int	The Type of Price in the Settlement Price field. Indicates if the price is a Final Settlement Price or a Theoretical price calculated at Intra Day.	ALL	ALL	1 = Final 2 = Theoretical
Settlement Currency	SettlCcy	Currency	Currency in which the trades belonging to the position are settled.	ALL	ALL	
Request Type	ReqTyp	int	In CME's implementation, the request type will be set to 1 implying that trades and positions are being sent.	ALL	ALL	1 = Trades
Message Event Source	MsgEvtSrc	String	Used to identify the event or source which gave rise to a message. Will be "REG" for FIXML Trade Register.	ALL	ALL	

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
Clear Date	BizDt	LocalMktDate	The Clearing Business date for which the position report is being sent.	ALL	ALL	
Settlement Date	SettlDt	LocalMktDate	The SettlDt is the Value Date for the Instrument. SettlDt date always represents the date the instrument's final marking price is determined. For Options this is the date on which the premium is banked.	ALL	ALL	
Settlement Currency FX Rate	SettlCurrFxRt	int	Indicates the Settlement Currency FX Rate	ALL	ALL	
PosRpt/Pty (Repeating)						
Party ID	ID	String	Used to identify the Party.	ALL	ALL	
Party Role	R	int	Indicates the type of Party or the role of the party in the Party Block.	ALL	ALL	1 = Executing Firm 4 = Clearing Firm 21 = Clearing Organization 22 = Exchange 38 = Position Account
PosRpt/Pty/Sub (Repeating)						
Party Qualifier ID	ID	String	A Sub ID provides additional information about the Party. This is a child of the Party element.	ALL	ALL	1 = Customer Origin 2= House Origin
Party Qualifier Type	Typ	int	The Type of Party Sub ID in the Party Sub Tag.	ALL	ALL	26 = Account Type or Origin
PosRpt/Instrmt						
Product Code	ID	String	Used as the primary identifier for the traded instrument. For listed derivatives this is generally an exchange or CCP defined value.	ALL	ALL	
Security Long Name	Desc	String	Common, "human understood" representation of the security.	ALL	ALL	

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
~~CFI Code~~	~~CFI~~	~~String~~	Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. **This field will be deprecated**; use of Security Type is recommended.			
Security Type	SecTyp	String	Indicates type of instrument or security being traded or defined. It is required on inbound trade submissions and is used as one of the identifiers of the instrument. This is required because the usage of CFI code is in the process of being deprecated.	ALL	ALL	FUT = Future FWD = Forward OOC = Options on Combo OOF = Options on Futures OOP = Options on Physical - use (not recommended) OPT = Option
Source of the Product Code	Src	String	Identifies the source of the SecurityID.	ALL	ALL	H = Clearing House / Clearing Organization
Contract Period Code	MMY	MonthYear	Specifies the month and year of maturity.	ALL	ALL	
Maturity Date	MatDt	LocalMktDate	Date of maturity	ALL	ALL	
Strike Price	StrkPx	Price	Used for derivatives, such as options and covered warrants	OPT	ALL	
Price Multiplier	Mult	float	The value when multiplied to the Price will give you the $ value of a single Position. It is also known as the Price multiplier.	ALL	ALL	
Product Exchange	Exch	Exchange	The exchange where the Security is listed.	ALL	ALL	CBT CCE CEE CMD CME COMEX DME GEX NYMEX

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
Unit Of Measure	UOM	String	The Unit of measure of the Underlying based upon which the contract is based. It is also referred to as the trading unit. For example the Unit of Measure of Live Cattle is lbs.	ALL	ALL	Alw = Allowances BDFT = Board feet Bbl = Barrels Bcf = Billion cubic feet Bu = Bushels CBM = Cubic Meters CER = Certified Emissions Reduction Ccy = Amount of currency Gal = Gallons IPNT = Index point MMBtu = One Million BTU MMbbl = Million Barrels MWh = Megawatt hours PRINC = Principal with relation to debt instrument USD = US Dollars cwt = Hundredweight (US) day = Days dt = Dry metric tons g = Grams lbs = pounds oz_tr = Troy Ounces t = Metric Tons (aka Tonne) tn = Tons (US)
Unit of Measure Quantity	UOMQty	Qty		ALL	ALL	
Unit of Measure Currency	UOMCCy	Currency		ALL	ALL	
Price Unit of Measure	PxUOM	Price		ALL	ALL	
Price Unit of Measure Quantity	PxUOMQty	Qty		ALL	ALL	
Put Or Call	PutCall	int	Used to express option right	OPT	ALL	0 = Put 1 = Call

