

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

/TrdCaptRptAck/RptSide/Alloc (repeating)

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Present for Outright or Spread	Supported Values
Allocator Assigned Allocation ID	IndAllocID	String	Identifies the allocation ID provided by the allocator.				
Allocation Qty	Qty	Qty	Quantity to be allocated to specific sub-account (Prior to FIX 4.2 this field was of type int)				
CCP Assigned Allocation ID	IndAllocID2	String	Provides support for an intermediary assigned allocation ID				
Allocation Reference Risk Limit Check ID	RefRiskLmtCHKID	String	Indicates the credit approval token for pre-approved trades reported on Swap Execution Facilities (SEFs).				
AllocRegulatoryTradeIDGrp (repeating)	RegTrdID						
Allocation Regulatory Trade ID	ID	String	Regulatory trade identifier. The Universal Swap Identifier associated with the allocated trade.				
Allocation Regulatory Trade ID Source	Src	String	Identifier of the reporting entity assigned by regulatory agency.				
Allocation Regulatory Trade ID Event	Evnt	int	Event causing the origination of the identifier. For combinations of events, 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
Allocation Regulatory Trade ID Type	Typ	int	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)
Allocation 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
NestedParties2 (repeating)	Pty						
Target Party ID	ID	String	The Party ID of the party taking up the allocation.				
Target 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

Target Party Role	R	int	The Party role of the party taking up the allocation.				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
NstdPtys2SubGrp (repeating)	Sub						
Target Party Qualifier	ID	String	The qualifier of the Allocated to Party. Where Sub/@Typ = 26 1 = Customer 2 = House				
Target Party Qualifier Type	Typ	int	Type of Nested2PartySubID (760) value. Second instance of <NestedParties>. Same values as PartySubIDType (803)				1 - Firm 3 - System 5 - Full legal name of firm 9 - Contact name 26 - Account type or Origin 49 - Reporting entity indicator
TradeAllocAmtGrp (repeating)	Amt						
Allocation Amount Type	Typ	String	The type of amount being associated with the allocation.				CRES - Cash Residual Amount ICPN - Initial Trade Coupon Amount IPMT - Upfront Payment TVAR - Trade Variation Amount
Allocation Amount	Amt	float	The amount associated with the amount type.				