

CME STP FIX - Trade Capture Report Request

The **Trade Capture Report Request (tag 35-MsgTyp=AD)** message is used by FIX Client to:

- Subscribe (with or without filters) for or unsubscribe from CME Group trades;
- Request snapshot of CME Group trades.



FIX Client can specify the following filters in subscription and snapshot requests.




Filter	Recommended request type		Comments
	Subscription	Snapshot	
TradeID	N	Y	CME Front End Clearing (FEC) Firm Trade ID.
Secondary Trade ID	N	Y	Unique across all trade dates and all clearing firms.
Client Order ID	N	Y	OrderID provided for CME Globex trades and the Order ID for Pit trades.
Instrument details <ul style="list-style-type: none"> • Security ID • Security Exchange • Security Type 	Y	Y	Security Exchange and Security Type can be used independently, when Security ID should always be accompanied by Security Exchange.
Clearing Business Date	Y	Y	One date can be specified per request.
Trade Date(s)	Y	Y	One or multiple trade dates can be specified in single request.
Trade Input Source	Y	Y	The trade input sources.



- *Use of tag 779-LastUpdateTime:* Subscription requests should be equipped with tag 779-LastUpdateTime specifying the start time for subscription. Request without tag 779-LastUpdateTime will default to current date and time. This tag is not used for Snapshot requests and thus will be ignored if present.
- *Use of 9593-StartTime and optional tag 9594-EndTime:* Snapshot requests should be equipped with mandatory tag 9593-StartTime and optional tag 9594-EndTime. Absent end time means that the request covers the period from start time up to current time. Requests without start time will be rejected. This tag is not used for Subscription requests and thus will be ignored if present.
- *Support for Multiple FirmIDs:*
 - Each Snapshot and Subscription request can be made for one or multiple FirmIDs. It is required that all FirmIDs specified within a single request have the same role (Trading Firm, Brokerage Firm, or Asset Manager). Requests containing multiple FirmIDs with different party roles will be rejected
 - Snapshot or Subscription request with multiple FirmIDs containing at least one invalid FirmID will be rejected
- Tag 779-LastUpdateTime timestamp on the received Trade Capture Report (tag 35-MsgTyp=AE) messages may be greater, equal to, or less than the tag 779-LastUpdateTime value specified in the Subscription (tag 263-SubscriptionRequestType=1) for the Trade Capture Report Request (tag 35-MsgTyp=AD) message.

Tag	Name	FIXML Abbr	Req	Format	Description	Enumerations
	Standard Message Header		Y		Tag 35-MsgType = AD	
568	TradeRequestID	ReqID	Y	String	Unique identifier for a Trade Capture Report Request.	
1003	TradeID	TrdID	N	String	Used to query for a trade with specific CME Front End Clearing (FEC) Firm Trade ID	
1040	TradeID2	TrdID2	N	String	Used to query for a trade with specific Secondary Trade ID (unique across all trade dates and all clearing firms)	
569	TradeRequestType	ReqTyp	Y	Int	Type of Trade Capture Report requested. The first query or subscription must specify matched trades (1). Subsequent requests for a query or subscription must specify unreported trades (3).	<ul style="list-style-type: none"> • '0' (Allegro clients) • '1' (Initial request) • '3' - Unreported trades that match criteria