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
Valuation Method	ValMeth	String	Indicates type of valuation method used.	ALL	ALL	EQTY = Premium Style FUT = Futures Style Mark-to-Market FUTDA = Futures Style with an attached Cash Adjustment FUTER = Futures Style with Erosion FWD = Forward FWDC = Forward with Cash MTM and PAI FWDCI = Forward with Cash MTM and PAI paid in Inverse Currency FWDI = Forward paid in Inverse Currency
Price Factor	Fctr	float	Variable portion of Contract Value Factor by which Price must be adjusted to determine the true nominal value of one Futures/Options contract.	ALL	ALL	
Price Quote Currency	PxQteCcy	Currency	The currency at which the Price is quoted.	ALL	ALL	
Final Settlement Currency	FnlSettlCcy	Currency	The currency at which the Final Settlement is transacted.	ALL	ALL	
PosRpt/PosUnd (Repeating)						
Underlying Settlement Price	UndSetPx	Price	This is the price at which the underlying for the contract settled at. Typically used in the listed derivatives where the contract is an option and this attribute contains the settlement price of the Future.	OPT	ALL	
Underlying Settlement Price Type	UndSetPxTyp	int	Values = Final, Theoretical	OPT	ALL	1 = Final 2 = Theoretical
PosRpt/PosUnd/Undly						
Underlying Security Long Name	Desc	String	Can be used to provide a textual description for the underlying financial instrument.	OPT	ALL	

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
Underlying Product Code	ID	String	Used as the primary identifier for the underlying instrument.	OPT	ALL	
~~Underlying CFI Code~~	~~CFI~~	~~String~~	The CFI Code of the Underlying security. **This field will be deprecated**; use of Underlying Security Type is recommended.			
Underlying Contract Period Code	MMY	MonthYear	Specifies the month and year of maturity.	OPT	ALL	
Underlying Unit of Measure	UOM	String	The unit of measure of the underlying commodity upon which the contract is based.			Alw = Allowances BDFT = Board feet Bbl = Barrels Bcf = Billion cubic feet Bu = Bushels CBM = Cubic Meters CER = Certified Emissions Reduction Ccy = Amount of currency Gal = Gallons IPNT = Index point MMBtu = One Million BTU MMbbl = Million Barrels MWh = Megawatt hours PRINC = Principal with relation to debt instrument USD = US Dollars cwt = Hundredweight (US) day = Days dt = Dry metric tons g = Grams lbs = pounds oz_tr = Troy Ounces t = Metric Tons (aka Tonne) tn = Tons (US)

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
Underlying Price Multiplier	Mult	float	The value when multiplied to the Price will give you the $ value of a single Position for the underlying contract. It is also known as the Price multiplier.	OPT	ALL	
Underlying Security Type	SecTyp	String	Used to indicate the type of underlying security being reported; Future, Option on Physical, Option on Future, or Multi-leg for spreads.	OPT	ALL	FUT = Future MLEG = Multi Leg (Combo)
Underlying Product Exchange	Exch	Exchange	The exchange on which the underlying security is listed and has traded	OPT	ALL	CBT CCE CEE CMD CME COMEX DME GEX NYMEX
PosRpt/Qty (Repeating)						

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
Position Quantity Type	Typ	String	Used to identify the type of quantity that is being returned.	ALL	ALL	ALC = Allocation Trade Qty AS = Option Assignment ASF = As-of Trade Qty CAA = Corporate Action Adjustment CEA = Credit Event Adjustment DLT = Net Delta Qty DLV = Delivery Qty EP = Exchange for Physical Qty ETR = Electronic Trade Qty EX = Option Exercise Qty FIN = End-of-Day Qty PA = Adjustment Qty PIT = Pit Trade Qty PNTN = Privately negotiated Trade Qty (Non-regulated) SEA = Succession Event Adjustment SOD = Start-of-Day Qty TA = Transaction from Assignment TRF = Transfer Trade Qty TX = Transaction from Exercise
Long Quantity	Long	Qty	Long Quantity	ALL	ALL	
Short Quantity	Short	Qty	Short Quantity	ALL	ALL	
PosRpt/Amt (Repeating)						

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
Amount Type	Typ	String	The type of amount being expressed in the Trade Report.	ALL	ALL	BANK = Total Banked Amount CASH = Cash Amount (Corporate Event) CMTM = Collateralized Mark to Market COLAT = Total Collateralized Amount CRES = Cash Residual Amount DLV = Compensation Amount FMTM = Final Mark-to-Market Amount IMTM = Incremental Mark-to-Market Amount PREM = Premium Amount SETL = Settlement Value SMTM = Start-of-Day Mark-to-Market Amount TVAR = Trade Variation Amount VADJ = Value Adjusted Amount
Amount	Amt	Amt	The amount associated with the trade.	ALL	ALL	
Amount Currency	Ccy	String	The currency in which the Amount associated with the trade is being denominated in.			
Amount Reason	Rsn	int	The reason associated with the Amount Type being represented. For example, if the amount type is CASH the reason specifies the reason for the CASH amount and if the CASH was a result of an Options Settlement.			5 = Delivery Invoice Charges 6 = Delivery Storage Charges

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
Amount Settlement Date	SettlDt	LocalMktD ate	Position Amount settlement date.			

