

CME ClearPort API - Invoice Swap Spread Message Samples

Samples show **Inbound** messages from the Customer to CME ClearPort API, and **acknowledgment** messages from CME ClearPort API to the Customer.



- Package ID (PackageID) is used for the package header, and Identifies the group of trades or a portfolio of trades cleared simultaneously under the one Package ID.
- Security Sub Type (SubTyp) will be:
 - IN - Invoice Swap Spreads
 - SC - Invoice Swap Calendar Spreads
 - SW - Invoice Swap Switch Spreads
- TrdType=50 will be used for the package header and is part of the package clearing specifications. The trade types that correspond to the trades will be included in the respective Trade Capture Report messages within the package.
- The Side value indicates whether the side is the buyer or seller. As the listed accounts may be used in multiple roles throughout the package, this cannot be defined on the package level. and the value '7' will be used for the package header message to correlate to a value of 'Undisclosed'.
- If the package header contains RptSide attributes, RiskChkStat attribute must be 13.

See Validations page for validations for all inbound [Invoice Swap Spreads](#).

Invoice Swap Spreads

Inbound FIXML Structure

- Package Header
 - Account #1 RptSide - OPTIONAL
 - RiskChkStatus = 13
 - RefRiskLmtChkID="some-token"
 - Account #2 RptSide - OPTIONAL
 - RiskChkStatus = 13
 - RefRiskLmtChkID="some-token2"
- IRS TrdCaptRpt #1
 - Buy RptSide
 - Account#1
 - Sell RptSide
 - Account#2
- Future TrdCaptRpt #1
 - Buy RptSide
 - Account#1
 - Sell RptSide
 - Account#2

Inbound FIXML Submission

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<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001"> <Batch>
  <Hdr SID="ATSB1" SSub="API_ATS_BRK1_TSUB" TID="CME" TSub="CPAPI"/>
  <TrdCaptRpt PackageID="pkg:10" RptID="12345" TotNumTrdRpts="2" TrdDt="2015-08-22" TrdTyp="50"
TxnTm="2015-08-22T07:53:30-00:00">
    <Instrmt SecTyp="IRS" SubTyp="IN"/>
    <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
      <Pty ID="DEMOACCT1" R="24" Src="N"/>
    </RptSide>
    <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
      <Pty ID="A-107838" R="24" Src="N"/>
    </RptSide>
  </TrdCaptRpt>
  <TrdCaptRpt RptID="23456" TransTyp="0" TrdTyp="58" LastQty="20000" QtyTyp="1" LastPx="0.0415"
ExecID2="pkg:10:Test1:Test1" RptTyp="0" TxnTm="2014-02-03T16:53:28.629517Z" VenuTyp="R" TrdDt="2015-10-
22">
    <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="102" ID="SNZ20JLFK8MNNCLQOF39" Src="N"/>
    <Instrmt SecTyp="IRS" Exch="CBT" ID="TYA" Src="H" MMY="201606"/>
    <TrdRegTS TS="2014-02-13T16:53:28.629517Z" Typ="1"/>
    <RptSide InptSrc="ATSB1" Side="1">
      <Pty ID="880" R="1"/>
      <Pty ID="DEMOACCT1" R="24"/>
      <Pty ID="ATS_BROKER1" R="30"/>
      <Pty ID="ATS_BRK1USER" R="62"/>
      <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
    <RptSide InptSrc="ATSB1" Side="2">
      <Pty ID="193" R="1"/>
      <Pty ID="A-107838" R="24" Src="H"/>
      <Pty ID="ATS_BROKER1" R="30"/>
      <Pty ID="ATS_BRK1USER" R="62"/>
      <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
  </TrdCaptRpt>
  <TrdCaptRpt RptID="34567" RptTyp="0" TransTyp="0" TrdTyp="1" LastQty="20000" QtyTyp="1" LastPx="
109" ExecID2="pkg:10:Test2:Test2" TxnTm="2014-02-03T16:53:28.629517Z" VenuTyp="R">
    <Instrmt SecTyp="FUT" Exch="CBT" ID="21" Src="H" MMY="201606"/>
    <TrdRegTS TS="2014-02-03T16:53:28.629517Z" Typ="1"/>
    <RptSide InptSrc="ATSB1" Side="1">
      <Pty ID="880" R="1"/>
      <Pty ID="DEMOACCT1" R="24"/>
      <Pty ID="ATS_BROKER1" R="30"/>
      <Pty ID="ATS_BRK1USER" R="62"/>
      <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
    <RptSide InptSrc="ATSB1" Side="2">
      <Pty ID="193" R="1"/>
      <Pty ID="A-107838" R="24" Src="H"/>
      <Pty ID="ATS_BROKER1" R="30"/>
      <Pty ID="ATS_BRK1USER" R="62"/>
      <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
  </TrdCaptRpt>
</Batch>
</FIXML>

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HTTP Outbound FIXML Acknowledgment

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"> <Batch TotMsg="3">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB"/>
  <TrdCaptRptAck RptID="1459708255059" TransTyp="0" TrdTyp="50" TxnTm="2016-03-21T13:40:10.691-04:00" TrdRptStat="4" RptRefID="12345" RptTyp="0" TrdAckStat="0" PackageID="pkg:10">
    <Instrmt SecTyp="IRS" SubTyp="IN"/>
    <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
      <Pty ID="DEMOACCT1" R="24" Src="N"/>
    </RptSide>
    <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
      <Pty ID="A-107838" R="24" Src="N"/>
    </RptSide>
  </TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459708252209" TransTyp="0" ExecID2="pkg:10:Test1:Test1" TrdTyp="58" LastQty="20000" QtyTyp="1" LastPx="0.0415" TxnTm="2016-03-21T13:40:07.841-04:00" VenuTyp="R" TrdRptStat="4" RptRefID="23456" RptTyp="0" TrdAckStat="0" ExecID="5988883" LinkID="5988882">
    <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="102" ID="SNZ20JLFK8MNNCLQOF39" Src="N"/>
    <Instrmt SecTyp="IRS" Exch="CBT" ID="TYA" Src="H" MMY="201606"/>
    <TrdRegTS TS="2014-02-13T16:53:28.629517Z" Typ="1"/>
    <RptSide InptSrc="ATSB1" Side="1">
      <Pty ID="880" R="1"/>
      <Pty ID="DEMOACCT1" R="24"/>
      <Pty ID="ATS_BROKER1" R="30"/>
      <Pty ID="ATS_BRK1USER" R="62"/>
      <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
    <RptSide InptSrc="ATSB1" Side="2">
      <Pty ID="193" R="1"/>
      <Pty ID="A-107838" R="24" Src="H"/>
      <Pty ID="ATS_BROKER1" R="30"/>
      <Pty ID="ATS_BRK1USER" R="62"/>
      <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
  </TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459708253854" TransTyp="0" ExecID2="pkg:10:Test2:Test2" TrdTyp="1" LastQty="20000" QtyTyp="1" LastPx="109" TxnTm="2016-03-21T13:40:09.486-04:00" VenuTyp="R" TrdRptStat="4" RptRefID="34567" RptTyp="0" TrdAckStat="0" ExecID="5988884" LinkID="5988882">
    <Instrmt SecTyp="FUT" Exch="CBT" ID="21" Src="H" MMY="201606"/>
    <TrdRegTS TS="2014-02-03T16:53:28.629517Z" Typ="1"/>
    <RptSide InptSrc="ATSB1" Side="1">
      <Pty ID="880" R="1"/>
      <Pty ID="DEMOACCT1" R="24"/>
      <Pty ID="ATS_BROKER1" R="30"/>
      <Pty ID="ATS_BRK1USER" R="62"/>
      <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
    <RptSide InptSrc="ATSB1" Side="2">
      <Pty ID="193" R="1"/>
      <Pty ID="A-107838" R="24" Src="H"/>
      <Pty ID="ATS_BROKER1" R="30"/>
      <Pty ID="ATS_BRK1USER" R="62"/>
      <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
  </TrdCaptRptAck>
</Batch>
</FIXML>

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MQ Outbound FIXML Acknowledgment

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<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"> <Batch TotMsg="3">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB"/>
  <TrdCaptRptAck RptID="1459708325281" RptRefID="12345" TransTyp="0" TrdAckStat="0" TrdRptStat="0" RptTyp="0" TrdTyp="50" TxnTm="2016-03-21T13:41:15.332-04:00">
    <Instrmt SubTyp="IN" SecTyp="IRS"/>
    <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
      <Pty ID="DEMOACCT1" Src="N" R="24"/>
    </RptSide>
  </TrdCaptRptAck>
</Batch>
</FIXML>

