CME ClearPort API - Trade Capture Report Acknowledgment Message - Outbound

/TrdCaptRptAck

Field Name	FIXML Attribute Name	Data Type	Description	Present for Security Type	Present for Asset Class	Present for Outright or Spread	Supported Values
Message ID	`RptID`	String	A Message ID to identify the Trade Capture Report Acknowledgement.	ALL	ALL	Both	
Trade Transaction Type	`TransTyp`	int	Indicates the action being taken on a trade. The Acknowledgement echoes back the Trans Type from the inbound message.	ALL	ALL	Both	0 - New 1 - Cancel
Trade Report Type	`RptTyp`	int	Indicates the type of Trade Report being sent. The Acknowledgment message echoes back the Report Type from the initial submission.	ALL	ALL	Both	0 - Submit 3 - Decline
Trade Type	`TrdTyp`	int	Type of Trade.	ALL	ALL	Both	1 - Block Trade 2 - EFP (Exchange for physical) 11 - Exchange for Risk (EFR) 22 - Over the Counter Privately Negotiated Trades (OPNT) 54 - OTC / Large Notional Off Facility Swap 58 - Block swap trade
Trade Sub Type	`TrdSubTyp`	int	Further qualification to the trade type				36 - Converted SWAP (Aged Deal)
Original Trade Date	`OrigTrdDt`	LocalMkt Date	Used to preserve the original trade date when original trade is being referenced in a subsequent trade transaction such as a transfer.				
Original Trade ID	`OrigTrdID`	String	Links an original voided trade report (which has been submitted within regulatory time restrictions) with the resubmitted trade. Example: 1. A trade with Trade ID of 10001234 is entered into ClearPort API. 2. Trade with Trade ID of 10001234 is voided. 3. A new trade with a Trade ID of 10007777 is entered as a resubmission for the earlier voided trade, and the OrigTrdID can be set as: 10001234.				
Message Reference ID	`RptRefID`	String	This is the Report of the original Trade Report that resulted in the Acknowledgement.	ALL	ALL	Both	
Trade Report Status	`TrdRptStat`	int	Status of Trade in the system.	ALL	ALL	Both	0 - Accepted 1 - Rejected 2 - Cancelled 4 - Received Not yet Processed 100 - Unmatch

Reject Reason	RejRsn	int	An Internal system assigned reason code associated with the Rejection of Trade Report.				1 - Invalid party information 2 - Unknown instrument 3 - Unauthorized to report trades 4 - Invalid trade type 99 - Other
Execution ID	ExecID	String	Exchanged assigned Execution ID (Trade Identifier). Is not generated on single-sided Trade Submission.				
Secondary Execution ID	ExecID2	String	Used to echo back the client's Trade ID referenced in the submission.	ALL	ALL	Both	
Price Type	PxTyp	int	Code to represent the price type. (For Financing transactions PriceType implies the "repo type" - Fixed or Floating - 9 (Yield) or 6 (Spread) respectively - and Price (44) gives the corresponding "repo rate". See Volume : "Glossary" for further value definitions)	OPT	OTC FX	Outright	1 - Percentage (i.e. percent of par) 2 - Per unit (i.e. per share or contract)
Quantity Type	QtyTyp	int	Type of quantity specified in a quantity field:	ALL	ALL	Outright	0 - Notional / Units 1 - Contract term
Trade Quantity	LastQty	Qty	Quantity (e.g. shares) bought/sold on this (last) fill. (Prior to FIX 4.2 this field was of type int)	ALL	ALL	Outright	
Trade Price	LastPx	Price	Price of this (last) fill.	ALL	ALL	Outright	
Venue Type	VenuTyp	char	Identifies the type of venue where a trade was executed.				E - Electronic O - Off facility swap P - Pit R - Registered Market (SEF) X - Ex-Pit
Contra Amount	CalcCcyLastQty	Qty	Used for the calculated quantity of the other side of the currency trade. Can be derived from LastQty and LastPx.				
Currency	Ccy	Currency	Primary currency of the specified currency pair. Used to qualify LastQty and GrossTradeAmout	ALL	OTC FX	Both	
Trade Date	TrdDt	LocalMkt Date	Indicates date of trade referenced in this message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade). Conditionally present for all accepted trades.				
Clear Date	BizDt	LocalMkt Date	The "Clearing Business Date" referred to by this message. Conditionally present for all accepted trades.				
Transaction Time	TxnTm	UTCTimestamp	Time ACK was issued by matching system, trading system or counterparty	ALL	ALL	Both	
Execution Method	ExecMeth	int	Specifies whether the transaction was executed via an automated execution platform or other method.				3 - Voice Brokered
Confirmation Method	CnfmMeth	int	Indication of how a trade was confirmed.				0 - non-electronic 1 - electronic
Verification Method	VerfMeth	int	Indication of how a trade was verified.				0 - non-electronic 1 - electronic
Regulatory Report Type	RegRptTyp	Reserved100Plus	Type of regulatory report being submitted.				1 - Primary economic terms (PET) 4 - Combination of RT and PET

