

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

/TrdCaptRptAck/TrdLeg (repeating)

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Present for Outright or Spread	Supported Values
Leg Number	LegNo	int	A number identifying the leg within a strategy or spread. When reporting a USI, UTI, or commission, the field LegRefID will reference this number.	ALL	ALL	Spread	
Leg Last Price	LastPx	Price	Used to report the trade price or execution price assigned to the leg of the multileg instrument.	ALL	ALL	Spread	
Leg Contra Amount	LegCalcCcy LastQty	Qty	Used for the calculated quantity of the other side of the currency for this leg. Can be derived from LegQty and LegLastPx.				
Leg Last Quantity	LastQty	Qty	Fill quantity for the leg instrument	ALL	ALL	Spread	
Leg Price Type	PxTyp	int	The price type of the LegBidPx (681) and/or LegOfferPx (684). See PriceType (423) for description.	OPT	OTC FX	Spread	1 - Percentage (i.e. percent of par) 2 - Per unit (i.e. per share or contract)
Leg Quantity Type	QtyTyp	int	The leg quantity type specified at the leg level. Can be different for each leg	ALL	ALL	Spread	0 - Units (shares, par, currency) 1 - Contracts
InstrumentLeg	Leg						
TradeCapLegUnderlyingsGrp (repeating)	Undlys						
UnderlyingLegInstrument	Undly						
Leg Underlying Product Code	ID	String	Refer to definition for SecurityID(48)	OPT	ALL	Spread	
Leg Underlying Product Code Source	Src	String	Refer to definition for SecurityIDSource(22)	OPT	ALL	Spread	H - Clearing House / Clearing Organization
Leg Underlying Security Type	SecTyp	String	Refer to definition for SecurityType(167)	OPT	ALL	Spread	FUT - Future FWD - Forward MLEG - Multi Leg (Combo)
Leg Underlying Maturity	MMY	MonthYear	Refer to definition for MaturityMonthYear(200)	OPT	ALL	Spread	

Leg Underlying Product Exchange	Exch	String	Refer to definition for SecurityExchange(207)	OPT	ALL	Spread	CBT - Chicago Board of Trade CEE - Stock Exchange Group CME - Chicago Mercantile Exchange COMEX - Commodities Exchange, Inc DME - Dubai Mercantile Exchange NYMEX - New York Mercantile Exchange NYMSW - CME Swaps - NYMEX
LegPositionAmountData (repeating)	Amt						
Leg Position Amount	Amt	Amt	Used to capture the FX premium amount.				
Leg Position Amount Type	Typ	String	The type of monetary amount associated with a transaction.				CRES - Cash Residual Amount PREM - Premium Amount
Leg Position Amount Currency	Ccy	Currency	The currency of the amount specified.				