

CME ClearPort API - Trade Capture Report Acknowledgment Message - TrdCapRptAckSideGrp - Outbound

/TrdCaptRptAck/RptSide (repeating)

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Present for Outright or Spread	Supported Values
Buy Sell Code	Side	char	Side of order (see Volume : "Glossary" for value definitions)	ALL	ALL	Both	1 - Buy 2 - Sell
Input Source	InptSrc	String	Type of input device or system from which the trade was entered.	ALL	ALL	Both	
Input Device	InptDev	String	Specific device number, terminal number or station where the trade was entered.				API - API submitted UI - GUI used for Submission
Customer Type Indicator	CustCpcty	int	Capacity of customer placing the order Primarily used by futures exchanges to indicate the CTICode (customer type indicator) as required by the US CFTC (Commodity Futures Trading Commission).				1 - Member trading for their own account 2 - Clearing Firm trading for its proprietary account 3 - Member trading for another member 4 - All other
Allocation Indicator	Alloclnd	Int	Identifies how the trade is to be allocated	Dual-Sided Single-Sided	ALL	ALL	Both
Aggressor Indicator	AggrsrInd	Boolean	Used to identify whether or not the order initiator is an aggressor in the trade.				N - Order initiator is passive Y - Order initiator is aggressor
Side Quantity	SideQty	int	Used to indicate the quantity on one side of a multi-sided Trade Capture Report				
Block Trade Allocation Indicator	BlckTrdAlloclnd	int	Indication that a block trade will be allocated.				0 - Block to be allocated 1 - Block not to be allocated 2 - Allocated trade (i.e. a sub-trade of a block trade)
Side Trade ID	TrdID	String	CPC assigned Side Trade ID. This is sent back only for single-sided trades (Not two-sided Acks).				
Source Trade ID	SrcTrdID	String	A Trade ID assigned by the source for the trade Side. Typically used to identify a trade by the submitter while submitting a single-sided trade.				

Customer Order Handling Instruction	CustOrdHdlInst	MultipleStringValue	Codes that apply special information that the Broker / Dealer needs to report, as specified by the customer. NOTE: This field and its values have no bearing on the Execlnst and TimelnForce fields. These values should not be used instead of Execlnst or TimelnForce. This field and its values are intended for compliance reporting only.				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
Side Risk Limit Check Status	RiskChkStat	int	Indicates the status of the risk limit check performed on the side of a trade.				13 - Accepted by execution venue
Reference Risk Limit Check ID	RefRiskLmtChkID	String	Indicates the credit approval token for pre-approved trades reported on Swap Execution Facilities (SEFs).				
Notes	Notes	String	A field for user-created notes.				
Parties (repeating)	Pty						
Party ID	ID	String	Used to identify the Party.	ALL	ALL	Both	
Party ID Source	Src	char	Needed when submitting with Account Alias (R=24).				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 of Party or the role of the party in the Party Block.	ALL	ALL	Both	1 - Executing Firm 7 - Trading (Entering) Firm 17 - Contra Firm 24 - Customer Account 30 - Inter Dealer Broker 36 - Entering trader 37 - Contra trader 44 - Order Entry Operator ID 49 - Asset Manager 62 - Report originator
PtysSubGrp (repeating)	Sub						
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. Where Sub/@Typ = 26 1 = Customer 2 = House				
Party Qualifier Type	Typ	int	The Type of Party Sub ID in the Party Sub Tag.				1 - Firm 3 - System 5 - Full legal name of firm 9 - Contact name 26 - Account type or Origin 49 - Reporting entity indicator
SideRegulatoryTradeIDGrp (repeating)	RegTrdID						
Side Regulatory Trade ID	ID	String	Regulatory Trade ID for the trade side. Will be used to communicate the Universal Swap Identifier associated with a cleared trade.				
Side Regulatory Trade ID Source	Src	String	ID of reporting entity assigned by regulatory agency.				
Side Regulatory Trade ID Event	Evt	int	Event causing origination of the ID. For combinations, use the higher enumeration value. E.g. for Allocation plus Clearing use the value 2.				0 - Initial block trade 1 - Allocation (or determination that the block trade will not be further allocated) 2 - Clearing

Side Regulatory Trade ID Type	Typ	int	The type of Regulatory Trade ID being sent.				0 - Current (the default) 1 - Previous (e.g. when reporting a cleared trade or novation of a previous trade) 2 - Block (e.g. when reporting an allocated subtrade)
Side Regulatory Trade ID Scope	Scope	int	Included when a trade must be assigned more than one identifier, e.g. one for the clearing member and another for the client on a cleared trade as with the principal model in Europe. Omit if scope does not apply to this instance.				1 - Clearing member 2 - Client
CommissionDataGrp	CommData						
Commission Basis	Basis	int	Specifies the basis or unit used to calculate the commission.				1 - Per Unit (implying shares, par, currency, etc.) 2 - Percent 8 - Amount per contract
Commission Currency	Ccy	Currency	Specifies the currency denomination of the commission amount if different from the trade's currency.				
Commission Rate	Rt	float	Rate per basis. For example, \$1 per contract, or \$0.01 per unit (e.g. barrel).				
Commission Leg Ref ID	LegRefID	String	Trade leg identifier for spread trade submissions. Required on all CommData blocks for each leg of a spread.				
TrdAllocGrp (repeating)	Alloc						