Trade Acknowledgement Status	TrdAckStat	int	The Status of the Trade Report that was submitted.	ALL	ALL	Both	0 - Accepted 1 - Rejected
Reject Text	RejTxt	String	Used by firms to send a reason for rejecting a trade in an allocate claim model.				
Upfront Points	UpfrntPts	float	The Upfront Points that can be exchanged as part of a deal.				
StandardHeader	**Hdr**						
Sender ID	SID	String	This attribute identifies the party or the Submitter of the message. This is set to CME.	ALL	ALL	Both	
Target ID	TID	String	This attribute identifies the receiver of the message. This could be a Broker or Platform or any other valid Trading entity. This value is pre-assigned by CME.	ALL	ALL	Both	
MsgSeqNum	SeqNum	SeqNum	(Can be embedded within encrypted data section.)				
Sender Qualifier	SSub	String	This attribute qualifies the Sender. For messages sent by the CME ClearPort API this is set to CPAPI.	ALL	ALL	Both	
Target Qualifier	TSub	String	This qualifies the receiver of the message. This is set to the CME ClearPort UserID of the Sender.	ALL	ALL	Both	
RegulatoryTradeIDGrp (repeating)	**RegTrdID**						
Regulatory Trade ID	ID	String	Regulatory Trade ID. Will be used to communicate the Unique Swap Identifier associated with a trade execution as required by the CFTC.				
Regulatory Trade ID Source	Src	String	ID of reporting entity assigned by regulatory agency.				
Regulatory Trade ID Event	Evnt	int	Event causing origination of the ID. For combinations, 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
Regulatory Trade ID Type	Typ	int	The 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)
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
RootParties (repeating)	**Pty**						
Root Party ID	ID	String	Used to identify the Party.				
Root Party ID Source	Src	char	Used to identify source source of PartyID value (e.g. LEI).				N - LEI
Root Party Role	R	int	Identifies the type of PartyID (e.g. the original Swap Data Repository, the Execution Venue, etc.)				73 - Execution Venue 102 - Data Repository (e.g. SDR)
Instrument	**Instrmt**						
UnderlyingInstrument (repeating)	**Undly**						
Underlying Product Code	ID	String	Used as the primary identifier for the underlying instrument.	OPT	ALL	Both	

Underlying Product Code Source	`Src`	String	Identifies the source responsible for assigning the security identifier of the underlying security. This may be the exchange, CCP, or an international organization.	OPT	ALL	Both	H - Clearing House / Clearing Organization
Underlying Security Type	`SecTyp`	String	Used to indicate the type of underlying security being reported; Future, Option on Physical, Option on Future, or Multi-leg for spreads.	OPT	ALL	Both	FUT - Future FWD - Forward MLEG - Multi Leg (Combo)
Underlying Maturity	`MMY`	MonthYear	The expiration period code of an underlying instrument. Used in combination with UnderlyingSymbol or UnderlyingSecurityID to specify the instrument identifier. The value can be expressed as YYYYMM, YYYYMMDD or YYYYMMwN where w represents a reference to week.	OPT	ALL	Both	
Underlying Product Exchange	`Exch`	Exchange	The exchange where the underlying security is listed and has traded	OPT	ALL	Both	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
PositionAmountData (repeating)	**`Amt`**						
Amount Type	`Typ`	String	The type of amount being expressed in the Trade Report.				CRES - Cash Residual Amount ICPN - Initial Trade Coupon Amount IPMT - Upfront Payment PREM - Premium Amount TVAR - Trade Variation Amount
Amount	`Amt`	Amt	The amount associated with the trade.				
Amount Currency	`Ccy`	String	The currency that the Amount associated with the trade is being denominated in.				
TrdInstrmtLegGrp (repeating)	**`TrdLeg`**						
TrdRegTimestamps (repeating)	**`TrdRegTS`**						
Timestamp	`TS`	UTCTimestamp	Execution time for the deal.	ALL	ALL	Both	
Timestamp Type	`Typ`	int	Indicates type of timestamp.	ALL	ALL	Both	1 - Execution Time
TrdCapRptAckSideGrp (repeating)	**`RptSide`**						

PaymentGrp (repeating)	**Pmt**						
Payment Type	Typ	Int	Type of Payment 10=Option Premium	O	OPT	OTCFX	10
Payment Currency	Ccy	String	Currency of payment	O	OPT	OTCFX	USD

Payment Amount	Amt	Amt	The total payment amount
			• Can be positive or negative, depending on side
			  • Buyer = negative
			  • Seller = positive
				O	OPT	OTCFX	-50000

Payment Date	Dt	LocalMkt Date	Adjusted payment date	O	OPT	OTCFX	2016-09-30