CME STP - FIXML Message Samples

This page provides the following CME STP message samples:

Use this search bar to search topics within CME STP.

Inbound Samples

Trading Firm Initial Subscription

This is the most basic Subscription as it contains no parameters except for the trading firm. It does not contain any dates or times.

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
    <!-- ReqTyp = Matched trades matching criteria provided on request-->
    <!-- SubReqTyp = Subscribe -->
    <!-- No times are given, including a start time. Use system default. -->
    <!-- No BizDt or TrdDt given, so all trades. -->
    <!-- MLegRptTyp = Prefer Spreads, not Legs. -->
    <TrdCaptRptReq ReqID="ABC123" ReqTyp="1" SubReqTyp="1" MLegRptTyp="3">
        <Hdr SID="RYAN" TID="CME" SSub="RYAN123" TSub="STP"/>
        <!-- Query is for Trading Firm: RYANTF -->
        <Pty ID="RYANTF" R="7"/>
        <Pty ID="RYANTF1" R="7"/>
    </TrdCaptRptReq>
</FIXML>
```

Trading Firm Continued Subscription

This is a continuation of the Subscription above. All query parameters (at present, only trading firm) must be repeated. The token will be sent in `x-cme-token` (a CME custom HTTP header) to continue the Subscription.

> The `ReqID` may either be the same as the original query, or it may be different. The resulting message sent in response must echo it back.

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
    <!-- ReqTyp = Unreported trades that match criteria. Indicates that this is a continuation of a prior
subscription. -->
    <!-- Note that token is passed in the x-cme-token HTTP header. -->
    <!-- SubReqTyp = Subscribe -->
    <!-- No times are given, including a start time. Use system default. -->
    <!-- No BizDt or TrdDt given, so all trades. -->
    <!-- MLegRptTyp = Prefer Spreads, not Legs. -->
    <TrdCaptRptReq ReqID="ABC123" ReqTyp="3" SubReqTyp="1" MLegRptTyp="3">
        <Hdr SID="RYAN" TID="CME" SSub="RYAN123" TSub="STP"/>
        <!-- Query is for Trading Firm: RYANTF -->
        <Pty ID="RYANTF" R="7"/>
        <Pty ID="RYANTF1" R="7"/>
    </TrdCaptRptReq>
</FIXML>
```

Trading Firm Initial Subscription for a Product

In this example, the Trading Firm is subscribing by product and clearing business date. It includes an 11:00 AM start time. Records prior to that time are not returned.

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
        <!-- ReqTyp = Matched trades matching criteria provided on request-->
    <!-- SubReqTyp = Subscribe -->
    <!-- This is a subscription from 11:00 AM onwards -->
    <!-- BizDt given as query parameter, but no TrdDt. -->
    <!-- MLegRptTyp = Prefer Spreads, not Legs. -->
    <TrdCaptRptReq ReqID="ABC124" ReqTyp="1" SubReqTyp="1" StartTm="2013-10-22T11:00:00-05:00" BizDt="2013-
10-22" MLegRptTyp="3">
        <Hdr SID="RYAN" TID="CME" SSub="RYAN123" TSub="STP"/>
        <!-- Query is for Trading Firm: RYANTF -->
        <Pty ID="RYANTF" R="7"/>
        <Pty ID="RYANTF1" R="7"/>
        <!-- NYMEX Crude Oil futures only -->
        <Instrmt ID="CL" SecTyp="FUT" Exch="NYMEX"/>
    </TrdCaptRptReq>
</FIXML>
```

Broker Initial Query for Specific Order

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
        <!-- ReqTyp = Matched trades matching criteria provided on request-->
    <!-- SubReqTyp = Snapshot -->
    <!-- StartTm is required for queries. -->
    <!-- MLegRptTyp = Prefer Legs, not Spreads. -->
        <!-- Note TrdID2 as query parameter. -->
    <TrdCaptRptReq ReqID="ABC125" ReqTyp="1" SubReqTyp="0" StartTm="2013-10-21T00:00:00-05:00" MLegRptTyp="
2" TrdID2="141DED17BACAP0001CCA">
        <Hdr SID="RYAN" TID="CME" SSub="RYAN123" TSub="STP"/>
        <!-- Query is for Broker Firm: RYANBF -->
        <Pty ID="RYANBF" R="30"/>
        <!-- Trade date query parameter -->
        <TrdCapDt TrdDt="2013-10-21"/>
    </TrdCaptRptReq>
</FIXML>
```

Broker Initial Query for Specific Order - Search for Historic Trade

- End Time (EndTm) is used to search for earlier trades

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
        <!-- ReqTyp = Matched trades matching criteria provided on request-->
        <!-- SubReqTyp = Snapshot -->
        <!-- StartTm is required for queries. -->
        <!-- MLegRptTyp = Prefer Legs, not Spreads. -->
        <!-- Note EndTm is an optional parameter and used to limit the timeperiod of a search; enabling
earlier delivered versions of a trade to be retrieved-->
        <TrdCaptRptReq ReqID="ABC125" ReqTyp="1" SubReqTyp="0" StartTm="2013-10-21T00:00:00-05:00" EndTm="
2013-10-21T17:00:00-05:00" MLegRptTyp="2" >
                <Hdr SID="RYAN" TID="CME" SSub="RYAN123" TSub="STP"/>
                <!-- Query is for Broker Firm: RYANBF -->
                <Pty ID="RYANBF" R="30"/>
                <!-- Trade date query parameter -->
        </TrdCaptRptReq>
</FIXML>
```

Outbound Samples

Outrights

Future Sample - Pit

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
    <Batch>
        <Hdr SID="CME" TID="RYAN" SSub="STP" TSub="RYAN123" />
        <TrdCaptRpt LastUpdateTm="2019-08-12T15:28:34.310-05:00" TxnTm="2019-08-12T15:28:33-05:00"
         MLegRptTyp="1" BizDt="2019-08-12" TrdDt="2019-08-12" LastPx="130.5" LastQty="15" VenuTyp="P"
         PxTyp="2" MtchID="16C81B4741D0003D2CDA" TrdTyp="0" ReqID="123456" TrdRptStat="0" RptTyp="101"
TransTyp="2"
         TrdID2="16C81B4741D0003D2CD4" TrdID="100071" RptID="16C81B4741D0003D2CD41152833014">
            <Instrmt PxQteCcy="USD" Desc="10-Year T-Note Futures" Exch="CBT"
             SettlMeth="P" UOMQty="100000.0" UOMCcy="USD" UOM="Ccy" Mult="1000" MatDt="2019-09-19"
             MMY="201909" SecTyp="FUT" CFI="FFDPSO" Src="H" ID="21" Sym="ZNU9" />
            <RptSide CustCpcty="1" InptSrc="FIRM" ClOrdID="123" Side="1">
                <Pty R="1" ID="666" />
                <Pty R="4" ID="666" />
                <Pty R="7" Src="C" ID="test_firm1">
                    <Sub Typ="5" ID="Test Firm 1" />
                </Pty>
                <Pty R="12" ID="ANT" />
                <Pty R="21" Src="C" ID="CME" />
                <Pty R="22" Src="C" ID="CBT" />
                <Pty R="24" Src="C" ID="TESTACCT3">
                    <Sub Typ="26" ID="1" />
                </Pty>
                <Pty R="24" Src="H" ID="A-777776" />
                <RegTrdID Typ="0" Evnt="2" Src="1010000023" ID="FECC16C81B4741D0003D2CD4" />
            </RptSide>
        </TrdCaptRpt>
    </Batch>
</FIXML>
```


Option on Future Sample - CME Globex

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
    <Batch>
        <Hdr SID="CME" TID="RYAN" SSub="STP" TSub="RYAN123"/>
        <TrdCaptRpt RptID="14202D947A8AP0002C3C096173519393"
        ExecID="05788720131029173519TN0000156"
        TrdID2="14202D947A8AP0002C3C096"
        TrdID="102761" MtchID="14202D947A8AP0002C3C098" LastPx="0.0013"
        TxnTm="2013-10-29T17:35:19-05:00"
                LastUpdateTm="2013-10-29T17:35:19-05:00" TrdDt="2013-10-30" BizDt="2013-10-30"
        TransTyp="0" RptTyp="101" TrdRptStat="0" MLegRptTyp="1" ReqID="ABC123"
        LastQty="9" TrdTyp="0" VenuTyp="E">
            <Instrmt ID="1D" Src="H" Sym="XD1X3 P0820" SecTyp="OPT"
            CFI="OPEXPS" MMY="20131100" MatDt="2013-11-01" Exch="CME"
            Mult="100000" StrkPx="0.82" PutCall="0" PxQteCcy="USD"/>
            <Undly MMY="201312" SecTyp="FUT"/>
            <Amt Typ="PREM" Amt="1170.00" Ccy="USD"/>
            <RptSide Side="2" ClOrdID="E0AB" InptSrc="GBX" CustCpcty="4">
                <Pty ID="898" R="1"/>
                <Pty ID="898" R="4"/>
                <Pty ID="RYANTF" R="7">
                    <Sub ID="Ryan Trading Firm" Typ="5"/>
                </Pty>
                <Pty ID="8I2L" R="12"/>
                <Pty ID="CME" R="21"/>
                <Pty ID="CME" R="22"/>
                <Pty ID="RYANACCOUNT" R="24">
                    <Sub ID="1" Typ="26"/>
                </Pty>
                <TrdRegTS TS="2013-10-29T17:35:19-05:00" Typ="1"/>
            </RptSide>
        </TrdCaptRpt>
    </Batch>
</FIXML>
```


OTC FX Sample - CME ClearPort

```xml
<?xml version="1.0" encoding="UTF-8"?>
<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
    <Batch>
        <Hdr SID="CME" TID="RYAN" SSub="STP" TSub="RYAN123"/>
        <TrdCaptRpt RptID="141FACBFC880002C53F62142431950" ExecID="1842230"
        ExecID2="GIT:20131028:3789:15:293" TrdID2="141FACBFC880002C53D6"
        TrdID="100020" MtchID="141FACBFC880002C53BE"
        LastPx="2.36" TxnTm="2013-10-28T14:24:31-05:00"
                LastUpdateTm="2013-10-28T14:24:31-05:00" TrdDt="2014-01-10"
        BizDt="2014-01-10" TransTyp="2" RptTyp="101" TrdRptStat="0" MLegRptTyp="1"
        ReqID="ABC123" LastQty="1000000" TrdTyp="22" PxTyp="2" PxNeg="5"
        VenuTyp="X">
            <Instrmt ID="USDBRL" Src="H" Sym="USDBRLF502" SecTyp="FWD"
            SubTyp="I" CFI="FFXCNO" MMY="20150102" MatDt="2015-01-05" Exch="CME"
            Mult="1" UOM="Ccy" UOMCcy="USD" PxQteCcy="BRL">
                <Evnt EventTyp="121" Dt="2015-01-02"/>
                <Evnt EventTyp="13" Dt="2015-01-06"/>
            </Instrmt>
            <RptSide Side="2" ClOrdID="526EB9EC14640042" InptSrc="CPC"
            CustCpcty="4">
                <Pty ID="7V4" R="1"/>
                <Pty ID="020" R="4"/>
                <Pty ID="RYANTF" R="7">
                    <Sub ID="Ryan Trading Firm" Typ="5"/>
                </Pty>
                <Pty ID="RDP" R="16"/>
                <Pty ID="CME" R="21"/>
                <Pty ID="CME" R="22"/>
                <Pty ID="RYANACCOUNT" R="24">
                    <Sub ID="1" Typ="26"/>
                </Pty>
                <RegTrdID ID="CPC000001852335BN0001"
                Src="1010000023" Typ="0" Evnt="2"/>
                <TrdRegTS TS="2014-01-10T14:24:29-05:00" Typ="1"/>
            </RptSide>
        </TrdCaptRpt>
    </Batch>
</FIXML>
```

Interest Rate Swaps

IRS with embedded FpML

