CME STP - TradeCaptureReport - TrdInstrmtLegGrp - STP

/TrdCaptRpt/TrdLeg (repeating)

Name	Abbr	Datatype	Description	Enumerations
Leg Order Quantity	`OrdQty`	Qty	Quantity ordered for this leg as provided during order entry.	
Leg Report ID	`RptID`	String	This represents the report ID for the leg as generated by the clearing system	
Leg Number	`LegNo`	int	A number identifying the leg within a strategy or spread. When reporting a USI or UTI, the field LegRefID will reference this number.	
Leg Reference ID	`RefID`	String	A unique Trade ID generated by the clearing system for this leg.	
Leg Last Price	`LastPx`	Price	Used to report the trade price or execution price assigned to the leg of the strategy or spread instrument.	
Leg Price Type	`PxTyp`	int	Indicates the type of the price associated with the trade. Will not be present for IRS/FRA trades.	1 - Percentage (i.e. percent of par) 2 - Per unit (i.e. per share or contract) 10 - Fixed cabinet trade price (primarily for listed futures and options) 11 - Variable cabinet trade price (primarily for listed futures and options) 100 - Tentative placeholder price 101 - Updated actual price
LegPriceSubType	`PxSubTyp`	int	This is a further qualification of the Price Type, and determines whether this is an initial (preliminary) or final price.	0 - Initial Price 1 - Final Price
Leg Original Time Unit	`OrigTmUnit`	String	Specifies the Time Unit for this leg of the original trade, e.g. whether it was entered as contracts per day or per month. Note that all trades are normalized to default units in STP, regardless of the units originally used to enter the trade.	D - Day H - Hour Min - Minute Mo - Month S - Second Wk - Week Yr - Year
LegDifferentialPrice	`DiffPx`	PriceOffset	Represents the differential price for spreads, or a TAS or TAM differental price.	
LegDifferentialPriceType	`DiffPxTyp`	int	This indicates the type of differential price represented in the Differential Price attribute.	0 - Differential from SettlementPrice
Leg Trading Quantity	`TrdgQty`	Qty	Leg quantity per Original Time Unit as submitted on a CME ClearPort API trade report when a product has multiple time units, or, Product Variable Quantity Unit (VQU) is not 'S' (standard), and the product subtype (Monthly, daily, weekly) is not equal to the time unit entered for the trade.	
Leg Quantity	Qty	Qty	Quantity ordered for this leg.	
InstrumentLeg	**Leg**			
TradeCapLegUnderlyingsGrp (repeating)	**`Undlys`**			

UnderlyingLegInstrument	Undly			
Leg Underlying Product Code	ID	String	Used as the primary identifier for the leg's underlying instrument.	
Leg Underlying Product Code Source	Src	String	Identifies the source of the leg's underlying instrument.	H - Clearing House / Clearing Organization
Leg Underlying Security Type	SecTyp	String	Used to indicate the type of the leg's underlying security being reported.	FUT - Future FWD - Forward MLEG - Multi Leg (Combo)
Leg Underlying Maturity	MMY	MonthYear	The expiration period code of the leg's underlying instrument. YYYYMM (i.e. 201403) YYYYMMDD (20140323) YYYYMMwN (201403w1)	
Leg Underlying Product Exchange	Exch	String	The exchange on which the leg's underlying security is listed.	CBT - Chicago Board of Trade CEE - Stock Exchange Group CME - Chicago Mercantile Exchange COMEX - Commodities Exchange, Inc DME - Dubai Mercantile Exchange IFUS - Intercontinental Exchange NGXC - Natural Gas Exchange NODX - Nodal NYMEX - New York Mercantile Exchange NYMSW - CME Swaps - NYMEX VMAC - VMAC XNAS - Nasdaq XXXX - OTC Trades
LegPositionAmountData (repeating)	**Amt**			
Leg Position Amount	Amt	Amt	Used to capture the FX premium amount.	
Leg Position Amount Type	Typ	String	The type of monetary amount associated with a transaction.	CRES - Cash Residual Amount ICPN - Initial Trade Coupon Amount IPMT - Upfront Payment PREM - Premium Amount TVAR - Trade Variation Amount
Leg Position Amount Currency	Ccy	Currency	The currency of the amount specified.	