4.2 Trade Capture Report

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
TrdCaptRpt						
Message ID	RptID	String	Identifies the specific trade report being sent. This can also be considered to be the unique message ID for the Trade being reported.	ALL	ALL	
Trade Type	TrdTyp	int	Specifies the type of trade being submitted to CME Clearing or reported by CME Clearing. Used to distinguish a significant difference in the regulatory or economic requirements surrounding the trade. Sample values are Regular Trade, Block Trade, EFP, EFR, EOO, Clearing Transformation	ALL	ALL	0 = Regular Trade 1 = Block Trade 2 = EFP (Exchange for physical) 3 = Transfer 11 = Exchange for Risk (EFR) 12 = Exchange for Swap (EFS) 14 = Exchange of Options for Options (EOO) 18 = Exchange of Futures for Futures (external market) (EFF) 22 = Over the Counter Privately Negotiated Trades (OPNT) 23 = Substitution of Futures for Forwards 45 = Exercise & Assignment Transformation 81 = Clearing Transformation
Trade Sub Type	TrdSubTyp	int	This field further qualifies the Trade Type.			1 = Internal Transfer or Adjustment 5 = Offset due to an Allocation 6 = Onset due to an Allocation 7 = Differential Spread 8 = Implied Spread Leg executed against an Outright 36 = Converted SWAP (Aged Deal) 40 = TAS - Traded at Settlement 42 = Auction Trade 43 = TAM - Traded at Marker

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
Execution ID	ExecID	String	In electronically matched trades, the Execution ID is assigned to each fill by the match engine. In a privately negotiated trade the Execution ID identifies the deal ID and is provided by the trading platform to identify the deal.			
Trade Date	TrdDt	LocalMktDate	The trade date assigned to an execution on the trading platform. For privately negotiated trades, the date on which the trade has been received by the CCP.	ALL	ALL	
Clear Date	BizDt	LocalMktDate	The date on which a trade is formally cleared and settled by the CCP.	ALL	ALL	
Multi Leg Reporting Type	MLegRptTyp	char	Indicates if a trade is being reported as a single-leg outright, the leg of a spread, or a multi-leg trade report.	ALL	ALL	1 = Outright 2 = Spread
Match Status	MtchStat	char	The match status of the trade as acknowledged by the CME Clearing System. The trade is reported as either matched or unmatched.	ALL	ALL	0 = Matched 1 = Unmatched
Message Event Source	MsgEvtSrc	String	Used to identify the event or source which gave rise to a message. Will be "REG" for FIXML Trade Register.	ALL	ALL	
Trade ID	TrdID	String	Trade ID for the Trade, assigned by the CME Clearing System. It is unique across CME. Trade ID will not change during the life of the trade.	ALL	ALL	
Secondary Trade ID	TrdID2	String	Used to carry a secondary Trade ID which may or may not be communicated to the member.			
Temporary Trade ID	TrdIDTemp	String	Temporary ID for testing longer (up to 52 alphanumeric character) IDs. Trade ID for the Trade, assigned by the CME Clearing System. It is unique across CME. Trade ID will not change during the life of the trade.	ALL	ALL	
Clearing Transformation Type	ClrTransTyp	int	Indicates the type of Clearing Transformation that generated this Trade.			1= Exercise 2= Assignment 3= General Transformation 4= Delivery Transformation 5= Fungible
Trade Quantity	LastQty	Qty	The quantity associated with the trade.	ALL	ALL	

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
Trade Price	LastPx	Price	The price at which a trade is cleared. This is the fill or match price if executed in an open market and the negotiated price if executed privately. In most cases it represents a true price. There are a few exceptions. If the Price Type is a Cabinet, this represents the Cabinet price.	ALL	ALL	
Price Type	PxTyp	int	In most cases, represents the type of price in the last price. For example if the trade was traded as a fixed cabinet a Price type of 10 is sent in the attribute.			10 = Fixed cabinet trade price (primarily for listed futures and options) 11 = Variable cabinet trade price (primarily for listed futures and options)
Price Sub Type	PxSubTyp	int	This is a further qualification of the Price Type. For example if the Last Price is a TAS Price, the Price Sub Type conveys whether it is an initial price when the trade is first being reported or the final settlement price.	ALL	ALL	0 = Initial Price 1 = Final Price
Rounded Price	RndPx	Price	Specifies the rounded price to quoted precision.			
Differential Price	DiffPx	float	Represents the Differential Price for Spreads or a TAS differential price.			
Differential Price Type	DiffPxTyp	int	This indicates the type of differential price represented in the Differential Price attribute.			0 = Differential from Settlement Price 1 = Differential between legs
Transaction Time	TxnTm	UTCTimestamp	The transaction time of the trade. Represents the time that the trade was initially generated either by CME Clearing or firm. The transaction time may be assigned by CME Clearing at the point the trade is reported as cleared. Transaction time can also be provided by an external submitter of the trade at the point the trade is submitted.	ALL	ALL	
Average Price Ind	AvgPxInd	int	Specifies if a trade is being directed into an average price group.			0 = No Average Pricing 1 = Trade is part of an average price group identified by the AvgPxGrpID
Settlement Currency	SettlCcy	Currency	Currency code of settlement denomination.	ALL	ALL	