263	SubscriptionRequestType	SubReqType	Y	Char	Subscription request type.	<ul style="list-style-type: none"> '0' (Snapshot) '1' (Subscription) <p>Subscription request 263=1 timestamped in the past would yield (Snapshot + Subscriptions)</p> <p>During a snapshot request tag 263-SubscriptionRequestType=0, when the message timestamps in tag 779-LastUpdate is greater than the timestamp in Tag 52-SendingTime the subscriptions are current trade messages.</p>
11	ClOrdID	ClOrdID	N	String	Used to request trade for specific Client order ID (tag 37-OrderID provided for CME Globex trades and the Order ID for Pit trades)	
715	ClearBusinessDate	BizDt	N	LocalMktDate	Used to limit snapshot and subscription requests to specific clearing date.	
442	MultilegReportingType	MLegRptType	Y	Int	Multi-leg reporting type.	<ul style="list-style-type: none"> '2' (Request outright deals and Individual legs of multileg security), '3' (Request outright deals and summary for multileg deals).
578	TradeInputSource	InptSrc	N	String	Used to limit snapshot and subscription requests to a specific trade input source	<ul style="list-style-type: none"> 'CPC' (CME ClearPort Clearing) 'CXPIT' (COMEX Trading Floor) 'GLBX' (CME Globex) 'NXPIT' (NYMEX Trading Floor) 'PCBOT' (CBOT Trading Floor and CBOT Transfers) 'FIRM' <div style="border: 1px solid gray; border-radius: 10px; padding: 5px; margin-top: 10px;">  Other values may be added without prior notice. </div>
779	LastUpdateTime	LastUpdateTime	C	UTCTimeStamp	<p>Date/time which subscription should start pull data from.</p> <p><i>Format: YYYYMMDD-HH:MM:SS (UTC time zone)</i></p> <ul style="list-style-type: none"> Request without tag 779-LastUpdateTime will default to current date and time. <p>This tag is not used for Snapshot requests and will be ignored if present.</p> <div style="border: 1px solid gray; border-radius: 10px; padding: 5px; margin-top: 10px;">  The timestamp format for the Trade Capture Report Request response is YYYYMMDD-HH:MM:SS (UTC time zone) Example: 20200520-01:14:39 </div>	
9593	StartTime	StartTm	C	UTCTimeStamp	<p>Start date/time of snapshot request.</p> <p><i>Format: YYYYMMDD-HH:MM:SS (UTC time zone)</i></p> <p>Conditionally required for subscription requests (when tag 263- SubscriptionRequestType = '1'). Will be ignored for snapshot requests (when tag 263- SubscriptionRequestType = '0').</p> <p><i>FIX Client is allowed to submit requests covering period of 31 calendar days.</i></p>	

9594	EndTime	EndTm	N	UTCTime stamp	End date/time of snapshot or subscription request. Optional for subscription requests. Not used for Snapshot requests. <i>Format: YYYYMMDD-HH:MM:SS (UTC time zone)</i> <i>FIX Client is allowed to submit requests covering period of 31 calendar days.</i>	
Parties Block (repeating)						
453	NoPartyIDs		Y	NumInGroup	Number of entries in block.  It is expected that tag 453-NoPartyIDs should always be present and be >= 1, i.e. request should be made for single FirmID or multiple FirmIDs.	
448	PartyID	ID	N	String	Firm ID as assigned by CME STP	
452	PartyRole	R	N	Int	Role assigned to the Firm by CME STP during registration.	<ul style="list-style-type: none"> • '7' (Trading Firm) • '30' (Brokerage Firm) • '49' (Asset Manager)
Instrument Block						
48	SecurityID	ID	N	String	Used to limit a subscription or snapshot requests to a specific CME product, e.g. CL.  tag 48-SecurityID should be specified along with tag 207-SecurityExchange	
167	Security Type	SecTyp	N	String	Used to limit a subscription or snapshot requests to a specific security type	<ul style="list-style-type: none"> • 'FUT' (Future) • 'OPT' (Option) • 'MLEG' (Multi-leg) • 'FWD' (Forward) • 'IRS' (Interest Rate Swaps) • 'FRA' (Forward Rate Agreement)
207	Security Exchange	Exch	C	Exchange	Used to limit a subscription or snapshot requests to a specific CME Group listing exchange.  Tag is required if tag 48-SecurityID is specified.	<ul style="list-style-type: none"> • 'CBT' • 'CEE' • 'CMD' • 'CME' • 'COMEX' • 'DME' • 'NYMEX'
Trade Dates Block (repeating)						
580	NoTrade Dates		N	NumInGroup	Number of trade dates which subscription or snapshot request is limited to. Only one date may be specified.	
75	TradeDate	TrdDt	N	LocalMkt Date	Used to limit a subscription or snapshot requests to a specific dates <i>Format: YYYYMMDD</i>	