```xml
<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<FIXML v="5.0 SP2" xv="109" cv="CME.0001" s="20090815">
    <Batch>
        <Hdr SID="CME" TID="092" SSub="STP" TSub="API_STP_092"/>
        <TrdCaptRpt RptID="0921972408" TrdID2="1972408" TransTyp="0" RptTyp="101" TrdRptStat="0" ReqID="
ABC124" TrdTyp="22"
         ExecID="BASAUD5" ExecID2="140904072027561:AUTOGEN:1413887318039" BlckID="BASAUD5" VenuTyp="X"
QtyTyp="0" LastQty="100000.00"
         TrdDt="2014-09-04" BizDt="2014-10-21" MLegRptTyp="1" LastUpdateTm="2014-10-21T05:28:39.000-05:00">
            <Instrmt ID="BSPAUD" Src="H" SecTyp="IRS" Exch="CME">
                <SecXML>
                    <cme:FpML xmlns:cme="http://www.cmegroup.com/otc-clearing/confirmation"
                              xmlns="http://www.fpml.org/FpML-5/confirmation"
                              xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
                              xsi:schemaLocation="http://www.cmegroup.com/otc-clearing/confirmation
http://www.cmegroup.com/otc-clearing/confirmation/cme-conf-ext-1-12-STP.xsd">
                        <cme:originatingEvent>NEW_TRADE</cme:originatingEvent>
                        <swap>
                            <swapStream id="floatingLeg0">
                                <payerPartyReference href="trading_firm_account"/>
                                <receiverPartyReference href="clearing_service"/>
                                <calculationPeriodDates id="floatingCalcDates0">
                                    <effectiveDate>
                                        <unadjustedDate>2014-09-04</unadjustedDate>
```

```
                <dateAdjustments>
                    <businessDayConvention>NONE</businessDayConvention>
                </dateAdjustments>
            </effectiveDate>
            <terminationDate>
                <unadjustedDate>2015-09-04</unadjustedDate>
                <dateAdjustments>
                    <businessDayConvention>MODFOLLOWING</businessDayConvention>
                    <businessCenters>
                        <businessCenter>AUSY</businessCenter>
                    </businessCenters>
                </dateAdjustments>
            </terminationDate>
            <calculationPeriodDatesAdjustments>
                <businessDayConvention>MODFOLLOWING</businessDayConvention>
                <businessCenters>
                    <businessCenter>AUSY</businessCenter>
                </businessCenters>
            </calculationPeriodDatesAdjustments>
            <calculationPeriodFrequency>
                <periodMultiplier>3</periodMultiplier>
                <period>M</period>
                <rollConvention>4</rollConvention>
            </calculationPeriodFrequency>
        </calculationPeriodDates>
        <paymentDates>
            <calculationPeriodDatesReference href="floatingCalcDates0"/>
            <paymentFrequency>
                <periodMultiplier>3</periodMultiplier>
                <period>M</period>
            </paymentFrequency>
            <payRelativeTo>CalculationPeriodEndDate</payRelativeTo>
            <paymentDatesAdjustments>
                <businessDayConvention>MODFOLLOWING</businessDayConvention>
                <businessCenters>
                    <businessCenter>AUSY</businessCenter>
                </businessCenters>
            </paymentDatesAdjustments>
        </paymentDates>
        <resetDates id="floatingResetDates0">
            <calculationPeriodDatesReference href="floatingCalcDates0"/>
            <resetRelativeTo>CalculationPeriodStartDate</resetRelativeTo>
            <fixingDates>
                <periodMultiplier>-2</periodMultiplier>
                <period>D</period>
                <dayType>Business</dayType>
                <businessDayConvention>PRECEDING</businessDayConvention>
                <businessCenters>
                    <businessCenter>AUSY</businessCenter>
                </businessCenters>
                <dateRelativeTo href="floatingResetDates0"/>
            </fixingDates>
            <resetFrequency>
                <periodMultiplier>3</periodMultiplier>
                <period>M</period>
            </resetFrequency>
            <resetDatesAdjustments>
                <businessDayConvention>MODFOLLOWING</businessDayConvention>
                <businessCenters>
                    <businessCenter>AUSY</businessCenter>
                </businessCenters>
            </resetDatesAdjustments>
        </resetDates>
        <calculationPeriodAmount>
            <calculation>
                <notionalSchedule>
                    <notionalStepSchedule>
                        <initialValue>100000.00</initialValue>
                        <currency>AUD</currency>
```

```xml
                </notionalStepSchedule>
            </notionalSchedule>
            <floatingRateCalculation>
                <floatingRateIndex>AUD-BBR-BBSW</floatingRateIndex>
                <indexTenor>
                    <periodMultiplier>3</periodMultiplier>
                    <period>M</period>
                </indexTenor>
            </floatingRateCalculation>
            <dayCountFraction>ACT/360</dayCountFraction>
            <compoundingMethod>None</compoundingMethod>
        </calculation>
    </calculationPeriodAmount>
</swapStream>
<swapStream id="floatingLeg1">
    <payerPartyReference href="clearing_service"/>
    <receiverPartyReference href="trading_firm_account"/>
    <calculationPeriodDates id="floatingCalcDates1">
        <effectiveDate>
            <unadjustedDate>2014-09-04</unadjustedDate>
            <dateAdjustments>
                <businessDayConvention>NONE</businessDayConvention>
            </dateAdjustments>
        </effectiveDate>
        <terminationDate>
            <unadjustedDate>2015-09-04</unadjustedDate>
            <dateAdjustments>
                <businessDayConvention>MODFOLLOWING</businessDayConvention>
                <businessCenters>
                    <businessCenter>AUSY</businessCenter>
                </businessCenters>
            </dateAdjustments>
        </terminationDate>
        <calculationPeriodDatesAdjustments>
            <businessDayConvention>MODFOLLOWING</businessDayConvention>
            <businessCenters>
                <businessCenter>AUSY</businessCenter>
            </businessCenters>
        </calculationPeriodDatesAdjustments>
        <calculationPeriodFrequency>
            <periodMultiplier>6</periodMultiplier>
            <period>M</period>
            <rollConvention>4</rollConvention>
        </calculationPeriodFrequency>
    </calculationPeriodDates>
    <paymentDates>
        <calculationPeriodDatesReference href="floatingCalcDates1"/>
        <paymentFrequency>
            <periodMultiplier>6</periodMultiplier>
            <period>M</period>
        </paymentFrequency>
        <payRelativeTo>CalculationPeriodEndDate</payRelativeTo>
        <paymentDatesAdjustments>
            <businessDayConvention>MODFOLLOWING</businessDayConvention>
            <businessCenters>
                <businessCenter>AUSY</businessCenter>
            </businessCenters>
        </paymentDatesAdjustments>
    </paymentDates>
    <resetDates id="floatingResetDates1">
        <calculationPeriodDatesReference href="floatingCalcDates1"/>
        <resetRelativeTo>CalculationPeriodStartDate</resetRelativeTo>
        <fixingDates>
            <periodMultiplier>-2</periodMultiplier>
            <period>D</period>
            <dayType>Business</dayType>
            <businessDayConvention>PRECEDING</businessDayConvention>
            <businessCenters>
                <businessCenter>AUSY</businessCenter>
```

```
                                        </businessCenters>
                                        <dateRelativeTo href="floatingResetDates1"/>
                                    </fixingDates>
                                    <resetFrequency>
                                        <periodMultiplier>6</periodMultiplier>
                                        <period>M</period>
                                    </resetFrequency>
                                    <resetDatesAdjustments>
                                        <businessDayConvention>MODFOLLOWING</businessDayConvention>
                                        <businessCenters>
                                            <businessCenter>AUSY</businessCenter>
                                        </businessCenters>
                                    </resetDatesAdjustments>
                                </resetDates>
                                <calculationPeriodAmount>
                                    <calculation>
                                        <notionalSchedule>
                                            <notionalStepSchedule>
                                                <initialValue>100000.00</initialValue>
                                                <currency>AUD</currency>
                                            </notionalStepSchedule>
                                        </notionalSchedule>
                                        <floatingRateCalculation>
                                            <floatingRateIndex>AUD-BBR-BBSW</floatingRateIndex>
                                            <indexTenor>
                                                <periodMultiplier>6</periodMultiplier>
                                                <period>M</period>
                                            </indexTenor>
                                        </floatingRateCalculation>
                                        <dayCountFraction>ACT/360</dayCountFraction>
                                        <compoundingMethod>None</compoundingMethod>
                                    </calculation>
                                </calculationPeriodAmount>
                            </swapStream>
                        </swap>
                        <party id="trading_firm_account">
                            <partyId>A-50925</partyId>
                        </party>
                        <party id="clearing_service">
                            <partyId>CME</partyId>
                        </party>
                    </cme:FpML>
                </SecXML>
            </Instrmt>
            <RptSide Side="2" ClOrdID="BASISAUD2" InptSrc="TSEF">
                <Pty ID="092" R="1"/>
                <Pty ID="092" R="4"/>
                <Pty ID="092" R="7"/>
                <Pty ID="CME" R="21"/>
                <Pty ID="CME" R="22"/>
                <Pty ID="SHBDAIRS2" Src="C" R="24">
                    <Sub ID="1" Typ="26"/>
                </Pty>
                <Pty ID="A-50925" Src="H" R="24"/>
                <RegTrdID ID="CCCIRS1972408" Src="1010000023" Typ="0" Evnt="2"/>
            </RptSide>
        </TrdCaptRpt>
    </Batch>
</FIXML>
```


Spreads

Future (Globex) - Spread (MLegRptTyp=3)

```
        <TrdCaptRpt MDTrdEntrID = "1118445" Clrd = "1" LastUpdateTm = "2019-12-23T20:16:25.663000000Z"
TxnTm = "2019-12-23T20:16:25.000000000Z" MLegRptTyp = "3" BizDt = "2019-12-23" TrdDt = "2019-12-23" LastPx
= "0.43" LastQty = "5" VenuTyp = "E" PxTyp = "2" ExecID = "80609:M:51533TN0000019" MtchID =
"16F2ED1284E0004D1D44F8" TrdSubTyp = "7" TrdTyp = "0" ReqID = "1POST1" TrdRptStat = "0" RptTyp = "101"
TransTyp = "0" TrdID2 = "16F2ED1284E0004D1D44FC" TrdID = "106788" RptID = "16F2ED1284E0004D1D44FC3141625493"
>
            <Instrmt PxQteCcy = "USD" Exch = "NYMEX" Mult = "1000" MatDt = "2020-02-20" MMY = "20200300"
SubTyp = "CAL" SecTyp = "MLEG" CFI = "FCEPSX" Src = "H" ID = "CL" Sym = "CLH0-CLJ0"></Instrmt>
            <TrdLeg PxTyp = "2" LastPx = "60.25" RefID = "106789" LegNo = "1" RptID =
"16F2ED1284E0004D1D44FE" Qty = "5">
                <Leg SettlMeth = "P" Side = "2" Desc = "Light Sweet Crude Oil Futures" Exch = "NYMEX"
UOMQty = "1000.0" UOM = "Bbl" Mult = "1000" Mat = "2020-02-20" MMY = "202003" SecTyp = "FUT" CFI = "FCEPSX"
Src = "H" ID = "CL" Sym = "CLH0"></Leg>
            </TrdLeg>
            <TrdLeg PxTyp = "2" LastPx = "59.82" RefID = "106790" LegNo = "2" RptID =
"16F2ED1284E0004D1D4500" Qty = "5">
                <Leg SettlMeth = "P" Side = "1" Desc = "Light Sweet Crude Oil Futures" Exch = "NYMEX"
UOMQty = "1000.0" UOM = "Bbl" Mult = "1000" Mat = "2020-03-20" MMY = "202004" SecTyp = "FUT" CFI = "FCEPSX"
Src = "H" ID = "CL" Sym = "CLJ0"></Leg>
            </TrdLeg>
            <RptSide OrdID = "801037839207" CustOrdHdlInst = "Y" StrategyLinkID = "8010378392072019122319"
CustCpcty = "4" InptSrc = "GLBX" ClOrdID = "605030" Side = "2">
                <Pty R = "1" Src = "D" ID = "666"></Pty>
                <Pty R = "4" ID = "666"></Pty>
                <Pty R = "7" Src = "C" ID = "ABC123_BROTHERS_ARBITRAGE">
                    <Sub Typ = "5" ID = "ABC123 Brothers Arbitrage"></Sub>
                </Pty>
                <Pty R = "12" ID = "6F6L"></Pty>
                <Pty R = "21" Src = "C" ID = "CME"></Pty>
                <Pty R = "22" Src = "C" ID = "NYMEX"></Pty>
                <Pty R = "24" Src = "C" ID = "ABC1236">
                    <Sub Typ = "26" ID = "1"></Sub>
                </Pty>
                <Pty R = "24" Src = "H" ID = "A-56969"></Pty>
                <Pty R = "44" ID = "CME_CMEDCSETUSER3"></Pty>
                <Pty R = "55" ID = "R37666"></Pty>
                <Pty R = "1001" Src = "D" ID = "666"></Pty>
                <RegTrdID LegRefID = "1" Typ = "0" Evnt = "2" Src = "1010000023" ID =
"FECC16F2ED1284E0004D1D44FE"></RegTrdID>
                <RegTrdID LegRefID = "2" Typ = "0" Evnt = "2" Src = "1010000023" ID =
"FECC16F2ED1284E0004D1D4500"></RegTrdID>
                <TrdRegTS Typ = "1" TS = "2019-12-23T20:16:25.000000000Z"></TrdRegTS>
            </RptSide>
        </TrdCaptRpt>
```


Future (Globex) - Spread Leg 1 (MLegRptTyp=2)