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</RptSide>
<RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
  <Pty ID="A-107838" Src="N" R="24"/>
</RptSide>
</TrdCaptRptAck>
<TrdCaptRptAck RptID="1459708326093" RptRefID="23456" TransTyp="0" TrdAckStat="0" TrdRptStat="
101" TrdTyp="58" TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988898" ExecID2="pkg:10:Test1:Test1"
LastQty="20000" QtyTyp="1" LastPx="0.0415" TxnTm="2016-03-21T13:41:15.332-04:00" RegRptTyp="1" VenuTyp="
R" TotTrdMultdQty="2000000000" TotTrdQty="20000" LinkID="5988897" RptTyp="0">
  <RegTrdID ID="CPB000005988898TN0001" Src="1010000023" Typ="0" Evnt="1"/>
  <Pty R="102" ID="SNZ20JLFLK8MNNCLQOF39" Src="N"/>
  <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
  <Instrmt ID="TYA" Src="H" SecTyp="IRS" MMY="201606" Exch="CBT" TmUnit="Mo"/>
  <TrdRegTS TS="2014-02-13T11:53:28-05:00" Typ="1"/>
  <RptSide Side="1" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT1" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <Pty R="7" ID="CME000000000000ATST1" Src="N"/>
    <RegTrdID ID="CPC000005988898BN0001" Src="1010000023" Typ="0" Evnt="2"/>
  </RptSide>
  <RptSide Side="2" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <Pty R="7" ID="CME000000000000ATST1" Src="N"/>
    <RegTrdID ID="CPC000005988898SN0001" Src="1010000023" Typ="0" Evnt="2"/>
  </RptSide>
</TrdCaptRptAck>
<TrdCaptRptAck RptID="1459708326920" RptRefID="34567" TransTyp="0" TrdAckStat="0" TrdRptStat="0"
TrdTyp="1" TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988899" ExecID2="pkg:10:Test2:Test2" LastQty="
20000" QtyTyp="1" LastPx="109.0" TxnTm="2016-03-21T13:41:15.354-04:00" TotTrdMultdQty="2000000000"
TotTrdQty="20000" LinkID="5988897" RptTyp="0">
  <Instrmt ID="21" Src="H" SecTyp="FUT" MMY="201606" Exch="CBT" TmUnit="Mo"/>
  <TrdRegTS TS="2014-02-03T11:53:28-05:00" Typ="1"/>

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<RptSide Side="1" InptDev="API" InptSrc="ATSB1" CustCpcty="4">
  <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
  <Pty R="30" ID="ATS_BROKER1">
    <Sub Typ="5" ID="ATS_BROKER1"/>
  </Pty>
  <Pty R="62" ID="ATS_BRK1USER">
    <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
  </Pty>
  <Pty R="36" ID="ATS_TRD1USER">
    <Sub Typ="9" ID="ATS_TRD1 USER"/>
  </Pty>
  <Pty R="1" ID="880">
    <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
  </Pty>
  <Pty R="24" ID="DEMOACCT1" Src="C">
    <Sub Typ="26" ID="1"/>
  </Pty>
  <Pty R="7" ID="ATS_TRADER1">
    <Sub Typ="5" ID="ATS_TRADER1"/>
  </Pty>
  <RegTrdID ID="CPC000005988899BN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
<RptSide Side="2" InptDev="API" InptSrc="ATSB1" CustCpcty="4">
  <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
  <Pty R="30" ID="ATS_BROKER1">
    <Sub Typ="5" ID="ATS_BROKER1"/>
  </Pty>
  <Pty R="62" ID="ATS_BRK1USER">
    <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
  </Pty>
  <Pty R="36" ID="ATS_TRD1USER">
    <Sub Typ="9" ID="ATS_TRD1 USER"/>
  </Pty>
  <Pty R="1" ID="880">
    <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
  </Pty>
  <Pty R="24" ID="DEMOACCT2" Src="C">
    <Sub Typ="26" ID="1"/>
  </Pty>
  <Pty R="7" ID="ATS_TRADER1">
    <Sub Typ="5" ID="ATS_TRADER1"/>
  </Pty>
  <RegTrdID ID="CPC000005988899SN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
</TrdCaptRptAck>
</Batch>
</FIXML>

```

Invoice Swap Calendar Spreads

Inbound FIXML Structure

- Package Header
 - Account #1 RptSide - OPTIONAL
 - RiskChkStatus = 13
 - RefRiskLmtChkID="some-token"
 - Account #2 RptSide - OPTIONAL
 - RiskChkStatus = 13
 - RefRiskLmtChkID="some-token2"
- IRS TrdCaptRpt #1
 - Buy RptSide
 - Account#1
 - Sell RptSide
 - Account#2
- Future TrdCaptRpt #1
 - Buy RptSide
 - Account#1
 - Sell RptSide
 - Account#2
- IRS TrdCaptRpt #2

- Buy RptSide
 - Account#2
- Sell RptSide
 - Account#1
- Future TrdCaptRpt #2
 - Buy RptSide
 - Account#2
 - Sell RptSide
 - Account#1

Inbound FIXML Submission

```

<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001"> <Batch>
  <Hdr SID="ATSB1" SSub="API_ATS_BRK1_TSUB" TID="CME" TSub="CPAPI"/>
  <TrdCaptRpt PackageID="pkg:10" RptID="12345" TotNumTrdRpts="4" TrdDt="2015-08-22" TrdTyp="50"
TxnTm="2015-08-22T07:53:30-00:00">
  <Instrmt SecTyp="IRS" SubTyp="SC"/>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="DEMOACCT1" R="24" Src="N"/>
  </RptSide>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="A-107838" R="24" Src="N"/>
  </RptSide>
</TrdCaptRpt>
  <TrdCaptRpt RptID="23456" TransTyp="0" TrdTyp="58" LastQty="20000" QtyTyp="1" LastPx="0.0415"
ExecID2="pkg:10:Test1:Test1" RptTyp="0" TxnTm="2014-02-03T16:53:28.629517Z" VenuTyp="R" TrdDt="2015-10-
22">
  <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
  <Pty R="102" ID="SNZ20JLFK8MNNCLQOF39" Src="N"/>
  <Instrmt SecTyp="IRS" Exch="CBT" ID="TYA" Src="H" MMY="201606"/>
  <TrdRegTS TS="2014-02-13T16:53:28.629517Z" Typ="1"/>
  <RptSide InptSrc="ATSB1" Side="1">
    <Pty ID="880" R="1"/>
    <Pty ID="DEMOACCT1" R="24"/>
    <Pty ID="ATS_BROKER1" R="30"/>
    <Pty ID="ATS_BRK1USER" R="62"/>
    <Pty ID="ATS_TRD1USER" R="36"/>
  </RptSide>
  <RptSide InptSrc="ATSB1" Side="2">
    <Pty ID="193" R="1"/>
    <Pty ID="A-107838" R="24" Src="H"/>
    <Pty ID="ATS_BROKER1" R="30"/>
    <Pty ID="ATS_BRK1USER" R="62"/>
    <Pty ID="ATS_TRD1USER" R="36"/>
  </RptSide>
</TrdCaptRpt>
  <TrdCaptRpt RptID="34567" RptTyp="0" TransTyp="0" TrdTyp="1" LastQty="20000" QtyTyp="1" LastPx="
109" ExecID2="pkg:10:Test2:Test2" TxnTm="2014-02-03T16:53:28.629517Z" VenuTyp="R">
  <Instrmt SecTyp="FUT" Exch="CBT" ID="21" Src="H" MMY="201606"/>
  <TrdRegTS TS="2014-02-03T16:53:28.629517Z" Typ="1"/>
  <RptSide InptSrc="ATSB1" Side="1">
    <Pty ID="880" R="1"/>
    <Pty ID="DEMOACCT1" R="24"/>
    <Pty ID="ATS_BROKER1" R="30"/>
    <Pty ID="ATS_BRK1USER" R="62"/>
    <Pty ID="ATS_TRD1USER" R="36"/>
  </RptSide>
  <RptSide InptSrc="ATSB1" Side="2">
    <Pty ID="193" R="1"/>
    <Pty ID="A-107838" R="24" Src="H"/>
    <Pty ID="ATS_BROKER1" R="30"/>
    <Pty ID="ATS_BRK1USER" R="62"/>
    <Pty ID="ATS_TRD1USER" R="36"/>
  </RptSide>
</TrdCaptRpt>
  <TrdCaptRpt RptID="23456" TransTyp="0" TrdTyp="58" LastQty="20000" QtyTyp="1" LastPx="0.0415"
ExecID2="pkg:10:Test1:Test1" RptTyp="0" TxnTm="2014-02-03T16:53:28.629517Z" VenuTyp="R" TrdDt="2015-10-
22">
  <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
  <Pty R="102" ID="SNZ20JLFK8MNNCLQOF39" Src="N"/>