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
Settlement Date	SettlDt	LocalMktDate	It is also referred to as the Value date and is the intended settlement date of the trade. For spot transactions, it is normally two days after a transaction is agreed upon.	ALL	ALL	
Original Trade Date	OrigTrdDt	LocalMktDate	Used to preserve original trade date when original trade is being referenced in a subsequent trade transaction such as a transfer.			
Original Trade ID	OrigTrdID	String	Used to preserve original Trade ID when original Trade is being referenced in a subsequent transaction; such as a Transfer.			
As Of Indicator	AsOfInd	char	Indicates if the trade is an outtrade from a previous day.			0 = False - trade is not an AsOf trade 1 = True - trade is an AsOf trade
Initiator Indicator	ExecOrClaimInd	int	This indicates which party initiated a Transfer on CME Systems.			0 = Initiating Party 1 = Claiming Party
Request for Cross Indicator	CrssTyp	int	This indicates whether or not a Trade was traded as Request for Cross. Allocations from RFC Trades will also display the tag.			3 = Traded as RFC Blank = Not traded as RFC
Volatility	Vol	float	Used for volatility-quoted options. Annualized volatility for option model calculations.			
Venue Type	VenuTyp	char	Identifies the type of venue where a trade was executed.	ALL	ALL	E = Electronic P = Pit X = Ex-Pit
~~Venue Type~~	~~VenueTyp~~	~~String~~	This is a deprecated version of VenuTyp that **will be eliminated** in the future. VenuTyp should be used instead.			
TrdCaptRpt/Instrmt						
Product Code	ID	String	Used as the primary identifier for the traded instrument. For listed derivatives this is generally an exchange or CCP defined value.	ALL	ALL	
Security Long Name	Desc	String	Can be used to provide a textual description for a financial instrument.	ALL	ALL	
Security Type	SecTyp	String	Indicates type of instrument or security being traded or defined. It is required on inbound trade submissions and is used as one of the identifiers of the instrument. This is required because the usage of CFI code is in the process of being deprecated..	ALL	ALL	FUT = Future FWD = Forward OOC = Options on Combo OOF = Options on Futures OOP = Options on Physical - use not recommended OPT = Option

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
Source of the Product Code	Src	String	Identifies the source of the SecurityID. If it is not specified the default of Clearing is used.			H = Clearing House / Clearing Organization
~~CFI Code~~	~~CFI~~	~~String~~	Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. **This field will be deprecated**; use of Security Type is recommended.			
Contract Period Code	MMY	MonthYea r	Specifies the month and year of maturity.	ALL	ALL	
Maturity Date	MatDt	LocalMktD ate	Date of maturity	ALL	ALL	
Strike Price	StrkPx	Price	Used for derivatives, such as options and covered warrants.	OPT	ALL	
Price Multiplier	Mult	float	The value when multiplied to the Price will give you the $ value of a single Position. Also known as the Contract Value Factor.	ALL	ALL	
Product Exchange	Exch	Exchange	The exchange where the Security is listed.	ALL	ALL	CBT CME COMEX DME GEX NYMEX

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
Unit Of Measure	UOM	String	The Unit of measure of the Underlying based upon which the contract is based. It is also referred to as the trading unit. For example the Unit of Measure of Live Cattle is lbs.			Alw = Allowances BDFT = Board feet Bbl = Barrels Bcf = Billion cubic feet Bu = Bushels CBM = Cubic Meters CER = Certified Emissions Reduction Ccy = Amount of currency Gal = Gallons IPNT = Index point MMBtu = One Million BTU MMbbl = Million Barrels MWh = Megawatt hours PRINC = Principal with relation to debt instrument USD = US Dollars cwt = Hundredweight (US) day = Days dt = Dry metric tons g = Grams lbs = pounds oz_tr = Troy Ounces t = Metric Tons (aka Tonne) tn = Tons (US)
Unit of Measure Quantity	UOMQty	Qty		ALL	ALL	
Unit of Measure Currency	UOMCCy	Currency		ALL	ALL	
Price Unit of Measure	PxUOM	Price		ALL	ALL	
Price Unit of Measure Quantity	PxUOMQty	Qty		ALL	ALL	
Put Or Call	PutCall	int	Used to express option right.	OPT	ALL	0 = Put 1 = Call

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
Valuation Method	ValMeth	String	Indicates type of valuation method used.	ALL	ALL	EQTY = Premium Style FUT = Futures Style Mark-to-Market FUTDA = Futures Style with an attached Cash Adjustment FUTER = Futures Style with Erosion FWD = Forward FWDC = Forward with Cash MTM and PAI FWDCI = Forward with Cash MTM and PAI paid in Inverse Currency FWDI = Forward paid in Inverse Currency
Price Factor	Fctr	float	Variable portion of Contract Value Factor by which Price must be adjusted to determine the true nominal value of one Futures/Options contract.	ALL	ALL	
Price Quote Currency	PxQteCcy	Currency	The currency at which the Price is quoted.	ALL	ALL	
TrdCaptRpt/Instrmt/AID (Repeating)						
Alternate Identifier	AltID	String	The value of the Alternate security identifier.			
Alternate Identifier Source	AltIDSrc	String	The source of the Alternate security identifier.			
TrdCaptRpt/Undly (Repeating)						
~~Underlying CFI Code~~	~~CFI~~	~~String~~	The CFI Code of the Underlying security. **This field will be deprecated**; use of Underlying Security Type is recommended.			
Underlying Security Long Name	Desc	String	Can be used to provide a textual description for the underlying financial instrument.	OPT	ALL	
Underlying Product Code	ID	String	Used as the primary identifier for the underlying instrument.	OPT	ALL	
Underlying Product Code Source	Src	String	Identifies the source responsible for assigning the security identifier of the underling security. This may be the exchange, CCP, or an international organization.			H = Clearing House / Clearing Organization
Underlying Maturity	MMY	MonthYea r	Specifies the month and year of maturity.	OPT	ALL	

