

# CME STP - TradeCaptureReport - TrdCapRptSideGrp - STP

## /TrdCaptRpt/RptSide (repeating)

Name	Abbr	Datatype	Description	Enumerations
Buy Sell Code	Side	char	The side of the trade.	1 - Buy 2 - Sell
Secondary Client Order ID	ClOrdID2	String	A secondary or an additional qualifier for the order assigned by the side.	
Client Order ID	ClOrdID	String	Unique identifier assigned for the trade side.	
Side Currency	Ccy	Currency	Used to identify the currency of the trade side. Will not be present for IRS/FRA trades.	
Input Source	InptSrc	String	The original system from which the trade originated. CME Clearing will treat this as a pass through field on cleared trade confirmations.	
CTI	CustCpcty	int	The customer capacity for this trade	1 - Member trading for their own account 2 - Clearing Firm trading for its proprietary account 3 - Member trading for another member 4 - All other
Free Form Text	Txt	String	May be used by the executing market to record any execution Details that are particular to that market	
Allocation Indicator	AllocInd	int	Identifies if the trade is marked for allocation.	0 - Allocation not required 1 - Allocation required (give-up trade) allocation information not provided (incomplete) 2 - Use allocation provided with the trade 3 - Allocation give-up executor 4 - Allocation from executor 5 - Allocation to claim account 100 - SGX Offset
Average Pricing Indicator	AvgPxInd	int	Indicates if the trade is marked for average pricing allocation.	0 - No Average Pricing 1 - Trade is part of an average price group identified by the SideAvgPxGroupID
AggressorIndicator	AgrsrInd	Boolean	Used to identify whether the order initiator is an aggressor or not in the trade.	<ul style="list-style-type: none"> <li>Y = Order initiator is aggressive</li> <li>N = Order initiator is passive</li> </ul>
Original Platform Side ID	OrigTrdID	String	Ties the trade back to one of the report sides of the IRS trade submission. (IRS Trades Only)	
Strategy Link ID	StrategyLinkID	String	Unique ID linking all individual legs of a spread or strategy together. It can also link individual legs to the parent multi-leg trade.	
Secondary Allocation Group ID	GrpID2	String	Indicates the clearing assigned identifier used for the allocation group. This links trades marked for allocation that are part of the same group, as well as offset trades once allocations from that group are claimed.	
OrderID	OrdID	String	Unique identifier for Order as assigned by sell-side (broker, exchange, ECN). Uniqueness must be guaranteed within a single trading day. Firms which accept multi-day orders should consider embedding a date within the OrderID field to assure uniqueness across days.	
Customer Order Handling Instruction	CustOrdHdlInst	String	Defines source of original order.	
Compression Group ID	CmprsnGrpID	String	Use to identify a netting or compression group where trades in the group were netted or compressed. This includes both terminating trades and any remnant trades that result from the operation.	

Memo	Mem	String	Free format text field. Supported as follows, depending on source: <ul style="list-style-type: none"> <li>• <b>CME Globex:</b> Supported for all Globex-entered trades.</li> <li>• <b>CME Direct:</b> Supports the Memo field value for the non-alleged counterparty when there is an allege and a claim. If both sides allege, then the Memo field is supported on both sides.</li> <li>• <b>CME ClearPort GUI:</b> Supports the Memo field value for the non-alleged counterparty.</li> <li>• <b>CME ClearPort API:</b> <ul style="list-style-type: none"> <li>• For single-sided submissions, supports the Memo field value for the non-alleged counterparty when there is an allege and a claim. If both sides allege, then the Memo field is supported on both sides.</li> <li>• For dual-sided submissions, the Memo field supported on either or both sides, depending on the API submission. A note can be submitted for buy side and the sell side, and they can be different notes.</li> </ul> </li> </ul>	
<b>Parties (repeating)</b>	<b>Pty</b>			
Party ID	ID	String	Used to identify the Party.	
Party ID Source	Src	char	Used to identify the source of PartyID value.	C - Generally accepted market participant identifier D - Proprietary/Custom code H - Clearing house participant /member code N - LEI
Party Role	R	int	Indicates the type or role of the Party. Note: A FIX "Executing Firm" is a CME Group "Clearing Trade Management Firm"	1 - Executing Firm (CME Globex) 4 - Clearing Firm 7 - Trading (Entering) Firm 12 - Executing Trader (associated with Executing Firm - actually executes) 21 - Clearing Organization 22 - Exchange 24 - Customer Account 30 - Inter Dealer Broker 36 - Entering trader 44 - Order Entry Operator ID (conveys GUS - Globex User Signature) 49 - Asset Manager 55 - Session ID 62 - Report originator 73 - Execution Venue 102 - Data Repository (e.g. SDR) 1001 - Trading Member Firm
<b>PtysSubGrp (repeating)</b>	<b>sub</b>			
Party Qualifier ID	ID	String	A Sub ID provides additional information about the Party. For example, the account origin would be specified when Typ = 26.	
Party Qualifier Type	Typ	int	Indicates the type of Party Sub ID.	5 - Full legal name of firm 9 - Contact name 26 - Account type or Origin
<a href="#">SideRegulatoryTradeIDGrp (repeating)</a>	<a href="#">RegTrdID</a>			
<a href="#">CommissionDataGrp</a>	<a href="#">CommData</a>			
<a href="#">SideTrdRegTS (repeating)</a>	<a href="#">TrdRegTS</a>			

Timestamp	TS	UTCTimestamp	Used to send a regulatory timestamp. Will not be present for IRS /FRA trades. <ul style="list-style-type: none"> <li>Timestamp will be sent in UTC+0 format.</li> <li>Timestamp will be in nanosecond format; will be populated with the maximum available precision and padded with zeros to 9 digits after the decimal point as needed.</li> </ul> <b>Example:</b> 2019-09-25T07:44:05.761123456	
Timestamp Type	Typ	int	Indicates the type of regulatory timestamp.	1 - Execution Time
<b>RelatedTradeGrp</b>	<b>ReltdTrd</b>			
Related Trade ID	ID	String	Identifier of a related trade. This is used to link trades together for IRS netting and blending.	
Related Trade ID Source	Src	int	Describes the source of the identifier that Related Trade ID represents.	2 - Secondary trade ID