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<Instrmt SecTyp="IRS" Exch="CBT" ID="TYA" Src="H" MMY="201609"/>
<TrdRegTS TS="2014-02-13T16:53:28.629517Z" Typ="1"/>
<RptSide InptSrc="ATSB1" Side="1">
  <Pty ID="193" R="1"/>
  <Pty ID="A-107838" R="24" Src="H"/>
  <Pty ID="ATS_BROKER1" R="30"/>
  <Pty ID="ATS_BRK1USER" R="62"/>
  <Pty ID="ATS_TRD1USER" R="36"/>
</RptSide>
<RptSide InptSrc="ATSB1" Side="2">
  <Pty ID="880" R="1"/>
  <Pty ID="DEMOACCT1" R="24"/>
  <Pty ID="ATS_BROKER1" R="30"/>
  <Pty ID="ATS_BRK1USER" R="62"/>
  <Pty ID="ATS_TRD1USER" R="36"/>
</RptSide>
</TrdCaptRpt>
109" ExecID2="pkg:10:Test2:Test2" TxnTm="2014-02-03T16:53:28.629517Z" VenuTyp="R">
  <Instrmt SecTyp="FUT" Exch="CBT" ID="21" Src="H" MMY="201609"/>
  <TrdRegTS TS="2014-02-03T16:53:28.629517Z" Typ="1"/>
  <RptSide InptSrc="ATSB1" Side="1">
    <Pty ID="193" R="1"/>
    <Pty ID="A-107838" R="24" Src="H"/>
    <Pty ID="ATS_BROKER1" R="30"/>
    <Pty ID="ATS_BRK1USER" R="62"/>
    <Pty ID="ATS_TRD1USER" R="36"/>
  </RptSide>
  <RptSide InptSrc="ATSB1" Side="2">
    <Pty ID="880" R="1"/>
    <Pty ID="DEMOACCT1" R="24"/>
    <Pty ID="ATS_BROKER1" R="30"/>
    <Pty ID="ATS_BRK1USER" R="62"/>
    <Pty ID="ATS_TRD1USER" R="36"/>
  </RptSide>
</TrdCaptRpt>
</Batch>
</FIXML>

```

HTTP Outbound FIXML Acknowledgment

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <Batch TotMsg="5">
    <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB"/>
    <TrdCaptRptAck RptID="1459708344674" TransTyp="0" TrdTyp="50" TxnTm="2016-03-21T13:41:40.306-04:00" TrdRptStat="4" RptRefID="12345" RptTyp="0" TrdAckStat="0" PackageID="pkg:10">
      <Instrmt SecTyp="IRS" SubTyp="SC"/>
      <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
        <Pty ID="DEMOACCT1" R="24" Src="N"/>
      </RptSide>
      <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
        <Pty ID="A-107838" R="24" Src="N"/>
      </RptSide>
    </TrdCaptRptAck>
    <TrdCaptRptAck RptID="1459708343159" TransTyp="0" ExecID2="pkg:10:Test1:Test1" TrdTyp="58" LastQty="20000" QtyTyp="1" LastPx="0.0415" TxnTm="2016-03-21T13:41:38.791-04:00" VenuTyp="R" TrdRptStat="4" RptRefID="23456" RptTyp="0" TrdAckStat="0" ExecID="5988901" LinkID="5988900">
      <Pty R="73" ID="549300EX04Q2QBFTQ27" Src="N"/>
      <Pty R="102" ID="SNZ20JLFLK8MNNCLQOF39" Src="N"/>
      <Instrmt SecTyp="IRS" Exch="CBT" ID="TYA" Src="H" MMY="201606"/>
      <TrdRegTS TS="2014-02-13T16:53:28.629517Z" Typ="1"/>
      <RptSide InptSrc="ATSB1" Side="1">
        <Pty ID="880" R="1"/>
        <Pty ID="DEMOACCT1" R="24"/>
        <Pty ID="ATS_BROKER1" R="30"/>
        <Pty ID="ATS_BRK1USER" R="62"/>
        <Pty ID="ATS_TRD1USER" R="36"/>
      </RptSide>
      <RptSide InptSrc="ATSB1" Side="2">

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        <Pty ID="193" R="1"/>
        <Pty ID="A-107838" R="24" Src="H"/>
        <Pty ID="ATS_BROKER1" R="30"/>
        <Pty ID="ATS_BRK1USER" R="62"/>
        <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
</TrdCaptRptAck>
<TrdCaptRptAck RptID="1459708343164" TransTyp="0" ExecID2="pkg:10:Test2:Test2" TrdTyp="1"
LastQty="20000" QtyTyp="1" LastPx="109" TxnTm="2016-03-21T13:41:38.796-04:00" VenuTyp="R" TrdRptStat="4"
RptRefID="34567" RptTyp="0" TrdAckStat="0" ExecID="5988902" LinkID="5988900">
    <Instrmt SecTyp="FUT" Exch="CBT" ID="21" Src="H" MMY="201606"/>
    <TrdRegTS TS="2014-02-03T16:53:28.629517Z" Typ="1"/>
    <RptSide InptSrc="ATSB1" Side="1">
        <Pty ID="880" R="1"/>
        <Pty ID="DEMOACCT1" R="24"/>
        <Pty ID="ATS_BROKER1" R="30"/>
        <Pty ID="ATS_BRK1USER" R="62"/>
        <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
    <RptSide InptSrc="ATSB1" Side="2">
        <Pty ID="193" R="1"/>
        <Pty ID="A-107838" R="24" Src="H"/>
        <Pty ID="ATS_BROKER1" R="30"/>
        <Pty ID="ATS_BRK1USER" R="62"/>
        <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
</TrdCaptRptAck>
<TrdCaptRptAck RptID="1459708343188" TransTyp="0" ExecID2="pkg:10:Test1:Test1" TrdTyp="58"
LastQty="20000" QtyTyp="1" LastPx="0.0415" TxnTm="2016-03-21T13:41:38.820-04:00" VenuTyp="R" TrdRptStat="
4" RptRefID="23456" RptTyp="0" TrdAckStat="0" ExecID="5988903" LinkID="5988900">
    <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="102" ID="SNZ20JLFLFK8MNNCLQOF39" Src="N"/>
    <Instrmt SecTyp="IRS" Exch="CBT" ID="TYA" Src="H" MMY="201609"/>
    <TrdRegTS TS="2014-02-13T16:53:28.629517Z" Typ="1"/>
    <RptSide InptSrc="ATSB1" Side="1">
        <Pty ID="193" R="1"/>
        <Pty ID="A-107838" R="24" Src="H"/>
        <Pty ID="ATS_BROKER1" R="30"/>
        <Pty ID="ATS_BRK1USER" R="62"/>
        <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
    <RptSide InptSrc="ATSB1" Side="2">
        <Pty ID="880" R="1"/>
        <Pty ID="DEMOACCT1" R="24"/>
        <Pty ID="ATS_BROKER1" R="30"/>
        <Pty ID="ATS_BRK1USER" R="62"/>
        <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
</TrdCaptRptAck>
<TrdCaptRptAck RptID="1459708343195" TransTyp="0" ExecID2="pkg:10:Test2:Test2" TrdTyp="1"
LastQty="20000" QtyTyp="1" LastPx="109" TxnTm="2016-03-21T13:41:38.827-04:00" VenuTyp="R" TrdRptStat="4"
RptRefID="34567" RptTyp="0" TrdAckStat="0" ExecID="5988904" LinkID="5988900">
    <Instrmt SecTyp="FUT" Exch="CBT" ID="21" Src="H" MMY="201609"/>
    <TrdRegTS TS="2014-02-03T16:53:28.629517Z" Typ="1"/>
    <RptSide InptSrc="ATSB1" Side="1">
        <Pty ID="193" R="1"/>
        <Pty ID="A-107838" R="24" Src="H"/>
        <Pty ID="ATS_BROKER1" R="30"/>
        <Pty ID="ATS_BRK1USER" R="62"/>
        <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
    <RptSide InptSrc="ATSB1" Side="2">
        <Pty ID="880" R="1"/>
        <Pty ID="DEMOACCT1" R="24"/>
        <Pty ID="ATS_BROKER1" R="30"/>
        <Pty ID="ATS_BRK1USER" R="62"/>
        <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
</TrdCaptRptAck>

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</Batch>
</FIXML>
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MQ Outbound FIXML Acknowledgment

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"> <Batch TotMsg="5">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSBL" TSub="API_ATS_BRK1_TSUB"/>
  <TrdCaptRptAck RptID="1459708384457" RptRefID="12345" TransTyp="0" TrdAckStat="0" TrdRptStat="0"
RptTyp="0" TrdTyp="50" TxnTm="2016-03-21T13:42:13.161-04:00">
  <Instrmt SubTyp="SC" SecTyp="IRS"/>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="DEMOACCT1" Src="N" R="24"/>
  </RptSide>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="A-107838" Src="N" R="24"/>
  </RptSide>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459708385331" RptRefID="23456" TransTyp="0" TrdAckStat="0" TrdRptStat="
101" TrdTyp="58" TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988911" ExecID2="pkg:10:Test1:Test1"
LastQty="20000" QtyTyp="1" LastPx="0.0415" TxnTm="2016-03-21T13:42:13.161-04:00" RegRptTyp="1" VenuTyp="
R" TotTrdMultdQty="20000000000" TotTrdQty="20000" LinkID="5988910" RptTyp="0">
  <RegTrdID ID="CPB000005988911TN0001" Src="1010000023" Typ="0" Evnt="1"/>
  <Pty R="102" ID="SNZ20JLFK8MNNCLQOF39" Src="N"/>
  <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
  <Instrmt ID="TYA" Src="H" SecTyp="IRS" MMY="201606" Exch="CBT" TmUnit="Mo"/>
  <TrdRegTS TS="2014-02-13T11:53:28-05:00" Typ="1"/>
  <RptSide Side="1" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT1" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <Pty R="7" ID="CME000000000000ATST1" Src="N"/>
    <RegTrdID ID="CPC000005988911BN0001" Src="1010000023" Typ="0" Evnt="2"/>
  </RptSide>
  <RptSide Side="2" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
  </RptSide>
</Batch>
</FIXML>
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    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <Pty R="7" ID="CME000000000000ATST1" Src="N"/>
    <RegTrdID ID="CPC000005988911SN0001" Src="1010000023" Typ="0" Evnt="2"/>
  </RptSide>
</TrdCaptRptAck>
<TrdCaptRptAck RptID="1459708386121" RptRefID="34567" TransTyp="0" TrdAckStat="0" TrdRptStat="0"
TrdTyp="1" TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988912" ExecID2="pkg:10:Test2:Test2" LastQty="
20000" QtyTyp="1" LastPx="109.0" TxnTm="2016-03-21T13:42:13.192-04:00" TotTrdMultdQty="2000000000"
TotTrdQty="20000" LinkID="5988910" RptTyp="0">
  <Instrmt ID="21" Src="H" SecTyp="FUT" MMY="201606" Exch="CBT" TmUnit="Mo"/>
  <TrdRegTS TS="2014-02-03T11:53:28-05:00" Typ="1"/>
  <RptSide Side="1" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT1" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <RegTrdID ID="CPC000005988912BN0001" Src="1010000023" Typ="0" Evnt="2"/>
  </RptSide>
  <RptSide Side="2" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <RegTrdID ID="CPC000005988912SN0001" Src="1010000023" Typ="0" Evnt="2"/>
  </RptSide>
</TrdCaptRptAck>
<TrdCaptRptAck RptID="1459708386927" RptRefID="23456" TransTyp="0" TrdAckStat="0" TrdRptStat="
101" TrdTyp="58" TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988913" ExecID2="pkg:10:Test1:Test1"
LastQty="20000" QtyTyp="1" LastPx="0.0415" TxnTm="2016-03-21T13:42:13.196-04:00" RegRptTyp="1" VenuTyp="
R" TotTrdMultdQty="2000000000" TotTrdQty="20000" LinkID="5988910" RptTyp="0">
  <RegTrdID ID="CPB000005988913TN0001" Src="1010000023" Typ="0" Evnt="1"/>
  <Pty R="102" ID="SNZ20JLFK8MNNCLQOF39" Src="N"/>
  <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
  <Instrmt ID="TYA" Src="H" SecTyp="IRS" MMY="201609" Exch="CBT" TmUnit="Mo"/>
  <TrdRegTS TS="2014-02-13T11:53:28-05:00" Typ="1"/>
  <RptSide Side="1" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>

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<Pty R="30" ID="ATS_BROKER1">
  <Sub Typ="5" ID="ATS_BROKER1"/>
</Pty>
<Pty R="62" ID="ATS_BRK1USER">
  <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
</Pty>
<Pty R="36" ID="ATS_TRD1USER">
  <Sub Typ="9" ID="ATS_TRD1 USER"/>
</Pty>
<Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
<Pty R="1" ID="880">
  <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
</Pty>
<Pty R="24" ID="DEMOACCT2" Src="C">
  <Sub Typ="26" ID="1"/>
</Pty>
<Pty R="7" ID="ATS_TRADER1">
  <Sub Typ="5" ID="ATS_TRADER1"/>
</Pty>
<Pty R="7" ID="CME000000000000ATST1" Src="N"/>
<RegTrdID ID="CPC000005988913BN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
<RptSide Side="2" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
  <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
  <Pty R="30" ID="ATS_BROKER1">
    <Sub Typ="5" ID="ATS_BROKER1"/>
  </Pty>
  <Pty R="62" ID="ATS_BRK1USER">
    <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
  </Pty>
  <Pty R="36" ID="ATS_TRD1USER">
    <Sub Typ="9" ID="ATS_TRD1 USER"/>
  </Pty>
  <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
  <Pty R="1" ID="880">
    <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
  </Pty>
  <Pty R="24" ID="DEMOACCT1" Src="C">
    <Sub Typ="26" ID="1"/>
  </Pty>
  <Pty R="7" ID="ATS_TRADER1">
    <Sub Typ="5" ID="ATS_TRADER1"/>
  </Pty>
  <Pty R="7" ID="CME000000000000ATST1" Src="N"/>
  <RegTrdID ID="CPC000005988913SN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
</TrdCaptRptAck>
<TrdCaptRptAck RptID="1459708387728" RptRefID="34567" TransTyp="0" TrdAckStat="0" TrdRptStat="0"
TrdTyp="1" TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988914" ExecID2="pkg:10:Test2:Test2" LastQty="
20000" QtyTyp="1" LastPx="109.0" TxnTm="2016-03-21T13:42:13.220-04:00" TotTrdMultdQty="2000000000"
TotTrdQty="20000" LinkID="5988910" RptTyp="0">
  <Instrmt ID="21" Src="H" SecTyp="FUT" MMY="201609" Exch="CBT" TmUnit="Mo"/>
  <TrdRegTS TS="2014-02-03T11:53:28-05:00" Typ="1"/>
  <RptSide Side="1" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
  </RptSide>

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    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1" />
    </Pty>
    <RegTrdID ID="CPC000005988914BN0001" Src="1010000023" Typ="0" Evnt="2" />
  </RptSide>
  <RptSide Side="2" InptDev="API" InptSrc="ATSB1" CustCpcty="4">
    <Pty R="44" ID="API_ATS_BRK1_TSUB" />
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1" />
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN" />
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER" />
    </Pty>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1" />
    </Pty>
    <Pty R="24" ID="DEMOACCT1" Src="C">
      <Sub Typ="26" ID="1" />
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1" />
    </Pty>
    <RegTrdID ID="CPC000005988914SN0001" Src="1010000023" Typ="0" Evnt="2" />
  </RptSide>
</TrdCaptRptAck>
</Batch>
</FIXML>