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
Underlying Security Type	SecTyp	String	Used to indicate the type of underlying security being reported; Future, Option on Physical, Option on Future, or Multi-leg for spreads.	OPT	ALL	FUT = Future MLEG = Multi Leg (Combo)
Underlying Maturity Date	Mat	LocalMktDate	Date of maturity	OPT	ALL	
Underlying Product Exchange	Exch	Exchange	The exchange on which the underlying security is listed and has traded.	OPT	ALL	CBT CME COMEX DME GEX NYMEX
TrdCaptRpt/Amt (Repeating)						
Amount Type	Typ	String	The type of amount being expressed in the Trade Report.			CRES = Cash Residual Amount PREM = Premium Amount TVAR = Trade Variation Amount VADJ = Value Adjusted Amount
Amount	Amt	Amt	The amount associated with the trade.			
Amount Currency	Ccy	String	The currency in which the Amount associated with the trade is being denominated in.			
Amount Reason	Rsn	int	The reason associated with the Amount Type being represented. For example if the amount type is CASH the reason specifies the reason for the CASH amount and if the CASH was a result of an Options Settlement.			5 = Delivery Invoice Charges 6 = Delivery Storage Charges
Amount Settlement Date	SettlDt	LocalMktDate	Position amount settlement date.			
TrdCaptRpt/RptSide (Repeating)						
Buy Sell Code	Side	char	The Side of the Trade. It is a Buy or a Sell.	ALL	ALL	1 = Buy 2 = Sell
Client Order ID	ClOrdID	String	Client Order Identifier. Assigned by the Trading Entity, for their respective Side.	ALL	ALL	
Secondary Client Order ID	ClOrdID2	String	A secondary or an additional qualifier for the order assigned by the side.			

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
CTI	CustCpcty	int	The CTI Code, or Customer Type Indicator, for this Trade	ALL	ALL	1 = Member trading for their own account 2 = Clearing Firm trading for its proprietary account 3 = Member trading for another member 4 = All other

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
Order Type	OrdTyp	char				1 = Market 2 = Limit 3 = Stop / Stop Loss 4 = Stop Limit 5 = Market On Close (No longer used) 6 = With Or Without 7 = Limit Or Better 8 = Limit With Or Without 9 = On Basis A = On Close (No longer used) B = Limit On Close (No longer used) C = Forex Market (No longer used) D = Previously Quoted E = Previously Indicated F = Forex Limit (No longer used) G = Forex Swap H = Forex Previously Quoted (No longer used) I = Funari (Limit day order with unexecuted portion handles as Market On Close. E.g. Japan) J = Market If Touched (MIT) K = Market With Left Over as Limit (market order with unexecuted quantity becoming limit order at last price) L = Previous Fund Valuation Point (Historic pricing; for CIV) M = Next Fund Valuation Point (Forward pricing; for CIV) P = Pegged Q = Counter-order selection

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
Trading Session ID	SesID	String	Usually the same for all sides of a trade, if reported only on the first side the same TradingSessionID then applies to all sides of the .			EOD = End of Day ETH = Electronic Trading Hours ITD = Intra Day RTH = Regular Trading Hours
Trading Session Sub ID	SesSub	String	Usually the same for all sides of a trade, if reported only on the first side the same TradingSessionSubID then applies to all sides of the trade.			E = Electronic P = Pit X = X-Pit
Match Time Bracket	TmBkt	String	A code that represents a time interval in which a fill or trade occurred.			
Allocation Indicator	AllocInd	int	Identifies if the trade is to be allocated.	ALL	ALL	0 = Allocation not required 1 = Allocation required (give-up trade) allocation information not provided (incomplete)
Aggressor Indicator	AgrsInd	Boolean	Used to identify whether or not the order initiator is an aggressor in the trade.	ALL	ALL	N = Order initiator is passive Y = Order initiator is aggressor
Customer Order Handling Instruction	CustOrdHdlInst	MultipleStringValue	Contains the FIA Execution Source.			A = Phone simple B = Phone complex C = FCM-provided screen D = Other-provided screen E = Client provided platform controlled by FCM F = Client provided platform direct to exchange G = FCM API or FIX H = Algo Engine J = Price at Execution (price added at Initial order entry, trading, middle office or time of give-up) W = Desk - Electronic X = Desk - Pit Y = Client - Electronic Z = Client - Pit
Average Price Group ID	AvgPxGrpID	String	20-character field, firm-defined ID of the Average Price Group			