```
        <TrdCaptRpt MDTrdEntrID = "1118445" Clrd = "1" LastUpdateTm = "2019-12-23T20:16:25.911000000Z"
TxnTm = "2019-12-23T20:16:25.000000000Z" MLegRptTyp = "2" BizDt = "2019-12-23" TrdDt = "2019-12-23" LastPx
= "60.25" LastQty = "5" VenuTyp = "E" PxTyp = "2" ExecID = "80609:M:51533TN0000019" MtchID =
"16F2ED1284E0004D1D44F8" TrdSubTyp = "7" TrdTyp = "0" ReqID = "1POST1" TrdRptStat = "0" RptTyp = "101"
TransTyp = "0" TrdID2 = "16F2ED1284E0004D1D44FE" TrdID = "106789" RptID = "16F2ED1284E0004D1D44FC1141625493"
>
            <Instrmt PxQteCcy = "USD" Desc = "Light Sweet Crude Oil Futures" Exch = "NYMEX" SettlMeth = "P"
UOMQty = "1000.0" UOM = "Bbl" Mult = "1000" MatDt = "2020-02-20" MMY = "202003" SubTyp = "CAL" SecTyp =
"FUT" CFI = "FCEPSX" Src = "H" ID = "CL" Sym = "CLH0"></Instrmt>
            <RptSide OrdID = "801037839207" CustOrdHdlInst = "Y" StrategyLinkID = "8010378392072019122319"
CustCpcty = "4" InptSrc = "GLBX" ClOrdID = "605030" Side = "2">
                <Pty R = "1" Src = "D" ID = "666"></Pty>
                <Pty R = "4" ID = "666"></Pty>
                <Pty R = "7" Src = "C" ID = "ABC123_BROTHERS_ARBITRAGE">
                    <Sub Typ = "5" ID = "ABC123 Brothers Arbitrage"></Sub>
                </Pty>
                <Pty R = "12" ID = "6F6L"></Pty>
                <Pty R = "21" Src = "C" ID = "CME"></Pty>
                <Pty R = "22" Src = "C" ID = "NYMEX"></Pty>
                <Pty R = "24" Src = "C" ID = "ABC1236">
                    <Sub Typ = "26" ID = "1"></Sub>
                </Pty>
               <Pty R = "24" Src = "H" ID = "A-56969"></Pty>
                <Pty R = "44" ID = "CME_CMEDCSETUSER3"></Pty>
                <Pty R = "55" ID = "R37666"></Pty>
                <Pty R = "1001" Src = "D" ID = "666"></Pty>
                <RegTrdID Typ = "0" Evnt = "2" Src = "1010000023" ID = "FECC16F2ED1284E0004D1D44FE"><
/RegTrdID>
                <TrdRegTS Typ = "1" TS = "2019-12-23T20:16:25.000000000Z"></TrdRegTS>
            </RptSide>
        </TrdCaptRpt>
```

Future (Globex) - Spread Leg 2 (MLegRptTyp=2)

```
        <TrdCaptRpt MDTrdEntrID = "1118445" Clrd = "1" LastUpdateTm = "2019-12-23T20:16:25.911000000Z"
TxnTm = "2019-12-23T20:16:25.000000000Z" MLegRptTyp = "2" BizDt = "2019-12-23" TrdDt = "2019-12-23" LastPx
= "59.82" LastQty = "5" VenuTyp = "E" PxTyp = "2" ExecID = "80609:M:51533TN0000019" MtchID =
"16F2ED1284E0004D1D44F8" TrdSubTyp = "7" TrdTyp = "0" ReqID = "1POST1" TrdRptStat = "0" RptTyp = "101"
TransTyp = "0" TrdID2 = "16F2ED1284E0004D1D4500" TrdID = "106790" RptID = "16F2ED1284E0004D1D44FC2141625493"
>
            <Instrmt PxQteCcy = "USD" Desc = "Light Sweet Crude Oil Futures" Exch = "NYMEX" SettlMeth = "P"
UOMQty = "1000.0" UOM = "Bbl" Mult = "1000" MatDt = "2020-03-20" MMY = "202004" SubTyp = "CAL" SecTyp =
"FUT" CFI = "FCEPSX" Src = "H" ID = "CL" Sym = "CLJ0"></Instrmt>
            <RptSide OrdID = "801037839207" CustOrdHdlInst = "Y" StrategyLinkID = "8010378392072019122319"
CustCpcty = "4" InptSrc = "GLBX" ClOrdID = "605030" Side = "1">
                <Pty R = "1" Src = "D" ID = "666"></Pty>
                <Pty R = "4" ID = "666"></Pty>
                <Pty R = "7" Src = "C" ID = "ABC123_BROTHERS_ARBITRAGE">
                    <Sub Typ = "5" ID = "ABC123 Brothers Arbitrage"></Sub>
                </Pty>
                <Pty R = "12" ID = "6F6L"></Pty>
                <Pty R = "21" Src = "C" ID = "CME"></Pty>
                <Pty R = "22" Src = "C" ID = "NYMEX"></Pty>
                <Pty R = "24" Src = "C" ID = "ABC1236">
                    <Sub Typ = "26" ID = "1"></Sub>
                </Pty>
                <Pty R = "24" Src = "H" ID = "A-56969"></Pty>
                <Pty R = "44" ID = "CME_CMEDCSETUSER3"></Pty>
                <Pty R = "55" ID = "R37666"></Pty>
                <Pty R = "1001" Src = "D" ID = "666"></Pty>
                <RegTrdID Typ = "0" Evnt = "2" Src = "1010000023" ID = "FECC16F2ED1284E0004D1D4500"><
/RegTrdID>
                <TrdRegTS Typ = "1" TS = "2019-12-23T20:16:25.000000000Z"></TrdRegTS>
            </RptSide>
        </TrdCaptRpt>
```

Future (ClearPort) - Spread (MLegRptTyp=3)


```
<TrdCaptRpt Clrd = "1" LastUpdateTm = "2019-12-23T20:16:34.116000000Z" TxnTm = "2019-12-23T20:16:
33.000000000Z" MLegRptTyp = "3" BizDt = "2019-12-23" TrdDt = "2019-12-23" LastPx = "60.00" LastQty = "10"
VenuTyp = "X" PxTyp = "2" ExecID = "5817253" MtchID = "16F2ED130970004DD5BB" TrdTyp = "2" ReqID = "1POST1"
TrdRptStat = "0" RptTyp = "101" TransTyp = "0" TrdID2 = "16F2ED130970004DD5BF" TrdID = "106791" RptID =
"16F2ED130970004DD5BF3141633981">
            <Instrmt PxQteCcy = "USD" Exch = "NYMEX" Mult = "1000" MatDt = "2020-02-20" MMY = "20200300"
SubTyp = "SA" SecTyp = "MLEG" CFI = "FCEPSX" Src = "H" ID = "CL" Sym = "CL:SA"></Instrmt>
            <TrdLeg TrdgQty = "10000" OrigTmUnit = "Mo" PxTyp = "2" LastPx = "60.00" RefID = "106792" LegNo
= "1" RptID = "16F2ED130970004DD5C1" Qty = "10">
                <Leg SettlMeth = "P" Side = "1" Desc = "Light Sweet Crude Oil Futures" Exch = "NYMEX"
UOMQty = "1000.0" UOM = "Bbl" Mult = "1000" Mat = "2020-02-20" MMY = "202003" SecTyp = "FUT" CFI = "FCEPSX"
Src = "H" ID = "CL" Sym = "CLH0"></Leg>
            </TrdLeg>
            <TrdLeg TrdgQty = "10000" OrigTmUnit = "Mo" PxTyp = "2" LastPx = "60.00" RefID = "106793" LegNo
= "2" RptID = "16F2ED130970004DD5C3" Qty = "10">
                <Leg SettlMeth = "P" Side = "1" Desc = "Light Sweet Crude Oil Futures" Exch = "NYMEX"
UOMQty = "1000.0" UOM = "Bbl" Mult = "1000" Mat = "2020-03-20" MMY = "202004" SecTyp = "FUT" CFI = "FCEPSX"
Src = "H" ID = "CL" Sym = "CLJ0"></Leg>
            </TrdLeg>
            <RptSide StrategyLinkID = "16F2ED130970004DD5BF" CustCpcty = "4" InptSrc = "CPC" ClOrdID =
"C5817253" Side = "1">
                <Pty R = "4" ID = "666"></Pty>
                <Pty R = "7" Src = "C" ID = "ABC123_BROTHERS_ARBITRAGE">
                    <Sub Typ = "5" ID = "ABC123 Brothers Arbitrage"></Sub>
                </Pty>
                <Pty R = "21" Src = "C" ID = "CME"></Pty>
                <Pty R = "22" Src = "C" ID = "NYMEX"></Pty>
                <Pty R = "24" Src = "C" ID = "ABC1236">
                    <Sub Typ = "26" ID = "1"></Sub>
                </Pty>
                <Pty R = "24" Src = "H" ID = "A-56969"></Pty>
                <Pty R = "30" ID = "CMEG">
                    <Sub Typ = "5" ID = "CME Group Inc. GCC"></Sub>
                </Pty>
                <Pty R = "36" ID = "fiddev1">
                    <Sub Typ = "9" ID = "Alon Lupu"></Sub>
                </Pty>
                <Pty R = "62" ID = "MABC123">
                    <Sub Typ = "9" ID = "MICHAEL ABC123"></Sub>
                </Pty>
                <Pty R = "1001" Src = "D" ID = "666"></Pty>
                <RegTrdID LegRefID = "1" Typ = "0" Evnt = "2" Src = "1010000023" ID =
"CPC000005817253BN0001"></RegTrdID>
                <RegTrdID LegRefID = "2" Typ = "0" Evnt = "2" Src = "1010000023" ID =
"CPC001005817253BN0001"></RegTrdID>
                <TrdRegTS Typ = "1" TS = "2019-12-23T20:14:00.000000000Z"></TrdRegTS>
            </RptSide>
        </TrdCaptRpt>
```


Future (ClearPort) - **Spread Leg 1 (MLegRptTyp=2)**

Future (ClearPort) - **Spread Leg 2 (MLegRptTyp=2)**

Future (ClearPort) - Spread Leg 1 (MLegRptTyp=2)

Allocations

Trade Marked for Allocation