```

Invoice Swap Switch Spreads

Inbound FIXML Structure

- Package Header
 - Account #1 RptSide - OPTIONAL
 - RiskChkStatus = 13
 - RefRiskLmtChkID="some-token"
 - Account #2 RptSide - OPTIONAL
 - RiskChkStatus = 13
 - RefRiskLmtChkID="some-token2"
- IRS TrdCaptRpt #1
 - Buy RptSide
 - Account#1
 - Sell RptSide
 - Account#2
- Future TrdCaptRpt #1
 - Buy RptSide
 - Account#1
 - Sell RptSide
 - Account#2
- IRS TrdCaptRpt #2
 - Buy RptSide
 - Account#2
 - Sell RptSide
 - Account#1
- Future TrdCaptRpt #2
 - Buy RptSide
 - Account#2
 - Sell RptSide
 - Account#1

Inbound FIXML Submission

```

<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
  <Batch>
    <Hdr SID="ATSB1" SSub="API_ATS_BRK1_TSUB" TID="CME" TSub="CPAPI" />
    <TrdCaptRpt PackageID="pkg:10" RptID="12345" TotNumTrdRpts="4" TrdDt="2015-08-22" TrdTyp="50"
    TxnTm="2015-08-22T07:53:30-00:00">

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<Instrmt SecTyp="IRS" SubTyp="SW"/>
<RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
  <Pty ID="DEMOACCT1" R="24" Src="N"/>
</RptSide>
<RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
  <Pty ID="A-107838" R="24" Src="N"/>
</RptSide>
</TrdCaptRpt>
<TrdCaptRpt RptID="23456" TransTyp="0" TrdTyp="58" LastQty="20000" QtyTyp="1" LastPx="0.0415"
ExecID2="pkg:10:Test1:Test1" RptTyp="0" TxnTm="2014-02-03T16:53:28.629517Z" VenuTyp="R" TrdDt="2015-10-
22">
  <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
  <Pty R="102" ID="SNZ20JLFK8MNNCLQOF39" Src="N"/>
  <Instrmt SecTyp="IRS" Exch="CBT" ID="TYA" Src="H" MMY="201606"/>
  <TrdRegTS TS="2014-02-13T16:53:28.629517Z" Typ="1"/>
  <RptSide InptSrc="ATSB1" Side="1">
    <Pty ID="880" R="1"/>
    <Pty ID="DEMOACCT1" R="24"/>
    <Pty ID="ATS_BROKER1" R="30"/>
    <Pty ID="ATS_BRK1USER" R="62"/>
    <Pty ID="ATS_TRD1USER" R="36"/>
  </RptSide>
  <RptSide InptSrc="ATSB1" Side="2">
    <Pty ID="193" R="1"/>
    <Pty ID="A-107838" R="24" Src="H"/>
    <Pty ID="ATS_BROKER1" R="30"/>
    <Pty ID="ATS_BRK1USER" R="62"/>
    <Pty ID="ATS_TRD1USER" R="36"/>
  </RptSide>
</TrdCaptRpt>
<TrdCaptRpt RptID="34567" RptTyp="0" TransTyp="0" TrdTyp="1" LastQty="20000" QtyTyp="1" LastPx="
109" ExecID2="pkg:10:Test2:Test2" TxnTm="2014-02-03T16:53:28.629517Z" VenuTyp="R">
  <Instrmt SecTyp="FUT" Exch="CBT" ID="21" Src="H" MMY="201606"/>
  <TrdRegTS TS="2014-02-03T16:53:28.629517Z" Typ="1"/>
  <RptSide InptSrc="ATSB1" Side="1">
    <Pty ID="880" R="1"/>
    <Pty ID="DEMOACCT1" R="24"/>
    <Pty ID="ATS_BROKER1" R="30"/>
    <Pty ID="ATS_BRK1USER" R="62"/>
    <Pty ID="ATS_TRD1USER" R="36"/>
  </RptSide>
  <RptSide InptSrc="ATSB1" Side="2">
    <Pty ID="193" R="1"/>
    <Pty ID="A-107838" R="24" Src="H"/>
    <Pty ID="ATS_BROKER1" R="30"/>
    <Pty ID="ATS_BRK1USER" R="62"/>
    <Pty ID="ATS_TRD1USER" R="36"/>
  </RptSide>
</TrdCaptRpt>
<TrdCaptRpt RptID="23456" TransTyp="0" TrdTyp="58" LastQty="14000" QtyTyp="1" LastPx="0.0415"
ExecID2="pkg:10:Test1:Test1" RptTyp="0" TxnTm="2014-02-03T16:53:28.629517Z" VenuTyp="R" TrdDt="2015-10-
22">
  <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
  <Pty R="102" ID="SNZ20JLFK8MNNCLQOF39" Src="N"/>
  <Instrmt SecTyp="IRS" Exch="CBT" ID="TVA" Src="H" MMY="201606"/>
  <TrdRegTS TS="2014-02-13T16:53:28.629517Z" Typ="1"/>
  <RptSide InptSrc="ATSB1" Side="2">
    <Pty ID="880" R="1"/>
    <Pty ID="DEMOACCT1" R="24"/>
    <Pty ID="ATS_BROKER1" R="30"/>
    <Pty ID="ATS_BRK1USER" R="62"/>
    <Pty ID="ATS_TRD1USER" R="36"/>
  </RptSide>
  <RptSide InptSrc="ATSB1" Side="1">
    <Pty ID="193" R="1"/>
    <Pty ID="A-107838" R="24" Src="H"/>
    <Pty ID="ATS_BROKER1" R="30"/>
    <Pty ID="ATS_BRK1USER" R="62"/>
    <Pty ID="ATS_TRD1USER" R="36"/>
  </RptSide>

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    </RptSide>
  </TrdCaptRpt>
  <TrdCaptRpt RptID="34567" RptTyp="0" TransTyp="0" TrdTyp="1" LastQty="14000" QtyTyp="1" LastPx="
109.375" ExecID2="pkg:10:Test2:Test2" TxnTm="2014-02-03T16:53:28.629517Z" VenuTyp="R">
    <Instrmt SecTyp="FUT" Exch="CBT" ID="26" Src="H" MMY="201606"/>
    <TrdRegTS TS="2014-02-03T16:53:28.629517Z" Typ="1"/>
    <RptSide InptSrc="ATSB1" Side="2">
      <Pty ID="880" R="1"/>
      <Pty ID="DEMOACCT1" R="24"/>
      <Pty ID="ATS_BROKER1" R="30"/>
      <Pty ID="ATS_BRK1USER" R="62"/>
      <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
    <RptSide InptSrc="ATSB1" Side="1">
      <Pty ID="193" R="1"/>
      <Pty ID="A-107838" R="24" Src="H"/>
      <Pty ID="ATS_BROKER1" R="30"/>
      <Pty ID="ATS_BRK1USER" R="62"/>
      <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
  </TrdCaptRpt>
</Batch>
</FIXML>

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HTTP Outbound FIXML Acknowledgment

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<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001" > <Batch TotMsg="5">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB"/>
  <TrdCaptRptAck RptID="1459708420101" TransTyp="0" TrdTyp="50" TxnTm="2016-03-21T13:42:55.733-04:
00" TrdRptStat="4" RptRefID="12345" RptTyp="0" TrdAckStat="0" PackageID="pkg:10">
    <Instrmt SecTyp="IRS" SubTyp="SW"/>
    <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
      <Pty ID="DEMOACCT1" R="24" Src="N"/>
    </RptSide>
    <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
      <Pty ID="A-107838" R="24" Src="N"/>
    </RptSide>
  </TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459708416925" TransTyp="0" ExecID2="pkg:10:Test1:Test1" TrdTyp="58"
LastQty="20000" QtyTyp="1" LastPx="0.0415" TxnTm="2016-03-21T13:42:52.557-04:00" VenuTyp="R" TrdRptStat="
4" RptRefID="23456" RptTyp="0" TrdAckStat="0" ExecID="5988916" LinkID="5988915">
    <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="102" ID="SNZ20JLFLK8MNNCLQOF39" Src="N"/>
    <Instrmt SecTyp="IRS" Exch="CBT" ID="TYA" Src="H" MMY="201606"/>
    <TrdRegTS TS="2014-02-13T16:53:28.629517Z" Typ="1"/>
    <RptSide InptSrc="ATSB1" Side="1">
      <Pty ID="880" R="1"/>
      <Pty ID="DEMOACCT1" R="24"/>
      <Pty ID="ATS_BROKER1" R="30"/>
      <Pty ID="ATS_BRK1USER" R="62"/>
      <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
    <RptSide InptSrc="ATSB1" Side="2">
      <Pty ID="193" R="1"/>
      <Pty ID="A-107838" R="24" Src="H"/>
      <Pty ID="ATS_BROKER1" R="30"/>
      <Pty ID="ATS_BRK1USER" R="62"/>
      <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
  </TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459708416931" TransTyp="0" ExecID2="pkg:10:Test2:Test2" TrdTyp="1"
LastQty="20000" QtyTyp="1" LastPx="109" TxnTm="2016-03-21T13:42:52.563-04:00" VenuTyp="R" TrdRptStat="4"
RptRefID="34567" RptTyp="0" TrdAckStat="0" ExecID="5988917" LinkID="5988915">
    <Instrmt SecTyp="FUT" Exch="CBT" ID="21" Src="H" MMY="201606"/>
    <TrdRegTS TS="2014-02-03T16:53:28.629517Z" Typ="1"/>
    <RptSide InptSrc="ATSB1" Side="1">
      <Pty ID="880" R="1"/>
      <Pty ID="DEMOACCT1" R="24"/>

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        <Pty ID="ATS_BROKER1" R="30"/>
        <Pty ID="ATS_BRK1USER" R="62"/>
        <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
    <RptSide InptSrc="ATSB1" Side="2">
        <Pty ID="193" R="1"/>
        <Pty ID="A-107838" R="24" Src="H"/>
        <Pty ID="ATS_BROKER1" R="30"/>
        <Pty ID="ATS_BRK1USER" R="62"/>
        <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
</TrdCaptRptAck>
<TrdCaptRptAck RptID="1459708417768" TransTyp="0" ExecID2="pkg:10:Test1:Test1" TrdTyp="58"
LastQty="14000" QtyTyp="1" LastPx="0.0415" TxnTm="2016-03-21T13:42:53.400-04:00" VenuTyp="R" TrdRptStat="
4" RptRefID="23456" RptTyp="0" TrdAckStat="0" ExecID="5988918" LinkID="5988915">
    <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="102" ID="SNZ20JLFPK8MNNCLQOF39" Src="N"/>
    <Instrmt SecTyp="IRS" Exch="CBT" ID="TVA" Src="H" MMY="201606"/>
    <TrdRegTS TS="2014-02-13T16:53:28.629517Z" Typ="1"/>
    <RptSide InptSrc="ATSB1" Side="2">
        <Pty ID="880" R="1"/>
        <Pty ID="DEMOACCT1" R="24"/>
        <Pty ID="ATS_BROKER1" R="30"/>
        <Pty ID="ATS_BRK1USER" R="62"/>
        <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
    <RptSide InptSrc="ATSB1" Side="1">
        <Pty ID="193" R="1"/>
        <Pty ID="A-107838" R="24" Src="H"/>
        <Pty ID="ATS_BROKER1" R="30"/>
        <Pty ID="ATS_BRK1USER" R="62"/>
        <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
</TrdCaptRptAck>
<TrdCaptRptAck RptID="1459708418554" TransTyp="0" ExecID2="pkg:10:Test2:Test2" TrdTyp="1"
LastQty="14000" QtyTyp="1" LastPx="109.375" TxnTm="2016-03-21T13:42:54.187-04:00" VenuTyp="R"
TrdRptStat="4" RptRefID="34567" RptTyp="0" TrdAckStat="0" ExecID="5988919" LinkID="5988915">
    <Instrmt SecTyp="FUT" Exch="CBT" ID="26" Src="H" MMY="201606"/>