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
Group ID	GrpID	String	ID for the Allocation Group to which the trade pertains; assigned by the CME Clearing System. It is unique per Trading Member Firm, Firm Exchange, for a given Trade Date. Group ID will not change during the life of the Allocation Group.			
TrdCaptRpt/RptSide/Pty (Repeating)						
Party ID	ID	String	Used to identify the Party.	ALL	ALL	
Party Role	R	int	Indicates the type of Party or the role of the party in the Party Block.	ALL	ALL	1 = Executing Firm 4 = Clearing Firm 7 = Trading (Entering) Firm 12 = Executing Trader (associated with Executing Firm - actually executes) 17 = Contra Firm 21 = Clearing Organization 22 = Exchange 24 = Customer Account 37 = Contra trader 38 = Position Account
TrdCaptRpt/RptSide/Pty/Sub (Repeating)						
Party Qualifier ID	ID	String	A Sub ID provides additional information about the Party. For example the Firm long name could be specified for the firm in the Sub Tag with Typ = 9. This is a child of the Party element.	ALL	ALL	
Party Qualifier Type	Typ	int	The Type of Party Sub ID in the Party Sub Tag.	ALL	ALL	26 = Account type or Origin
TrdCaptRpt/RptSide/RegTrdID						
Regulatory Trade ID, UTI	ID	String	Universal Transaction Identifier, assigned by CME Clearing	ALL	ALL	
ID Source	Src	String	Namespace or Source of the Identifier. No longer used by CME Clearing	ALL	ALL	
ID Type	Typ	int	Regulatory Trade ID Type	ALL	ALL	0 = UTI
ID Event Type	Evnt	int	Regulatory Trade ID Event Type	ALL	ALL	2 = UTI
TrdCaptRpt/RptSide/TrdRegTS						
Timestamp	TS		Trade Register Timestamp	ALL	ALL	

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Supported Values
Timestamp Type	Typ	int	Type of Timestamp	ALL	ALL	1 = Execution Time 7 = Submission to Clearing (Create Time) 19 = Cleared (Accept Time)

5 Message Samples

The messages below are examples taken from Production with customer-specific information removed.

5.1 Sample Position Report

This example is intended to provide a general overview of a Position Report and does not provide the detail that can be found in the Message Specification section of the document.

Line	Tag Example	Description
1	<PosRpt	Start of the Position Report
2	RptID="8252977972"	Unique Report Identifier. System-generated
3	ReqID="C660EOD20250304"	Unique Request Identifier. System-generated
4	SetSesID="EOD"	Settlement Session.
5	MtchStat="0"	Match Status. 0=Matched Position
6	PriSetPx="0.105"	Prior Settlement Price.
7	SetPx="0.087"	Settlement Price.
8	SetPxTyp="1"	Settlement Price Type. 1=Final
9	SettlCcy="USD"	Settlement Currency.
10	ReqTyp="1"	Request Type.
11	MsgEvtSrc="REG"	Message Event Source. REG=Generated via Register Request
12	BizDt="2025-03-04"	Clearing Business Date (Clear Date).
13	SettlDt="2025-03-26"	Settlement Date.
14	SettlCurrFxRt="1">	Settlement Currency FX Rate.
15	<Pty ID="CME" R="21"/>	Party ID 21=Clearing Organization
16	<Pty ID="010" R="4"/>	Party ID 4=Clearing Firm
17	<Pty ID="NYMEX" R="22"/>	Party ID 22=Exchange
18	<Pty ID="010N" R="38">	Party ID 38=Position Account
19	<Sub ID="1" Typ="26"/>	Sub Party 26=Account Type (Origin). ID 1=Customer Account, 2=House Account
20	</Pty>	End of a Party Component
21	<Pty ID="010" R="1"/>	Party ID 1=Executing Firm
22	<Instrmt	Start of the Instrument Component
23	ID="SO"	Security ID.
24	Desc="SILVER OPTIONS"	Full Name of the Instrument.
25	SecTyp="OOF"	Security Type. OOF=Option on Future
26	Src="H"	Source of the Instrument ID. H=Clearing House
27	MMY="202504"	Instrument Period.
28	MatDt="2025-03-26"	Settlement Date.
29	StrkPx="29.5"	Strike Price.
30	Mult="5000"	Price Multiplier.
31	Exch="COMEX"	Product Exchange.
32	UOM="oz_tr"	Unit of Measure.
33	UOMQty="5000"	Unit of Measure Quantity.
34	PxUOM="TRYOZ"	Price Unit of Measure.
35	PxUOMQty="1"	Price Unit of Measure Quantity.
36	PutCall="0"	Put/Call Indicator. 0=Put, 1=Call
37	ValMeth="EQTY"	Valuation Method.
38	Fctr="1"	Price Factor.
39	PxQteCcy="USD"	Price Quote Currency.
40	FnlSettlCcy="USD"/>	Final Settlement Currency.
41	<PosUnd	Start the Underlying Position Component
42	UndSetPx="32.381"	Underlying Settlement Price.
43	UndSetPxTyp="1">	Underlying Settlement Price Type. 1=Final
44	<Undly	Start of the Underlying Instrument Component
45	Desc="COMEX 5000 SILVER FUTURES"	Full Name of the Instrument.
46	ID="SI"	Security ID.
47	MMY="202505"	Instrument Period.
48	UOM="oz_tr"	Unit of Measure.
49	Mult="5000"	Price Multiplier.

