

# CME STP - FIXML TradeCaptureReport - InstrumentLeg for BrokerTec Trades

/TrdCaptRpt/TrdLeg/Leg

FIX Tag	Field Name	FIXML Attribute Name	Data Type	Description	New for BrokerTec	OMnet Mapping	Genium FIX Mapping	Supported Values
600	LegSymbol	Sym	String	'Sym'				
602	LegSecurityID	ID	String	'ID'				
603	LegSecurityIDSource	Src	String	'Src'				H - Clearing House / Clearing Organization
608	LegCFIcode	CFI	String	'CFI'				
609	LegSecurityType	SecTyp	String	Refer to definition of SecurityType(167)				BOND - Bond (generic) EUSOV - Euro Sovereigns EUSUPRA - Euro Supranational Coupons FUT - Future FWD - Forward MLEG - Multi Leg (Combo) OPT - Option REPO - Repurchase SOV - UK Gilt SUPRA - USD Supranational Coupons TB - Treasury Bill - non US TBA - To Be Announced TBILL - US Treasury Bill TBOND - US Treasury Bond TNOTE - US Treasury Note IRS - Interest Rate Swap PROV - Canadian Provincial Bonds
764	LegSecuritySubType	SecSubTyp	String	SecuritySubType of the leg instrument. See SecuritySubType (762) field for description. Values include: GC - General Collateral GCF - General Collateral Financing	New Field			
610	LegMaturityMonthYear	MMY	MonthYear	'MMY'				
611	LegMaturityDate	Mat	LocalMkt Date	'Mat'				
612	LegStrikePrice	Strk	Price	'Strk'				
10045	LegContractMultiplier	Mult	float	'Mult'				
999	LegUnitOfMeasure	UOM	String	Refer to definition of UnitOfMeasure(996)				Alw - Allowances BDFT - Board feet

Bbl - Barrels

Bcf - Billion cubic feet

Bu - Bushels

CBM - Cubic Meters

CER - Certified Emissions Reduction

CRT - Climate Reserve Tonnes

Ccy - Amount of currency

EnvCrd - Environmental Credit

EnvOfst - Environmental Offset

GJ - Gigajoules

GT - Gross Tons Also known as long tons or imperial tons, equal to 2240 lbs

Gal - Gallons

IPNT - Index point

L - Liters

MMBtu - One Million BTU

MMbbl - Million Barrels

MW-M - Megawatt-Month (electrical capacity)

MW-h - Megawatt-Hour (electrical capacity)

MWh - Megawatt hours

PRINC - Principal with relation to debt instrument

cwt - Hundredweight (US)

day - Days

dt - Dry metric tons

g - Grams

kL - Kiloliters

kW-M - Kilowatt-Month (electrical capacity)

								kW-h - Kilowatt-Hour (electrical capacity)  kWh - Kilowatt hours  kg - Kilograms  lbs - pounds  oz_tr - Troy Ounces  t - Metric Tons (aka Tonne)  thm - Therms  tn - Tons (US)
1224	LegUnitOfMeasureQty	UOMQty	Qty	Refer to definition of UnitOfMeasureQty(1147)				
1720	LegUnitOfMeasureCurrency	UOMCcy	Currency	Indicates the currency of the unit of measure. Conditionally required when LegUnitOfMeasure(999) = Ccy				
616	LegSecurityExchange	Exch	Exchange	'Exch'	New values BTEU, BTUS			BTEU - BrokerTec EU  BTUS - BrokerTec US  CBT - Chicago Board of Trade  CEE - Stock Exchange Group  CME - Chicago Mercantile Exchange  COMEX - Commodities Exchange, Inc  DME - Dubai Mercantile Exchange  IFUS - Intercontinental Exchange  NGXC - Natural Gas Exchange  NODX - Nodal  NYMEX - New York Mercantile Exchange  NYMSW - CME Swaps - NYMEX  VMAC - VMAC  XNAS - Nasdaq  XXXX - OTC Trades
620	LegSecurityDesc	Desc	String	Description of a leg of a multileg instrument. See SecurityDesc(107).				
624	LegSide	Side	char	The side of this individual leg (multileg security). See Side (54) field for description and values				1 - Buy  2 - Sell
1358	LegPutOrCall	PutCall	int	Refer to definition of PutOrCall(201)				0 - Put 1 - Call

2192	LegSettlMethod	SettlMeth	char	Settlement method for a contract or instrument. Additional values may be used with bilateral agreement.				P - Physical settlement required C - Cash settlement required E - Election at exercise
10056	LegInstrumentGUID	GUID	String	Leg globally unique identifier	New Field			
<b>604</b>	<b>LegSecAltIDGrp</b>	<b>LegAID</b>						
605	LegSecurityAltID	SecAltID	String	'SecAltID'				
606	LegSecurityAltIDSource	SecAltIDSrc	String	'SecAltIDSrc'	New values 1, 4			1 - CUSIP 4 - ISIN number 112 - TAM Marker Price Symbol