    <TrdRegTS TS="2014-02-03T16:53:28.629517Z" Typ="1"/>
    <RptSide InptSrc="ATSB1" Side="2">
        <Pty ID="880" R="1"/>
        <Pty ID="DEMOACCT1" R="24"/>
        <Pty ID="ATS_BROKER1" R="30"/>
        <Pty ID="ATS_BRK1USER" R="62"/>
        <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
    <RptSide InptSrc="ATSB1" Side="1">
        <Pty ID="193" R="1"/>
        <Pty ID="A-107838" R="24" Src="H"/>
        <Pty ID="ATS_BROKER1" R="30"/>
        <Pty ID="ATS_BRK1USER" R="62"/>
        <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
</TrdCaptRptAck>
</Batch>
</FIXML>

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MQ Outbound FIXML Acknowledgment

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<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <Batch TotMsg="5">
    <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB"/>
    <TrdCaptRptAck RptID="1459708453495" RptRefID="12345" TransTyp="0" TrdAckStat="0" TrdRptStat="0"
RptTyp="0" TrdTyp="50" TxnTm="2016-03-21T13:43:21.568-04:00">
      <Instrmt SubTyp="SW" SecTyp="IRS"/>
      <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
        <Pty ID="DEMOACCT1" Src="N" R="24"/>
      </RptSide>
      <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">

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        <Pty ID="A-107838" Src="N" R="24"/>
    </RptSide>
</TrdCaptRptAck>
<TrdCaptRptAck RptID="1459708454291" RptRefID="23456" TransTyp="0" TrdAckStat="0" TrdRptStat="
101" TrdTyp="58" TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988926" ExecID2="pkg:10:Test1:Test1"
LastQty="20000" QtyTyp="1" LastPx="0.0415" TxnTm="2016-03-21T13:43:21.568-04:00" RegRptTyp="1" VenuTyp="
R" TotTrdMultdQty="2000000000" TotTrdQty="20000" LinkID="5988925" RptTyp="0">
    <RegTrdID ID="CPB000005988926TN0001" Src="1010000023" Typ="0" Evnt="1"/>
    <Pty R="102" ID="SNZ20JLFPK8MNNCLQOF39" Src="N"/>
    <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Instrmt ID="TYA" Src="H" SecTyp="IRS" MMY="201606" Exch="CBT" TmUnit="Mo"/>
    <TrdRegTS TS="2014-02-13T11:53:28-05:00" Typ="1"/>
    <RptSide Side="1" InptDev="API" InptSrc="ATSB1" CustCpcty="4">
        <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
        <Pty R="30" ID="ATS_BROKER1">
            <Sub Typ="5" ID="ATS_BROKER1"/>
        </Pty>
        <Pty R="62" ID="ATS_BRK1USER">
            <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
        </Pty>
        <Pty R="36" ID="ATS_TRD1USER">
            <Sub Typ="9" ID="ATS_TRD1 USER"/>
        </Pty>
        <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
        <Pty R="1" ID="880">
            <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
        </Pty>
        <Pty R="24" ID="DEMOACCT1" Src="C">
            <Sub Typ="26" ID="1"/>
        </Pty>
        <Pty R="7" ID="ATS_TRADER1">
            <Sub Typ="5" ID="ATS_TRADER1"/>
        </Pty>
        <Pty R="7" ID="CME000000000000ATST1" Src="N"/>
    <RegTrdID ID="CPC000005988926BN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
<RptSide Side="2" InptDev="API" InptSrc="ATSB1" CustCpcty="4">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
        <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
        <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
        <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="1" ID="880">
        <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
        <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
        <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <Pty R="7" ID="CME000000000000ATST1" Src="N"/>
    <RegTrdID ID="CPC000005988926SN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
</TrdCaptRptAck>
<TrdCaptRptAck RptID="1459708455086" RptRefID="34567" TransTyp="0" TrdAckStat="0" TrdRptStat="0"
TrdTyp="1" TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988927" ExecID2="pkg:10:Test2:Test2" LastQty="
20000" QtyTyp="1" LastPx="109.0" TxnTm="2016-03-21T13:43:22.328-04:00" TotTrdMultdQty="2000000000"
TotTrdQty="20000" LinkID="5988925" RptTyp="0">
    <Instrmt ID="21" Src="H" SecTyp="FUT" MMY="201606" Exch="CBT" TmUnit="Mo"/>
    <TrdRegTS TS="2014-02-03T11:53:28-05:00" Typ="1"/>
    <RptSide Side="1" InptDev="API" InptSrc="ATSB1" CustCpcty="4">
        <Pty R="44" ID="API_ATS_BRK1_TSUB"/>

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<Pty R="30" ID="ATS_BROKER1">
  <Sub Typ="5" ID="ATS_BROKER1"/>
</Pty>
<Pty R="62" ID="ATS_BRK1USER">
  <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
</Pty>
<Pty R="36" ID="ATS_TRD1USER">
  <Sub Typ="9" ID="ATS_TRD1 USER"/>
</Pty>
<Pty R="1" ID="880">
  <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
</Pty>
<Pty R="24" ID="DEMOACCT1" Src="C">
  <Sub Typ="26" ID="1"/>
</Pty>
<Pty R="7" ID="ATS_TRADER1">
  <Sub Typ="5" ID="ATS_TRADER1"/>
</Pty>
<RegTrdID ID="CPC000005988927BN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
<RptSide Side="2" InptDev="API" InptSrc="ATSB1" CustCpcty="4">
  <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
  <Pty R="30" ID="ATS_BROKER1">
    <Sub Typ="5" ID="ATS_BROKER1"/>
  </Pty>
  <Pty R="62" ID="ATS_BRK1USER">
    <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
  </Pty>
  <Pty R="36" ID="ATS_TRD1USER">
    <Sub Typ="9" ID="ATS_TRD1 USER"/>
  </Pty>
  <Pty R="1" ID="880">
    <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
  </Pty>
  <Pty R="24" ID="DEMOACCT2" Src="C">
    <Sub Typ="26" ID="1"/>
  </Pty>
  <Pty R="7" ID="ATS_TRADER1">
    <Sub Typ="5" ID="ATS_TRADER1"/>
  </Pty>
  <RegTrdID ID="CPC000005988927SN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
</TrdCaptRptAck>
<TrdCaptRptAck RptID="1459708455893" RptRefID="23456" TransTyp="0" TrdAckStat="0" TrdRptStat="
101" TrdTyp="58" TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988928" ExecID2="pkg:10:Test1:Test1"
LastQty="14000" QtyTyp="1" LastPx="0.0415" TxnTm="2016-03-21T13:43:22.338-04:00" RegRptTyp="1" VenuTyp="
R" TotTrdMultdQty="2800000000" TotTrdQty="14000" LinkID="5988925" RptTyp="0">
  <RegTrdID ID="CPB000005988928TN0001" Src="1010000023" Typ="0" Evnt="1"/>
  <Pty R="102" ID="SNZ2OJLFK8MNNCLQOF39" Src="N"/>
  <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
  <Instrmt ID="TVA" Src="H" SecTyp="IRS" MMY="201606" Exch="CBT" TmUnit="Mo"/>
  <TrdRegTS TS="2014-02-13T11:53:28-05:00" Typ="1"/>
  <RptSide Side="1" InptDev="API" InptSrc="ATSB1" CustCpcty="4">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
  </RptSide>
</TrdCaptRptAck>

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</Pty>
<Pty R="7" ID="ATS_TRADER1">
  <Sub Typ="5" ID="ATS_TRADER1" />
</Pty>
<Pty R="7" ID="CME000000000000ATST1" Src="N"/>
<RegTrdID ID="CPC000005988928BN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
<RptSide Side="2" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
  <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
  <Pty R="30" ID="ATS_BROKER1">
    <Sub Typ="5" ID="ATS_BROKER1" />
  </Pty>
  <Pty R="62" ID="ATS_BRK1USER">
    <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN" />
  </Pty>
  <Pty R="36" ID="ATS_TRD1USER">
    <Sub Typ="9" ID="ATS_TRD1 USER" />
  </Pty>
  <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
  <Pty R="1" ID="880">
    <Sub Typ="5" ID="ATS_CLEARING_CME1" />
  </Pty>
  <Pty R="24" ID="DEMOACCT1" Src="C">
    <Sub Typ="26" ID="1" />
  </Pty>
  <Pty R="7" ID="ATS_TRADER1">
    <Sub Typ="5" ID="ATS_TRADER1" />
  </Pty>
  <Pty R="7" ID="CME000000000000ATST1" Src="N"/>
  <RegTrdID ID="CPC000005988928SN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
</TrdCaptRptAck>
<TrdCaptRptAck RptID="1459708456747" RptRefID="34567" TransTyp="0" TrdAckStat="0" TrdRptStat="0"
TrdTyp="1" TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988929" ExecID2="pkg:10:Test2:Test2" LastQty="
14000" QtyTyp="1" LastPx="109.375" TxnTm="2016-03-21T13:43:22.365-04:00" TotTrdMultdQty="2800000000"
TotTrdQty="14000" LinkID="5988925" RptTyp="0">
  <Instrmt ID="26" Src="H" SecTyp="FUT" MMY="201606" Exch="CBT" TmUnit="Mo"/>
  <TrdRegTS TS="2014-02-03T11:53:28-05:00" Typ="1"/>
  <RptSide Side="1" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1" />
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN" />
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER" />
    </Pty>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1" />
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
      <Sub Typ="26" ID="1" />
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1" />
    </Pty>
    <RegTrdID ID="CPC000005988929BN0001" Src="1010000023" Typ="0" Evnt="2"/>
  </RptSide>
  <RptSide Side="2" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1" />
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN" />
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">