Line	Tag Example	Description
50	SecType="FUT"	Security Type. FUT=Future
51	Exch="COMEX"/>	Product Exchange.
52	</PosUnd>	End of the Underlying Position Component
53	<Qty Long="60" Short="0" Typ="ETR"/>	Position Quantities ETR=Electronic Trading
54	<Qty Long="0" Short="158" Typ="SOD"/>	Position Quantities SOD=Start of Day
55	<Qty Long="0" Short="98" Typ="FIN"/>	Position Quantities FIN=Final
56	<Amt	Start of the Amount Component
57	Typ="PREM"	Amount Type. PREM = Option Premium
58	Amt="-32925"	Amount.
59	Ccy="USD"/>	Amount Currency.
60	<RegTrdID	Start of the RegTrdID Component
61	ID="SNZ2OJLFK8MNNCLQOF39fa24501b5a11b993a5592fde93881fad"	Regulatory Trade ID (UTI/USI).
62	Src=""	ID Source. USI Namespace.
63	Typ="0"	ID Type. 0=Current
64	Evnt="2"/>	ID Event Type. 2=Clearing
65	</PosRpt>	End of the Position Report

5.2 Sample Trade Capture Report

This example is intended to provide a general overview of a Trade Capture Report and does not provide the detail that can be found in the Message Specification section of the document.

Line	Tag Example	Description
1	<TrdCaptRpt	Start of the Trade Capture Report
2	RptId="3931369401"	Unique Report Identifier. System-generated
3	TrdTyp="0"	Type of Trade. 0=Regular Trade
4	ExecID="76929:M:31556TN0000003"	Execution Identifier. Assigned by the Exchange
5	TrdDt="2025-03-03"	Trade Date.
6	BizDt="2025-03-03"	Clearing Business Date (Clear Date).
7	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright, 2=Spread
8	MtchStat="0"	Match Status. 0=matched
9	MsgEvtSrc="REG"	Message Event Source. REG=Generated via Register Request
10	TrdID="100001"	Unique identifier assigned to the Trade by the Exchange.
11	LastQty="1"	Trade Quantity.
12	LastPx="4.6585"	Trade Price.
13	TxnTm="2025-03-03T08:24:18-06:00"	Execution Time.
14	SettlCcy="USD"	Settlement Currency.
15	SettlDt="2025-06-26"	Settlement Date.
16	OrigTrdID="1955809947D0004D37CE2"	Original Trade ID.
17	PxSubTyp="1"	Price Sub Type. 1=Final Price
18	VenuTyp="E">	Venue Type. E=Electronic
19	<Instrmt	Start of the Instrument Component
20	ID="HG"	Security ID.
21	Desc="COMEX COPPER FUTURES"	Full Name of the Instrument.
22	SecTyp="FUT"	Security Type. FUT=Future
23	MMY="202506"	Instrument Period.
24	MatDt="2025-06-26"	Settlement Date.
25	Mult="25000"	Price Multiplier.
26	Exch="COMEX"	Product Exchange.
27	UOM="lbs"	Unit of Measure.
28	UOMQty="25000"	Unit of Measure Quantity.
29	PxUOM="LBS"	Price Unit of Measure.
30	PxUOMQty="1"	Price Unit of Measure Quantity.
31	ValMeth="FUT"	Valuation Method.
32	Fctr="1"	Price Factor.
33	PxQteCcy="USD"/>	Price Quote Currency.
34	<Amt	Start of the Amount Component
35	Typ="TVAR"	Amount Type. TVAR = Trade Variation
36	Amt="725"	Amount.
37	Ccy="USD"/>	Amount Currency.
38	<RptSide	Start of the RptSide Component
39	Side="2"	Order Side. 1= Buy 2=Sell
40	ClOrdID="ORDER"	Client Order ID.
41	CustCpcty="4"	CTI Code.
42	OrdTyp="L"	Order Type.
43	SesID="EOD"	Trading Session ID.
44	SesSub="E"	Trading Session Sub ID.
45	AllocInd="1"	Allocation Indicator. 1=Allocate Trade, no Claim info provided
46	AgrsInd="Y">	Aggressor Indicator. Y=Order initiator is the aggressor
47	<Pty ID="CME" R="21"/>	Party ID 21=Clearing Organization
48	<Pty ID="010" R="4"/>	Party ID 4=Clearing Firm
49	<Pty ID="NYMEX" R="22"/>	Party ID 22=Exchange
50	<Pty ID="010" R="1"/>	Party ID 1=Executing Firm
51	<Pty ID="ACCOUNT" R="24">	Party ID 24=Customer Account

Line	Tag Example	Description
52	<Sub ID="1" Typ="26"/>	Sub Party 26=Account Type (Origin). ID 1=Customer Account, 2=House Account
53	</Pty>	End of a Party Component
54	<Pty ID="AUD" R="12"/>	Party ID 12=Executing Broker
55	<Pty ID="010N" R="38">	Party ID 38=Position Account
56	<Sub ID="1" Typ="26"/>	Sub Party 26=Account Type (Origin). ID 1=Customer Account, 2=House Account
57	</Pty>	End of a Party Component
58	<Pty ID="010" R="7"/>	Party ID 7=Entering Firm
59	<RegTrdID	Start of the RegTrdID Component
60	ID="SNZ2OJLFK8MNNCLQOF391955809947D0004D37CE4"	Regulatory Trade ID (UTI/USI).
61	Src=""	USI Namespace.
62	Typ="0"	Type. 0=Current
64	Evnt="2"/>	Event. 2=Clearing
64	</RptSide>	End of the Report Side Component
65	</TrdCaptRpt>	End of the Trade Capture Report

5.3 Sample Trade Capture Report – Exercise & Assignment

This example is specific to the Exercise & Assignment Trade Message. Further detail can be found in the Message Specification section of the document.

