CME STP - TradeCaptureReportRequest - STP

/TrdCaptRptReq

Name	Abbr	Datatype	Description	Enumerations
Request ID	`ReqID`	String	Required identifier for the trade query or subscription request. Will be echoed back on the response.	
Trade ID	`TrdID`	String	Used to query for a specific Trade ID (TrdID).	
Secondary Trade ID	`TrdID2`	String	Used to query for a specific Secondary Trade ID (TrdID2).	
Request Type	`ReqTyp`	int	Required. The type of trade request. The first query or subscription must specify matched trades (1). Subsequent requests for a query or subscription must specify unreported trades (3).	1 - Matched trades matching criteria provided on request (Parties, ExecID, TradeID, OrderID, Instrument, InputSource, etc.) 3 - Unreported trades that match criteria
Subscription Request Type	`SubReqTyp`	char	Required. Used to differentiate between a Snapshot (0) e.g. a single query for trade state at a specific point in time, or a Snapshot + Updates (1), e.g. a subscription, which is an ongoing request for trades matching the subscription criteria.	0 - Snapshot 1 - Snapshot + Updates (Subscribe)
Client Order ID	`ClOrdID`	String	Used to query for a specific Client Order ID (ClOrdID).	
Clear Date	`BizDt`	LocalMktDate	Limits the subscription or query to a specific clearing business date.	
Multi Leg Reporting Type	`MLegRptTyp`	char	Required. Used to indicate if trades are to be returned for the individual legs of a multi-leg instrument (2) or for the overall instrument (3).	2 - Individual leg of a multi-leg security 3 - Multi-leg security
Input Source	`InptSrc`	String	Used to limit queries and subscriptions to a specific trade input source.	
Start Time	`StartTm`	UTCTimestamp	Indicates the starting time of the subscription or query. For a subscription, the default is to start at the current time. This field is required for a query.	
End Time	`EndTm`	UTCTimestamp	Indicates the ending time of the query.	
StandardHeader	**`Hdr`**			
Sender ID	`SID`	String	Identifies the entity which is sending the message.	
Target ID	`TID`	String	Set to CME	
MsgSeqNum	`SeqNum`	SeqNum	(Can be embedded within encrypted data section.)	
Sender Qualifier	`SSub`	String	Assigned value used to identify specific message originator (user, etc.)	
Target Qualifier	`TSub`	String	Set to STP	
Parties (repeating)	**`Pty`**			
Party ID	`ID`	String	Used to identify the Party that is the subject of the subscription or query. Multiple Parties may be specified. Each Party ID must be in a separate Party (Pty) element.	
Party Role	`R`	int	Indicates the type or role of the Party that is the subject of the subscription or query. Exactly one Party Role must be specified.	7 - Trading (Entering) Firm 30 - Inter Dealer Broker 49 - Asset Manager
Instrument	**`Instrmt`**			
Product Code	`ID`	String	Used to limit a subscription or query to a specific CME product, e.g. CL.	

Security Type	`SecTyp`	String	Used to limit a subscription or query to a specific type of security.	FRA - Forward Rate Agreement FUT - Future FWD - Forward IRS - Interest Rate Swap MLEG - Multi Leg (Combo) OPT - Option SWAPTION - Swaption
Product Exchange	`Exch`	Exchange	Used to limit a subscription or query to a specific listing exchange. Required if Security ID is specified.	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
TrdCapDtGrp (repeating)	**`TrdCapDt`**			
Trade Date	`TrdDt`	LocalMktDate	Limits the subscription or query to a specific trade date. Only one date may be specified.	