```xml
<?xml version="1.0" encoding="UTF-8"?>
<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
    <Batch>
        <Hdr SID="CME" TID="RYAN" SSub="STP" TSub="RYAN123"/>
        <TrdCaptRpt OrigTmUnit="D" TxnTm="2014-02-21T08:15:54-06:00"
                LastUpdateTm="2014-02-21T08:17:54-06:00" MLegRptTyp="1"
        BizDt="2014-02-21" TrdDt="2014-02-21" LastPx="4.279" LastQty="775"
        VenuTyp="X" PxTyp="2" ExecID="5983527" MtchID="14453818D222155C3C"
        TrdTyp="1" ReqID="ABC123" TrdRptStat="0" RptTyp="101" TransTyp="2"
        TrdID2="14453818D222155C44" TrdID="100006"
        RptID="14453818D222155C442081554039">
            <Instrmt PxQteCcy="USD" Exch="NYMEX" UOM="MMBtu" Mult="2500"
            MatDt="2014-02-26" MMY="201403" SecTyp="FUT" CFI="FCECSO"
            Src="H" ID="NN" Sym="NNH4"/>
            <RptSide GrpID2="14453818D222155C5C" AllocInd="1" CustCpcty="4"
            InptSrc="CPC" ClOrdID="C5983527" Side="2">
                <Pty R="1" ID="072"/>
                <Pty R="4" ID="350"/>
                <Pty R="7" ID="activetrd1"/>
                <Pty R="21" ID="CME"/>
                <Pty R="22" ID="NYMEX"/>
                <Pty R="24" ID="ACT1">
                    <Sub Typ="26" ID="2"/>
                </Pty>
                <Pty R="49" ID="assetman1"/>
                <RegTrdID Scope="1" Typ="0" Evnt="2" Src="1010000023"
                                ID="CPC000005983527SN0001"/>
                <TrdRegTS Typ="1" TS="2014-02-21T08:09:53-06:00"/>
            </RptSide>
        </TrdCaptRpt>
    </Batch>
</FIXML>
```


Offset Trade to Executing Firm


```xml
<?xml version="1.0" encoding="UTF-8"?>
<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
    <Batch>
        <Hdr SID="CME" TID="RYAN" SSub="STP" TSub="RYAN123"/>
        <TrdCaptRpt TxnTm="2014-02-21T08:18:38-06:00"
                LastUpdateTm="2014-02-21T08:18:38-06:00" MLegRptTyp="1" AvgPx="4.279"
        BizDt="2014-02-21" TrdDt="2014-02-21" LastPx="4.279" LastQty="100" VenuTyp="X"
        PxTyp="2" MtchID="14453818D222155C7A" OfstInst="0" TrdTyp="1" ReqID="ABC123"
        TrdRptStat="0" RptTyp="101" TransTyp="1" TrdID2="14453818D222155C7E"
        TrdID="100010" RptID="14453818D222155C7E1081855616">
            <Instrmt PxQteCcy="USD" Exch="NYMEX" UOM="MMBtu" Mult="2500"
            MatDt="2014-02-26" MMY="201403" SecTyp="FUT" CFI="FCECSO" Src="H"
            ID="NN" Sym="NNH4"/>
            <RptSide GrpID2="14453818D222155C5C" CustCpcty="4" InptSrc="FIRM"
            Ccy="USD" ClOrdID="C5983527" Side="1">
                <Pty R="1" ID="072"/>
                <Pty R="4" ID="350"/>
                <Pty R="7" ID="activetrd1"/>
                <Pty R="21" ID="CME"/>
                <Pty R="22" ID="NYMEX"/>
                <Pty R="24" ID="ACT1"/>
                <Pty R="49" ID="assetman1"/>
            </RptSide>
        </TrdCaptRpt>
    </Batch>
</FIXML>
```


Onset Trade to Claiming Firm

```xml
<?xml version="1.0" encoding="UTF-8"?>
<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
    <Batch>
        <Hdr SID="CME" TID="RYAN" SSub="STP" TSub="RYAN123"/>
        <TrdCaptRpt TxnTm="2014-02-21T08:18:38-06:00"
                LastUpdateTm="2014-02-21T08:18:38-06:00" MLegRptTyp="1" AvgPx="4.279"
        BizDt="2014-02-21" TrdDt="2014-02-21" LastPx="4.279" LastQty="100" VenuTyp="X"
        PxTyp="2" MtchID="14453818D222155C7A" OfstInst="1" TrdTyp="1" ReqID="ABC123"
        TrdRptStat="0" RptTyp="101" TransTyp="1" TrdID2="14453818D222155C82"
        TrdID="101002" RptID="14453818D222155C821081855617">
            <Instrmt PxQteCcy="USD" Exch="NYMEX" UOM="MMBtu" Mult="2500"
            MatDt="2014-02-26" MMY="201403" SecTyp="FUT" CFI="FCECSO" Src="H"
            ID="NN" Sym="NNH4"/>
            <RptSide CustCpcty="4" InptSrc="FIRM" Ccy="USD" ClOrdID="C5983527" Side="2">
                <Pty R="1" ID="090"/>
                <Pty R="4" ID="020"/>
                <Pty R="7" ID="090"/>
                <Pty R="21" ID="CME"/>
                <Pty R="22" ID="NYMEX"/>
                <Pty R="24" ID="CP866ACT1"/>
            </RptSide>
        </TrdCaptRpt>
    </Batch>
</FIXML>
```

Bilateral Trades

Delivery Fixed Commodity Swap

```
<FIXML s="20090815" cv="CME.0001" xv="109" v="5.0 SP2">
    <Batch>
        <Hdr TSub="STP_API_IRAT_T" SSub="STP" TID="ATS_BROKER1" SID="CME"></Hdr>
        <TrdCaptRpt ClrReqmtExcptn="0" ClrIntn="0" Clrd="0" LastUpdateTm="2016-07-14T04:18:14.002-05:00"
ExecMeth="2" TxnTm="2016-07-14T04:18:10-05:00" MLegRptTyp="1" TrdDt="2016-07-14" QtyTyp="1" VenuTyp="X"
PxTyp="2" TrdSubTyp="7" TrdTyp="22" ReqID="ABC124" RptTyp="101" TransTyp="0" TrdID2="12510821" RptID="
edbba144-a4ed-4e40-b88f-274098e9c2af">
            <Instrmt Exch="XXXX" SecTyp="CMDTYSWAP">
                <Strm TotNotlUOM="MMBtu" TotNotl="310000.10" NotlUOM="MMBtu" NotlUnit="D" NotlPeriod="1"
Notl="10000.20" RcvSide="1" PaySide="2" Typ="1">
                    <Cmdty Base="NG"></Cmdty>
                    <EfctvDt Dt="2019-08-01"></EfctvDt>
                    <TrmtnDt Dt="2019-08-31"></TrmtnDt>
                    <DlvryStrm DlvryRstctn="2" DlvryPnt="Northwest Pipeline Corp - Canadian Border
(Huntingdon)"></DlvryStrm>
                </Strm>
                <Strm TotNotlUOM="MMBtu" TotNotl="310000.10" NotlUOM="MMBtu" NotlUnit="D" NotlPeriod="1"
Notl="10000.20" RcvSide="2" PaySide="1" Typ="0">
                    <Cmdty Base="NG"></Cmdty>
                    <EfctvDt Dt="2019-08-01"></EfctvDt>
                    <TrmtnDt Dt="2019-08-31"></TrmtnDt>
                    <PmtStrm>
                        <Fixed Ccy="USD" Rt="3.666660"></Fixed>
                    </PmtStrm>
                </Strm>
            </Instrmt>
            <RptSide InptSrc="CHB" Ccy="USD" ClOrdID2="BR100000687800271" Side="2">
                <Pty R="7" Src="C" ID="ATS_TRADER1">
                    <Sub Typ="5" ID="Paxton Commodities Ltd"></Sub>
                </Pty>
                <Pty R="30" ID="ATS_BROKER1">
                    <Sub Typ="5" ID="ATS_BROKER1"></Sub>
                </Pty>
                <Pty R="36" ID="Paxton Trader">
                    <Sub Typ="9" ID="Paxton Trader"></Sub>
                </Pty>
                <Pty R="62" ID="Adamax Broker 1">
                    <Sub Typ="9" ID="Adamax Broker 1"></Sub>
                </Pty>
                <CommData Rt="0.55550" UOM="MMBtu" Ccy="USD" Basis="1" Amt="0.40"></CommData>
                <TrdRegTS Typ="1" TS="2016-07-14T04:18:07-05:00"></TrdRegTS>
            </RptSide>
            <RptSide InptSrc="CHB" Ccy="USD" Side="1">
                <Pty R="7" Src="C" ID="ATS_TRADER2">
                    <Sub Typ="5" ID="Adamax Test Company 3"></Sub>
                </Pty>
                <Pty R="30" ID="ATS_BROKER1">
                    <Sub Typ="5" ID="ATS_BROKER1"></Sub>
                </Pty>
                <Pty R="36" ID="Adamax Trader">
                    <Sub Typ="9" ID="Adamax Trader"></Sub>
                </Pty>
                <Pty R="62" ID="Adamax Broker 2">
                    <Sub Typ="9" ID="Adamax Broker 2"></Sub>
                </Pty>
                <TrdRegTS Typ="1" TS="2016-07-14T04:18:07-05:00"></TrdRegTS>
            </RptSide>
        </TrdCaptRpt>
    </Batch>
</FIXML>
```


Delivery Float Commodity Swap

Depending on input, certain tags may not be present.