```

```

        <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="1" ID="880">
        <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT1" Src="C">
        <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
        <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <RegTrdID ID="CPC000005988929SN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
</TrdCaptRptAck>
</Batch>
</FIXML>

```

Trade Status Requests

Trade status requests using LinkID will return responses as packages with the package header. All other trade status request types will not return the package header, and responses will be returned as the individual Trade Capture Reports.

Request Using LinkID

The package header is returned with a requests using LinkID.

```

<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
    <TrdCaptRptReq ReqID="123456" ReqTyp="1" LinkID="7225933">
        <Hdr SID="ATSb1" SSub="API_ATS_BRK1_TSUB" TID="CME" TSub="CPAPI"/>
        <TrdCapDt TrdDt="2016-03-03"/>
    </TrdCaptRptReq>
</FIXML>

```

Request Using ExecID

Requests using ExecID will not return the package header.

```

IXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
    <TrdCaptRptReq ReqID="123456" ReqTyp="1" ExecID="7225934">
        <Hdr SID="ATSb1" SSub="API_ATS_BRK1_TSUB" TID="CME" TSub="CPAPI"/>
        <TrdCapDt TrdDt="2016-03-03"/>
    </TrdCaptRptReq>
</FIXML>

```

Requests Using ExecID2

Requests using ExecID2 will not return the package header.

```

<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
    <TrdCaptRptReq ReqID="123456" ReqTyp="1" ExecID2="pkg:10:Test1:Test1">
        <Hdr SID="ATSb1" SSub="API_ATS_BRK1_TSUB" TID="CME" TSub="CPAPI"/>
        <TrdCapDt TrdDt="2016-03-03"/>
    </TrdCaptRptReq>
</FIXML>

```

Requests Using No Filter

Requests without a filter will not return the package header.

```

<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
  <TrdCaptRptReq ReqID="123456" ReqTyp="1">
    <Hdr SID="ATSBL" SSub="API_ATS_BRK1_TSUB" TID="CME" TSub="CPAPI" />
    <TrdCapDt TrdDt="2016-03-03" />
  </TrdCaptRptReq>
</FIXML>

```

Responses (HTTP and MQ)



The following examples show responses from requests using LinkID, and returned as packages with the package header. Responses for all other request types will be returned as the individual Trade Capture Reports.