Line	Tag Example	Description
1	<TrdCaptRpt	Start of the Trade Capture Report
2	RptId="3932810081"	Unique Report Identifier. System-generated
3	TrdTyp="45"	Type of Trade. 45=Exercise/Assignment Transformation
4	TrdDt="2025-03-04"	Trade Date.
5	BizDt="2025-03-04"	Clearing Business Date (Clear Date).
6	MLegRptTyp="1"	Multileg Reporting Match Type (Traded As). 1=Outright, 2=Spread
7	MtchStat="0"	Match Status. 0=matched
8	MsgEvtSrc="REG"	Message Event Source. REG=Generated via Register Request
9	TrdID="90000001"	Unique identifier assigned to the Trade by the Exchange.
10	LastQty="1"	Trade Quantity.
11	LastPx="5765"	Trade Price.
12	TxnTm="2025-03-04T17:56:32-06:00"	Execution Time.
13	SettlCcy="USD"	Settlement Currency.
14	SettlDt="2025-03-21"	Settlement Date.
15	PxSubTyp="1"	Price Sub Type. 1=Final Price
16	VenuTyp="C"	Venue Type. C=Clearing
17	ClrTransTyp="2">	Clearing Transformation Type. 2=Assignment
18	<Instrmt	Start of the Instrument Component
19	ID="ES"	Security ID.
20	Desc="E-MINI S&P 500 FUTURES"	Full Name of the Instrument.
21	SecTyp="FUT"	Security Type. FUT=Future
22	MMY="202503"	Instrument Period.
23	MatDt="2025-03-21"	Settlement Date of the Instrument
24	Mult="50"	Price Multiplier.
25	Exch="CME"	Product Exchange.
26	UOM="IPNT"	Unit of Measure.
27	UOMQty="50"	Unit of Measure Quantity.
28	PxUOM="IPNT"	Price Unit of Measure.
29	PxUOMQty="1"	Price Unit of Measure Quantity.
30	ValMeth="FUT"	Valuation Method.
31	Fctr="1"	Price Factor.
32	PxQteCcy="USD"/>	Price Quote Currency.
33	<Amt	Start of the Amount component
34	Typ="TVAR"	Amount Type. TVAR = Trade Variation
35	Amt="-1225"	Amount.
36	Ccy="USD"/>	Amount Currency.
37	<RptSide	Start of the RptSide Component
38	Side="2"	Order Side. 1= Buy 2=Sell
39	ClOrdID="ASSIGNMENT"	Client Order ID.
40	CustCpcty="4"	CTI Code.
41	SesID="EOD"	Trading Session ID.
42	SesSub="C"	Trading Session Sub ID.
43	AllocInd="0">	Allocation Indicator. 0=Allocation not required
44	<Pty ID="CME" R="21"/>	Party ID 21=Clearing Organization
45	<Pty ID="010" R="4"/>	Party ID 4=Clearing Firm
46	<Pty ID="CME" R="22"/>	Party ID 22=Exchange
47	<Pty ID="010" R="1"/>	Party ID 1=Executing Firm
48	<Pty ID="ACCOUNT" R="24">	Party ID 24=Customer Account
49	<Sub ID="1" Typ="26"/>	Sub Party 26=Account Type (Origin). ID 1=Customer Account, 2=House Account
50	</Pty>	End of a Party Component
51	<Pty ID="999" R="17"/>	Party ID 17=Opposite Firm

Line	Tag Example	Description
52	<Pty ID="010" R="38">	Party ID 38=Position Account
53	<Sub ID="1" Typ="26"/>	Sub Party 26=Account Type (Origin). ID 1=Customer Account, 2=House Account
54	</Pty>	End of a Party Component
55	<Pty ID="010" R="7"/>	Party ID 7=Entering Firm
56	<RegTrdID	Start of the RegTrdID Component
57	ID="SNZ2OJLFK8MNNCLQOF39FECF195581310CBP0102D1D"	Regulatory Trade ID (UTI/USI).
58	Src=""	ID Source. USI Namespace.
59	Typ="0"	ID Type. 0=Current
60	Evnt="2"/>	ID Event Type. 2=Clearing
61	</RptSide>	End of the Report Side Component
62	</TrdCaptRpt>	End of the Trade Capture Report

6 Revision History

Version	Date	Author	Description
1.0	3/23/2012	PS/RP/NU	Initial version.
2.0	6/30/2020	AD	-Added Trade Type 45 = Exercise & Assignment Transformation -Added Trade Type 81 = Clearing Transformation -Added Clearing Transformation Type tag to the Trade Capture Report table, including values: 1=Exercise, 2=Assignment, 3=General, Transformation, 4= Delivery Transformation, 5=Fungible -Removed TrdSubType 10 and 11 (EA Exercise and Assignment, respectively) from the Trade Capture Report table
2.1	7/14/2020	AD	-Added Example for Trade Capture Report - Exercise & Assignment
2.2	11/2/2020	AD	-Added @AvgPxGrpID and @GrpID fields to the TrdCaptRpt Side Detail section
2.3	3/4/2025	AD	-Added TrdTyp 14 for EOOs -Added Timestamp Section, including specifying Allocation Create Time and Allocation Accept Time -Add Initiator Indicator for Transfers -Added Temporary Trade ID Tag -Refreshed Sample Messages -Removed CDS References