```
<FIXML s="20090815" cv="CME.0001" xv="109" v="5.0 SP2">
    <Batch>
        <Hdr TSub="STP_API_IRAT_T" SSub="STP" TID="IRATFIRM" SID="CME"></Hdr>
        <TrdCaptRpt ClrReqmtExcptn="0" ClrIntn="0" Clrd="0" LastUpdateTm="2016-07-14T04:34:44.553-05:00"
TxnTm="2016-07-14T04:34:44-05:00" MLegRptTyp="1" TrdDt="2016-07-14" QtyTyp="1" VenuTyp="X" PxTyp="2"
TrdSubTyp="7" TrdTyp="22" ReqID="ABC124" RptTyp="101" TransTyp="0" TrdID2="12511239" RptID="9f8fac8f-
6a31-4fc9-8a4b-34767ecc6872">
            <Instrmt Exch="XXXX" SecTyp="CMDTYSWAP">
                <Strm TotNotlUOM="MMBtu" TotNotl="310000.23" NotlUOM="MMBtu" NotlUnit="D" NotlPeriod="1"
Notl="10000.23" RcvSide="1" PaySide="2" Typ="1">
                    <Cmdty Base="NG"></Cmdty>
                    <EfctvDt Dt="2019-07-01"></EfctvDt>
                    <TrmtnDt Dt="2019-07-31"></TrmtnDt>
                    <DlvryStrm DlvryRstctn="1" DlvryPnt="Texas Eastern Transmission Corp - East
Louisiana Zone"></DlvryStrm>
                </Strm>
                <Strm TotNotlUOM="MMBtu" TotNotl="310000.23" NotlUOM="MMBtu" NotlUnit="D" NotlPeriod="1"
Notl="10000.23" RcvSide="2" PaySide="1" Typ="0">
                    <Cmdty Base="NG"></Cmdty>
                    <EfctvDt Dt="2019-07-01"></EfctvDt>
                    <TrmtnDt Dt="2019-07-31"></TrmtnDt>
                    <PmtStrm>
                        <Float Spread="0.666667" NdxLctn="Texas Eastern Transmission Corp - East
Louisiana Zone" Ndx="Platts Gas Daily's Daily Report"></Float>
                    </PmtStrm>
                </Strm>
            </Instrmt>
            <RptSide InptSrc="CHB" Ccy="USD" ClOrdID2="BR100000684277975" Side="2">
                <Pty R="7" Src="C" ID="ATS_TRADER1">
                    <Sub Typ="5" ID="Paxton Commodities Ltd"></Sub>
                </Pty>
                <Pty R="30" ID="ATS_BROKER1">
                    <Sub Typ="5" ID="ATS_BROKER1"></Sub>
                </Pty>
                <Pty R="36" ID="Paxton Trader">
                    <Sub Typ="9" ID="Paxton Trader"></Sub>
                </Pty>
                <Pty R="62" ID="Shawn Brown">
                    <Sub Typ="9" ID="Shawn Brown"></Sub>
                </Pty>
                <CommData Rt="0.55556" UOM="MMBtu" Ccy="USD" Basis="1" Amt="0.23"></CommData>
                <TrdRegTS Typ="1" TS="2016-07-14T04:34:44-05:00"></TrdRegTS>
            </RptSide>
            <RptSide InptSrc="CHB" Ccy="USD" Side="1">
                <Pty R="7" Src="C" ID="ATS_TRADER2">
                    <Sub Typ="5" ID="Adamax Test Company 3"></Sub>
                </Pty>
                <Pty R="30" ID="ATS_BROKER1">
                    <Sub Typ="5" ID="ATS_BROKER1"></Sub>
                </Pty>
                <Pty R="36" ID="Adamax Trader">
                    <Sub Typ="9" ID="Adamax Trader"></Sub>
                </Pty>
                <Pty R="62" ID="Justin Wu">
                    <Sub Typ="9" ID="Justin Wu"></Sub>
                </Pty>
                <TrdRegTS Typ="1" TS="2016-07-14T04:34:44-05:00"></TrdRegTS>
            </RptSide>
        </TrdCaptRpt>
    </Batch>
</FIXML>
```


Fixed Float Commodity Index

```
<FIXML s="20090815" cv="CME.0001" xv="109" v="5.0 SP2">
    <Batch>
        <Hdr TSub="STP_API_IRAT_T" SSub="STP" TID="ATS_BROKER1" SID="CME"></Hdr>
        <TrdCaptRpt DiffPx="1" ClrReqmtExcptn="0" ClrIntn="0" Clrd="0" LastUpdateTm="2016-07-14T04:35:
34.092-05:00" ExecMeth="1" TxnTm="2016-07-14T04:35:33-05:00" MLegRptTyp="1" TrdDt="2016-07-14" QtyTyp="
1" VenuTyp="X" PxTyp="2" TrdSubTyp="7" TrdTyp="22" ReqID="ABC124" RptTyp="101" TransTyp="0" TrdID2="
12511267" RptID="28ae89a8-aaaf-435a-a436-5ff74127ca3b">
            <Instrmt Exch="XXXX" SecTyp="CMDTYSWAP">
                <Strm TotNotl="200000.00" NotlPeriod="1" Notl="200000.00" RcvSide="1" PaySide="2" Typ="0"
>
                    <Cmdty Base="CmIn">
                        <AssetAttrb Val="Low Sulphur Gasoil" Typ="Grade"></AssetAttrb>
                    </Cmdty>
                    <EfctvDt Dt="2019-08-01"></EfctvDt>
                    <TrmtnDt Dt="2019-08-31"></TrmtnDt>
                    <PmtStrm>
                        <Float Ndx="Dow Jones-UBS Copper Subindex (DJUBSHG)"></Float>
                    </PmtStrm>
                </Strm>
                <Strm TotNotl="200000.00" NotlPeriod="1" Notl="200000.00" RcvSide="2" PaySide="1" Typ="0"
>
                    <Cmdty Base="CmIn">
                        <AssetAttrb Val="Low Sulphur Gasoil" Typ="Grade"></AssetAttrb>
                    </Cmdty>
                    <EfctvDt Dt="2019-08-01"></EfctvDt>
                    <TrmtnDt Dt="2019-08-31"></TrmtnDt>
                    <PmtStrm>
                        <Fixed Ccy="USD" Rt="3.836000"></Fixed>
                    </PmtStrm>
                </Strm>
            </Instrmt>
            <RptSide InptSrc="CHB" Ccy="USD" ClOrdID2="BR100000733498713" Side="2">
                <Pty R="7" Src="C" ID="ATS_TRADER1">
                    <Sub Typ="5" ID="Paxton Commodities Ltd"></Sub>
                </Pty>
                <Pty R="30" ID="ATS_BROKER1">
                    <Sub Typ="5" ID="ATS_BROKER1"></Sub>
                </Pty>
                <Pty R="36" ID="Paxton Trader">
                    <Sub Typ="9" ID="Paxton Trader"></Sub>
                </Pty>
                <Pty R="62" ID="Pat Tassone">
                    <Sub Typ="9" ID="Pat Tassone"></Sub>
                </Pty>
                <CommData Rt="0.00000" UOM="Gal" Ccy="USD" Basis="1" Amt="0.00"></CommData>
                <TrdRegTS Typ="1" TS="2016-07-14T04:35:33-05:00"></TrdRegTS>
            </RptSide>
            <RptSide InptSrc="CHB" Ccy="USD" Side="1">
                <Pty R="7" Src="C" ID="ATS_TRADER2">
                    <Sub Typ="5" ID="Adamax Test Company 3"></Sub>
                </Pty>
                <Pty R="30" ID="ATS_BROKER1">
                    <Sub Typ="5" ID="ATS_BROKER1"></Sub>
                </Pty>
                <Pty R="36" ID="Adamax Trader">
                    <Sub Typ="9" ID="Adamax Trader"></Sub>
                </Pty>
                <Pty R="62" ID="Kirk Duguay">
                    <Sub Typ="9" ID="Kirk Duguay"></Sub>
                </Pty>
                <TrdRegTS Typ="1" TS="2016-07-14T04:35:33-05:00"></TrdRegTS>
            </RptSide>
        </TrdCaptRpt>
    </Batch>
</FIXML>
```


Option Delivery Fixed

```
<FIXML s="20090815" cv="CME.0001" xv="109" v="5.0 SP2">
        <Batch>
                <Hdr TSub="STP_API_IRAT_T" SSub="STP" TID="IRATFIRM" SID="CME"></Hdr>
                <TrdCaptRpt ClrReqmtExcptn="0" ClrIntn="0" Clrd="0" LastUpdateTm="2016-07-14T04:38:
07.331-05:00" TxnTm="2016-07-14T04:38:07-05:00" MLegRptTyp="1" TrdDt="2016-07-14" QtyTyp="1" VenuTyp="X"
PxTyp="2" TrdTyp="22" ReqID="ABC124" RptTyp="101" TransTyp="0" TrdID2="12511351" RptID="d03773cd-78b5-
49be-9803-18f209851f0f">
                        <Instrmt Exch="XXXX" PutCall="1" PxDtrmnMeth="4" StrkPx="3.500000" SecTyp="OPT">
                                <OptExer>
                                        <Dts FreqUnit="Wk" FreqPeriod="1"></Dts>
                                </OptExer>
                        </Instrmt>
                        <Pmt Amt="0.190000" Ccy="USD" RcvSide="2" PaySide="1" Typ="10"></Pmt>
                        <Undly SecTyp="CMDTYSWAP">
                                <Strm TotNotlUOM="MMBtu" TotNotl="20000.00" NotlUOM="MMBtu" NotlUnit="
Mo" NotlPeriod="1" Notl="20000.00" RcvSide="1" PaySide="2" Typ="1">
                                        <Cmdty Base="NG"></Cmdty>
                                        <EfctvDt Dt="2019-08-01"></EfctvDt>
                                        <TrmtnDt Dt="2019-08-31"></TrmtnDt>
                                        <DlvryStrm DlvryRstctn="1" DlvryPnt="Henry Hub"></DlvryStrm>
                                </Strm>
                                <Strm TotNotlUOM="MMBtu" TotNotl="20000.00" NotlUOM="MMBtu" NotlUnit="
Mo" NotlPeriod="1" Notl="20000.00" RcvSide="2" PaySide="1" Typ="0">
                                        <Cmdty Base="NG"></Cmdty>
                                        <EfctvDt Dt="2019-08-01"></EfctvDt>
                                        <TrmtnDt Dt="2019-08-31"></TrmtnDt>
                                        <PmtStrm>
                                                <Fixed Ccy="USD" Rt="3.500000"></Fixed>
                                        </PmtStrm>
                                </Strm>
                        </Undly>
                        <RptSide InptSrc="CHB" Ccy="USD" ClOrdID2="BR100000886989290" Side="1">
                                <Pty R="7" Src="C" ID="ATS_TRADER1">
                                        <Sub Typ="5" ID="Paxton Commodities Ltd"></Sub>
                                </Pty>
                                <Pty R="30" ID="ATS_BROKER1">
                                        <Sub Typ="5" ID="ATS_BROKER1"></Sub>
                                </Pty>
                                <Pty R="36" ID="Paxton Trader">
                                        <Sub Typ="9" ID="Paxton Trader"></Sub>
                                </Pty>
                                <Pty R="62" ID="Stephen Finazzo">
                                        <Sub Typ="9" ID="Stephen Finazzo"></Sub>
                                </Pty>
                                <CommData Rt="0.00000" UOM="MMBtu" Ccy="USD" Basis="1" Amt="0.00"><
/CommData>
                                <TrdRegTS Typ="1" TS="2016-07-14T04:38:06-05:00"></TrdRegTS>
                        </RptSide>
                        <RptSide InptSrc="CHB" Ccy="USD" Side="2">
                                <Pty R="7" Src="C" ID="ATS_TRADER2">
                                        <Sub Typ="5" ID="Adamax Test Company 3"></Sub>
                                </Pty>
                                <Pty R="30" ID="ATS_BROKER1">
                                        <Sub Typ="5" ID="ATS_BROKER1"></Sub>
                                </Pty>
                                <Pty R="36" ID="Adamax Trader">
                                        <Sub Typ="9" ID="Adamax Trader"></Sub>
                                </Pty>
                                <Pty R="62" ID="Brian Donnelly">
                                        <Sub Typ="9" ID="Brian Donnelly"></Sub>
                                </Pty>
                                <TrdRegTS Typ="1" TS="2016-07-14T04:38:06-05:00"></TrdRegTS>
                        </RptSide>
                </TrdCaptRpt>
        </Batch>
</FIXML>
```

Cleared Elsewhere (Non-CME)

Future