Responses for Invoice Swap Spreads (HTTP and MQ)

HTTP

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"> <Batch TotMsg="3">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSBL" TSub="API_ATS_BRK1_TSUB" />
  <TrdCaptRpt TxnTm="2016-03-21T13:20:20.864-04:00" RptID="1459709040982" TrdTyp="50" TrdRptStat="0" RptTyp="0" PackageID="pkg:10" TotNumTrdRpts="2">
    <Instrmt SubTyp="IN" SecTyp="IRS" />
    <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
      <Pty ID="DEMOACCT1" Src="N" R="24" />
    </RptSide>
    <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
      <Pty ID="A-107838" Src="N" R="24" />
    </RptSide>
  </TrdCaptRpt>
  <TrdCaptRpt RptID="1459709040983" TransTyp="0" TrdRptStat="0" PackageID="pkg:10" TrdTyp="1" TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988856" ExecID2="pkg:10:Test2:Test2" LinkID="5988854" TxnTm="2016-03-21T13:20:20.864-04:00" QtyTyp="1" LastQty="20000" LastPx="109.0" TotTrdQty="20000" TotTrdMultdQty="200000000" RptTyp="0" LastRptReqd="N" TotNumTrdRpts="2" ReqID="123456" VenuTyp="R">
    <Instrmt ID="21" Src="H" SecTyp="FUT" MMY="201606" Exch="CBT" TmUnit="Mo" />
    <TrdRegTS TS="2014-02-03T11:53:28-05:00" Typ="1" />
    <RptSide Side="1" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
      <Pty R="44" ID="API_ATS_BRK1_TSUB" />
      <Pty R="30" ID="ATS_BROKER1">
        <Sub Typ="5" ID="ATS_BROKER1" />
      </Pty>
      <Pty R="62" ID="ATS_BRK1USER">
        <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN" />
      </Pty>
      <Pty R="36" ID="ATS_TRD1USER">
        <Sub Typ="9" ID="ATS_TRD1 USER" />
      </Pty>
      <Pty R="1" ID="880">
        <Sub Typ="5" ID="ATS_CLEARING_CME1" />
      </Pty>
      <Pty R="24" ID="DEMOACCT1" Src="C">
        <Sub Typ="26" ID="1" />
      </Pty>
      <Pty R="7" ID="ATS_TRADER1">
        <Sub Typ="5" ID="ATS_TRADER1" />
      </Pty>
      <RegTrdID ID="CPC000005988856BN0001" Src="1010000023" Typ="0" Evnt="2" />
    </RptSide>
    <RptSide Side="2" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
      <Pty R="44" ID="API_ATS_BRK1_TSUB" />
      <Pty R="30" ID="ATS_BROKER1">
        <Sub Typ="5" ID="ATS_BROKER1" />
      </Pty>
      <Pty R="62" ID="ATS_BRK1USER">
        <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN" />
      </Pty>
      <Pty R="36" ID="ATS_TRD1USER">
        <Sub Typ="9" ID="ATS_TRD1 USER" />
      </Pty>
    </TrdCaptRpt>
</FIXML>

```

```

    </Pty>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <RegTrdID ID="CPC000005988856SN0001" Src="1010000023" Typ="0" Evnt="2"/>
  </RptSide>
</TrdCaptRpt>
  <TrdCaptRpt RptID="1459709041899" TransTyp="0" TrdRptStat="101" PackageID="pkg:10" TrdTyp="58"
  TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988855" ExecID2="pkg:10:Test1:Test1" LinkID="5988854"
  TxnTm="2016-03-21T13:20:17.754-04:00" QtyTyp="1" LastQty="20000" LastPx="0.0415" TotTrdQty="20000"
  TotTrdMultdQty="2000000000" RegRptTyp="1" VenuTyp="R" RptTyp="0" LastRptReqed="Y" TotNumTrdRpts="2"
  ReqID="123456">
    <RegTrdID ID="CPB000005988855TN0001" Src="1010000023" Typ="0" Evnt="1"/>
    <Pty R="102" ID="SNZ20JLFK8MNNCLQOF39" Src="N"/>
    <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Instrmt ID="TYA" Src="H" SecTyp="IRS" MMY="201606" Exch="CBT" TmUnit="Mo"/>
    <TrdRegTS TS="2014-02-13T11:53:28-05:00" Typ="1"/>
    <RptSide Side="1" RiskChkStat="13" InptDev="API" InptSrc="ATSB1" CustCpcty="4"
  RefRiskLmtChkID="credit-approval-token">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT1" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <Pty R="7" ID="CME000000000000ATST1" Src="N"/>
    <RegTrdID ID="CPC000005988855BN0001" Src="1010000023" Typ="0" Evnt="2"/>
  </RptSide>
  <RptSide Side="2" RiskChkStat="13" InptDev="API" InptSrc="ATSB1" CustCpcty="4"
  RefRiskLmtChkID="credit-approval-token">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>

```

```

    </Pty>
    <Pty R="7" ID="CME000000000000ATST1" Src="N" />
    <RegTrdID ID="CPC000005988855SN0001" Src="1010000023" Typ="0" Evnt="2" />
  </RptSide>
</TrdCaptRpt>
</Batch>
</FIXML>

```

MQ

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001" > <Batch TotMsg="3">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSBL" TSub="API_ATS_BRK1_TSUB" />
  <TrdCaptRpt TxnTm="2016-03-21T13:20:20.864-04:00" RptID="1459709045624" TrdTyp="50" TrdRptStat="
0" RptTyp="0" PackageID="pkg:10" TotNumTrdRpts="2">
    <Instrmt SubTyp="IN" SecTyp="IRS" />
    <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
      <Pty ID="A-107838" Src="N" R="24" />
    </RptSide>
    <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
      <Pty ID="DEMOACCT1" Src="N" R="24" />
    </RptSide>
  </TrdCaptRpt>
  <TrdCaptRpt RptID="1459709045625" TransTyp="0" TrdRptStat="0" PackageID="pkg:10" TrdTyp="1"
TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988856" ExecID2="pkg:10:Test2:Test2" LinkID="5988854"
TxnTm="2016-03-21T13:20:20.864-04:00" QtyTyp="1" LastQty="20000" LastPx="109.0" TotTrdQty="20000"
TotTrdMultdQty="2000000000" RptTyp="0" LastRptReqed="N" TotNumTrdRpts="2" ReqID="123456" VenuTyp="R">
    <Instrmt ID="21" Src="H" SecTyp="FUT" MMY="201606" Exch="CBT" TmUnit="Mo" />
    <TrdRegTS TS="2014-02-03T11:53:28-05:00" Typ="1" />
    <RptSide Side="1" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
      <Pty R="44" ID="API_ATS_BRK1_TSUB" />
      <Pty R="30" ID="ATS_BROKER1">
        <Sub Typ="5" ID="ATS_BROKER1" />
      </Pty>
      <Pty R="62" ID="ATS_BRK1USER">
        <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN" />
      </Pty>
      <Pty R="36" ID="ATS_TRD1USER">
        <Sub Typ="9" ID="ATS_TRD1 USER" />
      </Pty>
      <Pty R="1" ID="880">
        <Sub Typ="5" ID="ATS_CLEARING_CME1" />
      </Pty>
      <Pty R="24" ID="DEMOACCT1" Src="C">
        <Sub Typ="26" ID="1" />
      </Pty>
      <Pty R="7" ID="ATS_TRADER1">
        <Sub Typ="5" ID="ATS_TRADER1" />
      </Pty>
    <RegTrdID ID="CPC000005988856BN0001" Src="1010000023" Typ="0" Evnt="2" />
  </RptSide>
  <RptSide Side="2" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
    <Pty R="44" ID="API_ATS_BRK1_TSUB" />
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1" />
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN" />
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER" />
    </Pty>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1" />
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
      <Sub Typ="26" ID="1" />
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">

```

```

        <Sub Typ="5" ID="ATS_TRADER1" />
    </Pty>
    <RegTrdID ID="CPC000005988856SN0001" Src="1010000023" Typ="0" Evnt="2" />
</RptSide>
</TrdCaptRpt>
<TrdCaptRpt RptID="1459709046490" TransTyp="0" TrdRptStat="101" PackageID="pkg:10" TrdTyp="58"
TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988855" ExecID2="pkg:10:Test1:Test1" LinkID="5988854"
TxnTm="2016-03-21T13:20:17.754-04:00" QtyTyp="1" LastQty="20000" LastPx="0.0415" TotTrdQty="20000"
TotTrdMultdQty="2000000000" RegRptTyp="1" VenuTyp="R" RptTyp="0" LastRptReqed="Y" TotNumTrdRpts="2"
ReqID="123456">
    <RegTrdID ID="CPB000005988855TN0001" Src="1010000023" Typ="0" Evnt="1" />
    <Pty R="102" ID="SNZ20JLFK8MNNCLQOF39" Src="N" />
    <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N" />
    <Instrmt ID="TYA" Src="H" SecTyp="IRS" MMY="201606" Exch="CBT" TmUnit="Mo" />
    <TrdRegTS TS="2014-02-13T11:53:28-05:00" Typ="1" />
    <RptSide Side="1" RiskChkStat="13" InptDev="API" InptSrc="ATSb1" CustCpcty="4"
RefRiskLmtChkID="credit-approval-token">
        <Pty R="44" ID="API_ATS_BRK1_TSUB" />
        <Pty R="30" ID="ATS_BROKER1">
            <Sub Typ="5" ID="ATS_BROKER1" />
        </Pty>
        <Pty R="62" ID="ATS_BRK1USER">
            <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN" />
        </Pty>
        <Pty R="36" ID="ATS_TRD1USER">
            <Sub Typ="9" ID="ATS_TRD1 USER" />
        </Pty>
        <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N" />
        <Pty R="1" ID="880">
            <Sub Typ="5" ID="ATS_CLEARING_CME1" />
        </Pty>
        <Pty R="24" ID="DEMOACCT1" Src="C">
            <Sub Typ="26" ID="1" />
        </Pty>
        <Pty R="7" ID="ATS_TRADER1">
            <Sub Typ="5" ID="ATS_TRADER1" />
        </Pty>
        <Pty R="7" ID="CME000000000000ATST1" Src="N" />
    <RegTrdID ID="CPC000005988855BN0001" Src="1010000023" Typ="0" Evnt="2" />
</RptSide>
<RptSide Side="2" RiskChkStat="13" InptDev="API" InptSrc="ATSb1" CustCpcty="4"
RefRiskLmtChkID="credit-approval-token">
    <Pty R="44" ID="API_ATS_BRK1_TSUB" />
    <Pty R="30" ID="ATS_BROKER1">
        <Sub Typ="5" ID="ATS_BROKER1" />
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
        <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN" />
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
        <Sub Typ="9" ID="ATS_TRD1 USER" />
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N" />
    <Pty R="1" ID="880">
        <Sub Typ="5" ID="ATS_CLEARING_CME1" />
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
        <Sub Typ="26" ID="1" />
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
        <Sub Typ="5" ID="ATS_TRADER1" />
    </Pty>
    <Pty R="7" ID="CME000000000000ATST1" Src="N" />
    <RegTrdID ID="CPC000005988855SN0001" Src="1010000023" Typ="0" Evnt="2" />
</RptSide>
</TrdCaptRpt>
</Batch>
</FIXML>