```
<FIXML s="20090815" cv="CME.0001" xv="109" v="5.0 SP2">
        <Batch>
                <Hdr TSub="STP_API_IRAT_T" SSub="STP" TID="IRATFIRM" SID="CME"></Hdr>
                <TrdCaptRpt LastUpdateTm="2016-07-14T04:32:15.110-05:00" TxnTm="2016-07-14T04:32:14-05:
00" MLegRptTyp="1" BizDt="2016-07-14" TrdDt="2016-07-14" QtyTyp="1" VenuTyp="X" PxTyp="2" ReqID="ABC124"
TrdRptStat="0" RptTyp="101" TransTyp="0" TrdID2="12511156" TrdID="2012-07-17GHI" RptID="71dddd12-9a9e-
423c-acf2-c84a767a5cf7">
                        <Instrmt Exch="NGXC" SecTyp="FUT">
                                <Strm TotNotlUOM="Bbl" TotNotl="50000.00" NotlUOM="Bbl" NotlUnit="Mo"
NotlPeriod="1" Notl="50000.00" RcvSide="1" PaySide="2" Typ="0">
                                        <Cmdty Base="CL">
                                                <AssetAttrb Val="Brent v Dubai" Typ="Grade"></AssetAttrb>
                                        </Cmdty>
                                        <EfctvDt Dt="2019-07-01"></EfctvDt>
                                        <TrmtnDt Dt="2019-07-31"></TrmtnDt>
                                </Strm>
                                <Strm TotNotlUOM="Bbl" TotNotl="50000.00" NotlUOM="Bbl" NotlUnit="Mo"
NotlPeriod="1" Notl="50000.00" RcvSide="2" PaySide="1" Typ="0">
                                        <Cmdty Base="CL">
                                                <AssetAttrb Val="Brent v Dubai" Typ="Grade"></AssetAttrb>
                                        </Cmdty>
                                        <EfctvDt Dt="2019-07-01"></EfctvDt>
                                        <TrmtnDt Dt="2019-07-31"></TrmtnDt>
                                </Strm>
                        </Instrmt>
                        <RptSide InptSrc="CHB" ClOrdID2="BR100000535006326" Side="1">
                                <Pty R="4" ID="37"></Pty>
                                <Pty R="7" Src="C" ID="ATS_TRADER2">
                                        <Sub Typ="5" ID="Adamax Test Company 3"></Sub>
                                </Pty>
                                <Pty R="12" ID="Adamax Trader">
                                        <Sub Typ="9" ID="Adamax Trader"></Sub>
                                </Pty>
                                <Pty R="21" Src="C" ID="Watt-Ex"></Pty>
                                <Pty R="22" Src="C" ID="Watt-Ex"></Pty>
                                <Pty R="24" Src="C" ID="64484419ABC"></Pty>
                                <Pty R="30" ID="ATS_BROKER1">
                                        <Sub Typ="5" ID="ATS_BROKER1"></Sub>
                                </Pty>
                                <Pty R="36" ID="Adamax Trader">
                                        <Sub Typ="9" ID="Adamax Trader"></Sub>
                                </Pty>
                                <Pty R="62" ID="Ian Tapsall">
                                        <Sub Typ="9" ID="Ian Tapsall"></Sub>
                                </Pty>
                                <CommData Rt="0.01000" UOM="Bbl" Ccy="USD" Basis="1" Amt="600.00"><
/CommData>
                                <TrdRegTS Typ="1" TS="2016-07-14T04:32:15-05:00"></TrdRegTS>
                        </RptSide>
                </TrdCaptRpt>
        </Batch>
</FIXML>
```


Option Underlying Commodity Swap

```
<FIXML s="20090815" cv="CME.0001" xv="109" v="5.0 SP2">
        <Batch>
                <Hdr TSub="STP_API_IRAT_T" SSub="STP" TID="IRATFIRM" SID="CME"></Hdr>
                <TrdCaptRpt LastUpdateTm="2016-07-14T04:33:11.098-05:00" TxnTm="2016-07-14T04:33:10-05:
00" MLegRptTyp="1" BizDt="2016-07-14" TrdDt="2016-07-14" QtyTyp="1" VenuTyp="X" PxTyp="2" ReqID="ABC124"
TrdRptStat="0" RptTyp="101" TransTyp="0" TrdID2="12511186" TrdID="1679243" RptID="a4293919-2bf1-496a-
9a70-a3569ecc4774">
                        <Instrmt Exch="IFUS" PutCall="0" ExerStyle="1" StrkPx="-1.250000" SubTyp="CAL"
SecTyp="OPT" Src="H" ID="NF">
                                <OptExer>
                                        <Dts FreqUnit="Mo" FreqPeriod="1"></Dts>
                                </OptExer>
                        </Instrmt>
                        <Undly SecTyp="CMDTYSWAP" Src="H" ID="NF">
                                <Strm TotNotlUOM="Bbl" TotNotl="100000.00" NotlUOM="Bbl" NotlUnit="Mo"
NotlPeriod="1" Notl="100000.00" RcvSide="1" PaySide="2" Typ="0">
                                        <Cmdty Base="RFD">
                                                <AssetAttrb Val="Gasoline Blendstock" Typ="Grade"><
/AssetAttrb>
                                        </Cmdty>
                                        <EfctvDt Dt="2019-09-01"></EfctvDt>
                                        <TrmtnDt Dt="2019-10-31"></TrmtnDt>
                                </Strm>
                                <Strm TotNotlUOM="Bbl" TotNotl="100000.00" NotlUOM="Bbl" NotlUnit="Mo"
NotlPeriod="1" Notl="100000.00" RcvSide="2" PaySide="1" Typ="0">
                                        <Cmdty Base="RFD">
                                                <AssetAttrb Val="Gasoline Blendstock" Typ="Grade"><
/AssetAttrb>
                                        </Cmdty>
                                        <EfctvDt Dt="2019-09-01"></EfctvDt>
                                        <TrmtnDt Dt="2019-10-31"></TrmtnDt>
                                </Strm>
                        </Undly>
                        <RptSide InptSrc="CHB" ClOrdID2="BR100000590992965" Side="1">
                                <Pty R="7" Src="C" ID="ATS_TRADER2">
                                        <Sub Typ="5" ID="Adamax Test Company 3"></Sub>
                                </Pty>
                                <Pty R="12" ID="Adamax Trader">
                                        <Sub Typ="9" ID="Adamax Trader"></Sub>
                                </Pty>
                                <Pty R="21" Src="C" ID="ICE"></Pty>
                                <Pty R="22" Src="C" ID="ICE"></Pty>
                                <Pty R="30" ID="ATS_BROKER1">
                                        <Sub Typ="5" ID="ATS_BROKER1"></Sub>
                                </Pty>
                                <Pty R="36" ID="Adamax Trader">
                                        <Sub Typ="9" ID="Adamax Trader"></Sub>
                                </Pty>
                                <Pty R="62" ID="James Dima">
                                        <Sub Typ="9" ID="James Dima"></Sub>
                                </Pty>
                                <CommData Rt="0.00010" UOM="Bbl" Ccy="USD" Basis="1" Amt="0.00"><
/CommData>
                                <TrdRegTS Typ="1" TS="2016-07-14T04:33:10-05:00"></TrdRegTS>
                        </RptSide>
                </TrdCaptRpt>
        </Batch>
</FIXML>
```


FX Link

FX Spot Side 1

- Exch =" FXS"
- SecType= "FXSPOT"
- TrdType="54"

- StrategyLinkID="8813364457201711013"

```
<FIXML s="20090815" cv="CME.0001" xv="109" v="5.0 SP2">
        <Batch>
                <Hdr TSub="UR000073944" SSub="STP" SID="CME"/>
                <TrdCaptRpt MDTrdEntrID="3211" LastUpdateTm="2017-11-01T14:15:49.946-05:00" TxnTm="2017-11-01T14:15:49-05:00" MLegRptTyp="2" BizDt="2017-11-02" TrdDt="2017-11-01" CalcCcyLastQty="-662968.12" LastPx="-1.17861" LastQty="562500" VenuTyp="E" PxTyp="2" ExecID="88103:M:1034TN0000005" MtchID="15F75409D4B0003D6AA" TrdTyp="54" ReqID="f49858f7-a3cc-4a4c-b0e9-2c8c7a9b4398" TrdRptStat="0" RptTyp="101" TransTyp="0" TrdID2="15F75409D4B0003D6AE" TrdID="100007" RptID="15F75409D4B0003D6AE1141549945">
                        <Instrmt PxQteCcy="USD" Desc="VALUE DATED GBPUSD SPOT FX" Exch="FXS" UOMQty="1" UOMCcy="GBP" UOM="Ccy" Mult="1" MatDt="2017-11-02" MMY="20171101" SubTyp="XF" SecTyp="FXSPOT" CFI="FFXCNO" Src="H" ID="GBPUSD" Sym="FXBPX701">
                                <Evnt EventTyp="13" Dt="2017-11-03"/>
                                <Evnt EventTyp="121" Dt="2017-11-01"/>
                        </Instrmt>
                        <RptSide StrategyLinkID="8813364457201711013" CustCpcty="1" InptSrc="GLBX" ClOrdID="Q002367" Side="1">
                                <Pty R="1" ID="595"/>
                                <Pty R="4" ID="595"/>
                                <Pty R="7" Src="C" ID="135">
                                        <Sub Typ="5" ID="Firm A - FXSPOT"/>
                                </Pty>
                                <Pty R="12" ID="3L7L"/>
                                <Pty R="21" Src="C" ID="FXS"/>
                                <Pty R="22" Src="C" ID="FXS"/>
                                <Pty R="24" Src="C" ID="FXS_ACCT_A">
                                        <Sub Typ="26" ID="2"/>
                                </Pty>
                                <Pty R="24" Src="H" ID="A-110965"/>
                                <Pty R="44" ID="DUMMY"/>
                                <Pty R="55" ID="Q003L7"/>
                                <TrdRegTS Typ="1" TS="2017-11-01T14:15:49-05:00"/>
                        </RptSide>
                </TrdCaptRpt>
        </Batch>
</FIXML>
```

FX Future Side 2

- Exch =" CME"
- SecType= "FUT"
- TrdType="0"
- StrategyLinkID="8813364457201711013"

```
FIXML s="20090815" cv="CME.0001" xv="109" v="5.0 SP2">
        <Batch>
                <Hdr TSub="UR000073944" SSub="STP" SID="CME"/>
                <TrdCaptRpt MDTrdEntrID="3211" LastUpdateTm="2017-11-01T14:15:50.470-05:00" TxnTm="2017-11-01T14:15:50-05:00" MLegRptTyp="2" BizDt="2017-11-01" TrdDt="2017-11-01" LastPx="1.3477" LastQty="9" VenuTyp="E" PxTyp="2" ExecID="88103:M:1032TN0000003" MtchID="15F75409D4B0003D6B4" TrdTyp="0" ReqID="bd018534-0574-490f-9ca3-369aeb02eb30" TrdRptStat="0" RptTyp="101" TransTyp="0" TrdID2="15F75409D4B0003D6B8" TrdID="100008" RptID="15F75409D4B0003D6B81141550470">
                        <Instrmt PxQteCcy="USD" Desc="British Pound Futures" Exch="CME" UOMQty="62500" UOMCcy="GBP" UOM="Ccy" Mult="62500" MatDt="2018-03-19" MMY="201803" SubTyp="XF" SecTyp="FUT" CFI="FFCPSO" Src="H" ID="BP" Sym="6BH8"/>
                        <RptSide StrategyLinkID="8813364457201711013" CustCpcty="1" InptSrc="GLBX" ClOrdID="Q002367" Side="2">
                                <Pty R="1" ID="737"/>
                                <Pty R="4" ID="737"/>
                                <Pty R="7" Src="C" ID="737">
                                        <Sub Typ="5" ID="Firm B - FUT"/>
                                </Pty>
                                <Pty R="12" ID="3L7L"/>
                                <Pty R="21" Src="C" ID="CME"/>
                                <Pty R="22" Src="C" ID="CME"/>
                                <Pty R="24" Src="C" ID="FXS_ACCT_A">
```

```
                                        <Sub Typ="26" ID="2"/>
                                </Pty>
                                <Pty R="24" Src="H" ID="A-111701"/>
                                <Pty R="44" ID="DUMMY"/>
                                <Pty R="55" ID="Q003L7"/>
                                <RegTrdID Typ="0" Evnt="2" Src="1010000023" ID="FECF15F75409D4B0003D6B8"
/>
                                <TrdRegTS Typ="1" TS="2017-11-01T14:15:49-05:00"/>
                        </RptSide>
                </TrdCaptRpt>
        </Batch>
</FIXML>
```

FX Future Side 1

- Exch =" CME"
- SecType= "FUT"
- TrdType="0"
- StrategyLinkID="8813364457201711013"

```
<FIXML s="20090815" cv="CME.0001" xv="109" v="5.0 SP2">
        <Batch>
                <Hdr TSub="UR000073944" SSub="STP" SID="CME"/>
                <TrdCaptRpt MDTrdEntrID="3211" LastUpdateTm="2017-11-01T14:15:50.471-05:00" TxnTm="2017-
11-01T14:15:50-05:00" MLegRptTyp="2" BizDt="2017-11-01" TrdDt="2017-11-01" LastPx="1.3477" LastQty="9"
VenuTyp="E" PxTyp="2" ExecID="88103:M:1031TN0000003" MtchID="15F75409D4B0003D6B4" TrdTyp="0" ReqID="
6fd5b1ad-9111-42e9-8db7-95a0e2c4e7ec" TrdRptStat="0" RptTyp="101" TransTyp="0" TrdID2="
15F75409D4B0003D6BC" TrdID="100009" RptID="15F75409D4B0003D6BC1141550470">
                        <Instrmt PxQteCcy="USD" Desc="British Pound Futures" Exch="CME" UOMQty="62500"
UOMCcy="GBP" UOM="Ccy" Mult="62500" MatDt="2018-03-19" MMY="201803" SubTyp="XF" SecTyp="FUT" CFI="
FFCPSO" Src="H" ID="BP" Sym="6BH8"/>
                        <RptSide StrategyLinkID="8813364456201711013" CustCpcty="1" InptSrc="GLBX"
ClOrdID="Q002366" Side="1">
                                <Pty R="1" ID="737"/>
                                <Pty R="4" ID="737"/>
                                <Pty R="7" Src="C" ID="737">
                                        <Sub Typ="5" ID="Firm B - FUT"/>
                                </Pty>
                                <Pty R="12" ID="3L7L"/>
                                <Pty R="21" Src="C" ID="CME"/>
                                <Pty R="22" Src="C" ID="CME"/>
                                <Pty R="24" Src="C" ID="FXS_ACCT_A">
                                        <Sub Typ="26" ID="2"/>
                                </Pty>
                                <Pty R="24" Src="H" ID="A-111701"/>
                                <Pty R="44" ID="DUMMY"/>
                                <Pty R="55" ID="Q003L7"/>
                                <RegTrdID Typ="0" Evnt="2" Src="1010000023" ID="FECF15F75409D4B0003D6BC"
/>
                                <TrdRegTS Typ="1" TS="2017-11-01T14:15:49-05:00"/>
                        </RptSide>
                </TrdCaptRpt>
        </Batch>
</FIXML>
```

FX Spot Side 2

- Exch =" FXS"
- SecType= "FXSPOT"
- TrdType="54"
- StrategyLinkID="8813364456201711013"

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML s="20090815" cv="CME.0001" xv="109" v="5.0 SP2">
        <Batch>
                <Hdr TSub="UR000073944" SSub="STP" SID="CME"/>
```

```
		<TrdCaptRpt MDTrdEntrID="3211" LastUpdateTm="2017-11-01T14:15:49.946-05:00" TxnTm="2017-11-01T14:15:49-05:00" MLegRptTyp="2" BizDt="2017-11-02" TrdDt="2017-11-01" CalcCcyLastQty="-662968.12" LastPx="-1.17861" LastQty="562500" VenuTyp="E" PxTyp="2" ExecID="88103:M:1033TN0000005" MtchID="15F75409D4B0003D6AA" TrdTyp="54" ReqID="b9dc6692-3543-41d1-afc0-480173281d0f" TrdRptStat="0" RptTyp="101" TransTyp="0" TrdID2="15F75409D4B0003D6B2" TrdID="100008" RptID="15F75409D4B0003D6B21141549946">
			<Instrmt PxQteCcy="USD" Desc="VALUE DATED GBPUSD SPOT FX" Exch="FXS" UOMQty="1" UOMCcy="GBP" UOM="Ccy" Mult="1" MatDt="2017-11-02" MMY="20171101" SubTyp="XF" SecTyp="FXSPOT" CFI="FFXCNO" Src="H" ID="GBPUSD" Sym="FXBPX701">
				<Evnt EventTyp="13" Dt="2017-11-03"/>
				<Evnt EventTyp="121" Dt="2017-11-01"/>
			</Instrmt>
			<RptSide StrategyLinkID="8813364456201711013" CustCpcty="1" InptSrc="GLBX" ClOrdID="Q002366" Side="2">
				<Pty R="1" ID="595"/>
				<Pty R="4" ID="595"/>
				<Pty R="7" Src="C" ID="135">
					<Sub Typ="5" ID="Firm A - FXSPOT"/>
				</Pty>
				<Pty R="12" ID="3L7L"/>
				<Pty R="21" Src="C" ID="FXS"/>
				<Pty R="22" Src="C" ID="FXS"/>
				<Pty R="24" Src="C" ID="FXS_ACCT_A">
					<Sub Typ="26" ID="2"/>
				</Pty>
				<Pty R="24" Src="H" ID="A-110965"/>
				<Pty R="44" ID="DUMMY"/>
				<Pty R="55" ID="Q003L7"/>
				<TrdRegTS Typ="1" TS="2017-11-01T14:15:49-05:00"/>
			</RptSide>
		</TrdCaptRpt>
	</Batch>
</FIXML>
```


Trade at Settlement (TAS)

Original Trade


```
<TrdCaptRpt TrdgQty = "50000" OrigTmUnit = "Mo" DiffPxTyp = "0" DiffPx = "-0.10" Clrd = "1" LastUpdateTm = "2021-03-10T13:46:44.709000000Z" TxnTm = "2021-03-10T13:46:44.000000000Z" MLegRptTyp = "1" BizDt = "2021-03-10" TrdDt = "2021-03-10" LastPx = "63.89" LastQty = "50" VenuTyp = "X" PxTyp = "100" ExecID = "7767927" MtchID = "1780DE0671C0004D1F949" TrdSubTyp = "40" TrdTyp = "1" ReqID = "TESTMH" TrdRptStat = "0" RptTyp = "101" TransTyp = "0" TrdID2 = "1780DE0671C0004D1F94B" TrdID = "116469" RptID = "1780DE0671C0004D1F94B4074644343">
    <Instrmt PxQteCcy = "USD" Desc = "Light Sweet Crude Oil Futures" Exch = "NYMEX" SettlMeth = "P" UOMQty = "1000.0" UOM = "Bbl" Mult = "1000" MatDt = "2021-04-20" MMY = "202105" SecTyp = "FUT" CFI = "FCEPSX" Src = "H" ID = "CL" Sym = "CLK1"></Instrmt>
    <RptSide CustCpcty = "4" InptSrc = "CPC" ClOrdID = "C7767927" Side = "1">
        <Pty R = "4" ID = "666"></Pty>
        <Pty R = "7" Src = "C" ID = "ABC123_BROTHERS_ARBITRAGE">
            <Sub Typ = "5" ID = "ABC123 Brothers Arbitrage"></Sub>
        </Pty>
        <Pty R = "21" Src = "C" ID = "CME"></Pty>
        <Pty R = "22" Src = "C" ID = "NYMEX"></Pty>
        <Pty R = "24" Src = "C" ID = "ABC1236">
            <Sub Typ = "26" ID = "1"></Sub>
        </Pty>
        <Pty R = "24" Src = "H" ID = "A-56969"></Pty>
        <Pty R = "30" ID = "CMEG">
            <Sub Typ = "5" ID = "CME Group Inc. GCC"></Sub>
        </Pty>
        <Pty R = "36" ID = "surferdude">
            <Sub Typ = "9" ID = "Kelly Slater"></Sub>
        </Pty>
        <Pty R = "62" ID = "MABC123">
            <Sub Typ = "9" ID = "MICHAEL ABC123"></Sub>
        </Pty>
        <Pty R = "1001" Src = "D" ID = "666"></Pty>
        <RegTrdID Typ = "0" Evnt = "2" Src = "1010000023" ID = "CPC000007767927BN0001"></RegTrdID>
```

```
        <TrdRegTS Typ = "1" TS = "2021-03-10T13:45:00.000000000Z"></TrdRegTS>
    </RptSide>
</TrdCaptRpt>
```

Trade Update

```
<TrdCaptRpt TrdgQty = "50000" OrigTmUnit = "Mo" DiffPxTyp = "0" DiffPx = "-0.1" Clrd = "1" LastUpdateTm
= "2021-03-10T16:11:31.034000000Z" TxnTm = "2021-03-10T16:11:29.000000000Z" MLegRptTyp = "1" BizDt =
"2021-03-10" TrdDt = "2021-03-10" LastPx = "64.84" LastQty = "50" VenuTyp = "X" PxTyp = "101" ExecID =
"7767927" MtchID = "1780DE0671C0004D1F949" TrdSubTyp = "40" TrdTyp = "1" ReqID =
"API_IHSTRADESTP1614168646239" TrdRptStat = "0" RptTyp = "101" TransTyp = "2" TrdID2 =
"1780DE0671C0004D1F94B" TrdID = "116469" RptID = "1780DE0671C0004D1F94B1101129585">
    <Instrmt PxQteCcy = "USD" Desc = "Light Sweet Crude Oil Futures" Exch = "NYMEX" SettlMeth = "P"
UOMQty = "1000.0" UOM = "Bbl" Mult = "1000" MatDt = "2021-04-20" MMY = "202105" SecTyp = "FUT" CFI =
"FCEPSX" Src = "H" ID = "CL" Sym = "CLK1"></Instrmt>
    <RptSide CustCpcty = "4" InptSrc = "CPC" ClOrdID = "C7767927" Side = "1">
        <Pty R = "4" ID = "666"></Pty>
        <Pty R = "7" Src = "C" ID = "ABC123_BROTHERS_ARBITRAGE">
            <Sub Typ = "5" ID = "ABC123 Brothers Arbitrage"></Sub>
        </Pty>
        <Pty R = "21" Src = "C" ID = "CME"></Pty>
        <Pty R = "22" Src = "C" ID = "NYMEX"></Pty>
        <Pty R = "24" Src = "C" ID = "ABC1236">
            <Sub Typ = "26" ID = "1"></Sub>
        </Pty>
        <Pty R = "24" Src = "H" ID = "A-56969"></Pty>
        <Pty R = "30" ID = "CMEG">
            <Sub Typ = "5" ID = "CME Group Inc. GCC"></Sub>
        </Pty>
        <Pty R = "36" ID = "surferdude">
            <Sub Typ = "9" ID = "Kelly Slater"></Sub>
        </Pty>
        <Pty R = "62" ID = "MABC123">
            <Sub Typ = "9" ID = "MICHAEL ABC123"></Sub>
        </Pty>
        <Pty R = "1001" Src = "D" ID = "666"></Pty>
        <RegTrdID Typ = "0" Evnt = "2" Src = "1010000023" ID = "CPC000007767927BN0001"></RegTrdID>
        <TrdRegTS Typ = "1" TS = "2021-03-10T13:45:00.000000000Z"></TrdRegTS>
    </RptSide>
</TrdCaptRpt>
```

Trade at Marker (TAM)

Original Trade

```
<TrdCaptRpt TrdgQty = "75000" OrigTmUnit = "Mo" DiffPxTyp = "0" DiffPx = "0.10" Clrd = "1" LastUpdateTm
= "2021-03-10T13:47:13.867000000Z" TxnTm = "2021-03-10T13:47:13.000000000Z" MLegRptTyp = "1" BizDt =
"2021-03-10" TrdDt = "2021-03-10" LastPx = "63.37" LastQty = "75" VenuTyp = "X" PxTyp = "101" ExecID =
"7767928" MtchID = "1780DE0671C0004D1F956" TrdSubTyp = "43" TrdTyp = "1" ReqID = "TESTMH" TrdRptStat =
"0" RptTyp = "101" TransTyp = "0" TrdID2 = "1780DE0671C0004D1F958" TrdID = "116471" RptID =
"1780DE0671C0004D1F9584074713398">
    <Instrmt PxQteCcy = "USD" Desc = "Light Sweet Crude Oil Futures" Exch = "NYMEX" SettlMeth = "P"
UOMQty = "1000.0" UOM = "Bbl" Mult = "1000" MatDt = "2021-05-20" MMY = "202106" SecTyp = "FUT" CFI =
"FCEPSX" Src = "H" ID = "CL" Sym = "CLM1">
        <AID AltIDSrc = "112" AltID = "CL1"></AID>
    </Instrmt>
    <RptSide CustCpcty = "4" InptSrc = "CPC" ClOrdID = "C7767928" Side = "1">
        <Pty R = "4" ID = "666"></Pty>
        <Pty R = "7" Src = "C" ID = "ABC123_BROTHERS_ARBITRAGE">
            <Sub Typ = "5" ID = "ABC123 Brothers Arbitrage"></Sub>
        </Pty>
        <Pty R = "21" Src = "C" ID = "CME"></Pty>
        <Pty R = "22" Src = "C" ID = "NYMEX"></Pty>
        <Pty R = "24" Src = "C" ID = "ABC1236">
            <Sub Typ = "26" ID = "1"></Sub>
```

```
        </Pty>
        <Pty R = "24" Src = "H" ID = "A-56969"></Pty>
        <Pty R = "30" ID = "CMEG">
            <Sub Typ = "5" ID = "CME Group Inc. GCC"></Sub>
        </Pty>
        <Pty R = "36" ID = "surferdude">
            <Sub Typ = "9" ID = "Kelly Slater"></Sub>
        </Pty>
        <Pty R = "62" ID = "MABC123">
            <Sub Typ = "9" ID = "MICHAEL ABC123"></Sub>
        </Pty>
        <Pty R = "1001" Src = "D" ID = "666"></Pty>
        <RegTrdID Typ = "0" Evnt = "2" Src = "1010000023" ID = "CPC000007767928BN0001"></RegTrdID>
        <TrdRegTS Typ = "1" TS = "2021-03-10T13:46:00.000000000Z"></TrdRegTS>
    </RptSide>
</TrdCaptRpt>
```


Trade Update


```
<TrdCaptRpt TrdgQty = "75000" OrigTmUnit = "Mo" DiffPxTyp = "0" DiffPx = "0.1" Clrd = "1" LastUpdateTm =
"2021-03-10T23:16:38.881000000Z" TxnTm = "2021-03-10T23:16:36.000000000Z" MLegRptTyp = "1" BizDt = "2021-
03-10" TrdDt = "2021-03-10" LastPx = "64.62" LastQty = "75" VenuTyp = "X" PxTyp = "101" ExecID =
"7767928" MtchID = "1780DE0671C0004D1F956" TrdSubTyp = "43" TrdTyp = "1" ReqID = "TESTMH" TrdRptStat =
"0" RptTyp = "101" TransTyp = "2" TrdID2 = "1780DE0671C0004D1F958" TrdID = "116471" RptID =
"1780DE0671C0004D1F9581171636555">
        <Instrmt PxQteCcy = "USD" Desc = "Light Sweet Crude Oil Futures" Exch = "NYMEX" SettlMeth = "P"
UOMQty = "1000.0" UOM = "Bbl" Mult = "1000" MatDt = "2021-05-20" MMY = "202106" SecTyp = "FUT" CFI =
"FCEPSX" Src = "H" ID = "CL" Sym = "CLM1">
                <AID AltIDSrc = "112" AltID = "CL1"></AID>
        </Instrmt>
        <RptSide CustCpcty = "4" InptSrc = "CPC" ClOrdID = "C7767928" Side = "1">
                <Pty R = "4" ID = "666"></Pty>
                <Pty R = "7" Src = "C" ID = "ABC123_BROTHERS_ARBITRAGE">
                        <Sub Typ = "5" ID = "ABC123 Brothers Arbitrage"></Sub>
                </Pty>
                <Pty R = "21" Src = "C" ID = "CME"></Pty>
                <Pty R = "22" Src = "C" ID = "NYMEX"></Pty>
                <Pty R = "24" Src = "C" ID = "ABC1236">
                        <Sub Typ = "26" ID = "1"></Sub>
                </Pty>
                <Pty R = "24" Src = "H" ID = "A-56969"></Pty>
                <Pty R = "30" ID = "CMEG">
                        <Sub Typ = "5" ID = "CME Group Inc. GCC"></Sub>
                </Pty>
                <Pty R = "36" ID = "surferdude">
                        <Sub Typ = "9" ID = "Kelly Slater"></Sub>
                </Pty>
                <Pty R = "62" ID = "MABC123">
                        <Sub Typ = "9" ID = "MICHAEL ABC123"></Sub>
                </Pty>
                <Pty R = "1001" Src = "D" ID = "666"></Pty>
                <RegTrdID Typ = "0" Evnt = "2" Src = "1010000023" ID = "CPC000007767928BN0001"><
/RegTrdID>
                <TrdRegTS Typ = "1" TS = "2021-03-10T13:46:00.000000000Z"></TrdRegTS>
        </RptSide>
</TrdCaptRpt>
```


Trade at Cash Open (TACO)

Original Trade


```
<TrdCaptRpt TrdgQty = "25000" OrigTmUnit = "D" Clrd = "1" LastUpdateTm = "2021-03-10T13:48:54.745000000
Z" TxnTm = "2021-03-10T13:48:54.000000000Z" MLegRptTyp = "1" BizDt = "2021-03-10" TrdDt = "2021-03-10"
LastPx = "-4.00" LastQty = "500" VenuTyp = "X" PxTyp = "2" ExecID = "7767930" MtchID =
"1780DE0406A0002DE859" TrdTyp = "1" ReqID = "TESTMH" TrdRptStat = "0" RptTyp = "101" TransTyp = "0"
```

```
TrdID2 = "1780DE0406A0002DE85B" TrdID = "100120" RptID = "1780DE0406A0002DE85B4074854550">
    <Instrmt PxQteCcy = "USD" Desc = "TACO+ Futures on E-mini Standard and Poor's 500 Stock Price Index
Futures" Exch = "CME" SettlMeth = "P" UOMQty = "50.0" UOM = "IPNT" Mult = "50" MatDt = "2021-03-18" MMY
= "20210319" SecTyp = "FUT" CFI = "FFIPSO" Src = "H" ID = "EQ1" Sym = "EQ1H119">&lt;/Instrmt&gt;
    &lt;RptSide CustCpcty = "4" InptSrc = "CPC" ClOrdID = "C7767930" Side = "1"&gt;
        &lt;Pty R = "4" ID = "666"&gt;&lt;/Pty&gt;
        &lt;Pty R = "7" Src = "C" ID = "ABC123_BROTHERS_ARBITRAGE"&gt;
            <Sub Typ = "5" ID = "ABC123 Brothers Arbitrage"></Sub>
        &lt;/Pty&gt;
        &lt;Pty R = "21" Src = "C" ID = "CME"&gt;&lt;/Pty&gt;
        &lt;Pty R = "22" Src = "C" ID = "CME"&gt;&lt;/Pty&gt;
        &lt;Pty R = "24" Src = "C" ID = "ABC1236"&gt;
            <Sub Typ = "26" ID = "1"></Sub>
        &lt;/Pty&gt;
        &lt;Pty R = "24" Src = "H" ID = "A-56969"&gt;&lt;/Pty&gt;
        &lt;Pty R = "30" ID = "CMEG"&gt;
            <Sub Typ = "5" ID = "CME Group Inc. GCC"></Sub>
        &lt;/Pty&gt;
        &lt;Pty R = "36" ID = "surferdude"&gt;
            <Sub Typ = "9" ID = "Kelly Slater"></Sub>
        &lt;/Pty&gt;
        &lt;Pty R = "62" ID = "MABC123"&gt;
            <Sub Typ = "9" ID = "MICHAEL ABC123"></Sub>
        &lt;/Pty&gt;
        &lt;Pty R = "1001" Src = "D" ID = "666"&gt;&lt;/Pty&gt;
        &lt;RegTrdID Typ = "0" Evnt = "2" Src = "1010000023" ID = "CPC000007767930BN0001"&gt;&lt;/RegTrdID&gt;
        &lt;TrdRegTS Typ = "1" TS = "2021-03-10T13:47:00.000000000Z"&gt;&lt;/TrdRegTS&gt;
    &lt;/RptSide&gt;
&lt;/TrdCaptRpt&gt;
```

Trade Update

```
<TrdCaptRpt TrdgQty = "25000" OrigTmUnit = "D" Clrd = "1" LastUpdateTm = "2021-03-10T13:48:54.745000000
Z" TxnTm = "2021-03-10T13:48:54.000000000Z" MLegRptTyp = "1" BizDt = "2021-03-10" TrdDt = "2021-03-10"
LastPx = "-4.00" LastQty = "500" VenuTyp = "X" PxTyp = "2" ExecID = "7767930" MtchID =
"1780DE0406A0002DE859" TrdTyp = "1" ReqID = "TESTMH" TrdRptStat = "0" RptTyp = "101" TransTyp = "0"
TrdID2 = "1780DE0406A0002DE85B" TrdID = "100120" RptID = "1780DE0406A0002DE85B4074854550">
        <Instrmt PxQteCcy = "USD" Desc = "TACO+ Futures on E-mini Standard and Poor's 500 Stock Price
Index Futures" Exch = "CME" SettlMeth = "P" UOMQty = "50.0" UOM = "IPNT" Mult = "50" MatDt = "2021-03-
18" MMY = "20210319" SecTyp = "FUT" CFI = "FFIPSO" Src = "H" ID = "EQ1" Sym = "EQ1H119">&lt;/Instrmt&gt;
        &lt;RptSide CustCpcty = "4" InptSrc = "CPC" ClOrdID = "C7767930" Side = "1"&gt;
                &lt;Pty R = "4" ID = "666"&gt;&lt;/Pty&gt;
                &lt;Pty R = "7" Src = "C" ID = "ABC123_BROTHERS_ARBITRAGE"&gt;
                        <Sub Typ = "5" ID = "ABC123 Brothers Arbitrage"></Sub>
                &lt;/Pty&gt;
                &lt;Pty R = "21" Src = "C" ID = "CME"&gt;&lt;/Pty&gt;
                &lt;Pty R = "22" Src = "C" ID = "CME"&gt;&lt;/Pty&gt;
                &lt;Pty R = "24" Src = "C" ID = "ABC1236"&gt;
                        <Sub Typ = "26" ID = "1"></Sub>
                &lt;/Pty&gt;
                &lt;Pty R = "24" Src = "H" ID = "A-56969"&gt;&lt;/Pty&gt;
                &lt;Pty R = "30" ID = "CMEG"&gt;
                        <Sub Typ = "5" ID = "CME Group Inc. GCC"></Sub>
                &lt;/Pty&gt;
                &lt;Pty R = "36" ID = "surferdude"&gt;
                        <Sub Typ = "9" ID = "Kelly Slater"></Sub>
                &lt;/Pty&gt;
                &lt;Pty R = "62" ID = "MABC123"&gt;
                        <Sub Typ = "9" ID = "MICHAEL ABC123"></Sub>
                &lt;/Pty&gt;
                &lt;Pty R = "1001" Src = "D" ID = "666"&gt;&lt;/Pty&gt;
                &lt;RegTrdID Typ = "0" Evnt = "2" Src = "1010000023" ID = "CPC000007767930BN0001"&gt;<
/RegTrdID>
                &lt;TrdRegTS Typ = "1" TS = "2021-03-10T13:47:00.000000000Z"&gt;&lt;/TrdRegTS&gt;
        &lt;/RptSide&gt;
&lt;/TrdCaptRpt&gt;
```