```

Responses for Invoice Swap Calendar Spreads (HTTP and MQ)

HTTP

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"> <Batch TotMsg="5">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB"/>
  <TrdCaptRpt TxnTm="2016-03-21T13:20:23.387-04:00" RptID="1459708955726" TrdTyp="50" TrdRptStat="
0" RptTyp="0" PackageID="pkg:10" TotNumTrdRpts="4">
  <Instrmt SubTyp="SC" SecTyp="IRS"/>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="DEMOACCT1" Src="N" R="24"/>
  </RptSide>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="A-107838" Src="N" R="24"/>
  </RptSide>
</TrdCaptRpt>
  <TrdCaptRpt RptID="1459708955727" TransTyp="0" TrdRptStat="0" PackageID="pkg:10" TrdTyp="1"
TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988861" ExecID2="pkg:10:Test2:Test2" LinkID="5988857"
TxnTm="2016-03-21T13:20:23.387-04:00" QtyTyp="1" LastQty="20000" LastPx="109.0" TotTrdQty="20000"
TotTrdMultdQty="2000000000" RptTyp="0" LastRptReqed="N" TotNumTrdRpts="4" ReqID="123456" VenuTyp="R">
  <Instrmt ID="21" Src="H" SecTyp="FUT" MMY="201609" Exch="CBT" TmUnit="Mo"/>
  <TrdRegTS TS="2014-02-03T11:53:28-05:00" Typ="1"/>
  <RptSide Side="1" InptDev="API" InptSrc="ATSB1" CustCpcty="4">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <RegTrdID ID="CPC000005988861BN0001" Src="1010000023" Typ="0" Evnt="2"/>
  </RptSide>
  <RptSide Side="2" InptDev="API" InptSrc="ATSB1" CustCpcty="4">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT1" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <RegTrdID ID="CPC000005988861SN0001" Src="1010000023" Typ="0" Evnt="2"/>
  </RptSide>
</TrdCaptRpt>
  <TrdCaptRpt RptID="1459708958030" TransTyp="0" TrdRptStat="101" PackageID="pkg:10" TrdTyp="58"
TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988860" ExecID2="pkg:10:Test1:Test1" LinkID="5988857"
```


TxnTm="2016-03-21T13:20:23.358-04:00" QtyTyp="1" LastQty="20000" LastPx="0.0415" TotTrdQty="20000"
TotTrdMultdQty="2000000000" RegRptTyp="1" VenuTyp="R" RptTyp="0" LastRptReqed="N" TotNumTrdRpts="4"
ReqID="123456">

<RegTrdID ID="CPB000005988860TN0001" Src="1010000023" Typ="0" Evnt="1"/>
<Pty R="102" ID="SNZ20JLFK8MNNCLQOF39" Src="N"/>
<Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
<Instrmt ID="TYA" Src="H" SecTyp="IRS" MMY="201609" Exch="CBT" TmUnit="Mo"/>
<TrdRegTS TS="2014-02-13T11:53:28-05:00" Typ="1"/>
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RefRiskLmtChkID="credit-approval-token">

<Pty R="44" ID="API_ATS_BRK1_TSUB"/>
<Pty R="30" ID="ATS_BROKER1">
<Sub Typ="5" ID="ATS_BROKER1"/>
</Pty>
<Pty R="62" ID="ATS_BRK1USER">
<Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
</Pty>
<Pty R="36" ID="ATS_TRD1USER">
<Sub Typ="9" ID="ATS_TRD1 USER"/>
</Pty>
<Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
<Pty R="1" ID="880">
<Sub Typ="5" ID="ATS_CLEARING_CME1"/>
</Pty>
<Pty R="24" ID="DEMOACCT2" Src="C">
<Sub Typ="26" ID="1"/>
</Pty>
<Pty R="7" ID="ATS_TRADER1">
<Sub Typ="5" ID="ATS_TRADER1"/>
</Pty>
<Pty R="7" ID="CME000000000000ATST1" Src="N"/>
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</RptSide>

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RefRiskLmtChkID="credit-approval-token">

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<Pty R="30" ID="ATS_BROKER1">
<Sub Typ="5" ID="ATS_BROKER1"/>
</Pty>
<Pty R="62" ID="ATS_BRK1USER">
<Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
</Pty>
<Pty R="36" ID="ATS_TRD1USER">
<Sub Typ="9" ID="ATS_TRD1 USER"/>
</Pty>
<Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
<Pty R="1" ID="880">
<Sub Typ="5" ID="ATS_CLEARING_CME1"/>
</Pty>
<Pty R="24" ID="DEMOACCT1" Src="C">
<Sub Typ="26" ID="1"/>
</Pty>
<Pty R="7" ID="ATS_TRADER1">
<Sub Typ="5" ID="ATS_TRADER1"/>
</Pty>
<Pty R="7" ID="CME000000000000ATST1" Src="N"/>
<RegTrdID ID="CPC000005988860SN0001" Src="1010000023" Typ="0" Evnt="2"/>

</RptSide>

</TrdCaptRpt>

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TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988859" ExecID2="pkg:10:Test2:Test2" LinkID="5988857"
TxnTm="2016-03-21T13:20:23.351-04:00" QtyTyp="1" LastQty="20000" LastPx="109.0" TotTrdQty="20000"
TotTrdMultdQty="2000000000" RptTyp="0" LastRptReqed="N" TotNumTrdRpts="4" ReqID="123456" VenuTyp="R">

<Instrmt ID="21" Src="H" SecTyp="FUT" MMY="201606" Exch="CBT" TmUnit="Mo"/>

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<RptSide Side="1" InptDev="API" InptSrc="ATSB1" CustCpcty="4">

<Pty R="44" ID="API_ATS_BRK1_TSUB"/>
<Pty R="30" ID="ATS_BROKER1">
<Sub Typ="5" ID="ATS_BROKER1"/>

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</Pty>
<Pty R="62" ID="ATS_BRK1USER">
  <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
</Pty>
<Pty R="36" ID="ATS_TRD1USER">
  <Sub Typ="9" ID="ATS_TRD1 USER"/>
</Pty>
<Pty R="1" ID="880">
  <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
</Pty>
<Pty R="24" ID="DEMOACCT1" Src="C">
  <Sub Typ="26" ID="1"/>
</Pty>
<Pty R="7" ID="ATS_TRADER1">
  <Sub Typ="5" ID="ATS_TRADER1"/>
</Pty>
<RegTrdID ID="CPC000005988859BN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
<RptSide Side="2" InptDev="API" InptSrc="ATSB1" CustCpcty="4">
  <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
  <Pty R="30" ID="ATS_BROKER1">
    <Sub Typ="5" ID="ATS_BROKER1"/>
  </Pty>
  <Pty R="62" ID="ATS_BRK1USER">
    <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
  </Pty>
  <Pty R="36" ID="ATS_TRD1USER">
    <Sub Typ="9" ID="ATS_TRD1 USER"/>
  </Pty>
  <Pty R="1" ID="880">
    <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
  </Pty>
  <Pty R="24" ID="DEMOACCT2" Src="C">
    <Sub Typ="26" ID="1"/>
  </Pty>
  <Pty R="7" ID="ATS_TRADER1">
    <Sub Typ="5" ID="ATS_TRADER1"/>
  </Pty>
  <RegTrdID ID="CPC000005988859SN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
</TrdCaptRpt>
<TrdCaptRpt RptID="1459708959647" TransTyp="0" TrdRptStat="101" PackageID="pkg:10" TrdTyp="58"
TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988858" ExecID2="pkg:10:Test1:Test1" LinkID="5988857"
TxnTm="2016-03-21T13:20:23.303-04:00" QtyTyp="1" LastQty="20000" LastPx="0.0415" TotTrdQty="20000"
TotTrdMultdQty="2000000000" RegRptTyp="1" VenuTyp="R" RptTyp="0" LastRptReqed="Y" TotNumTrdRpts="4"
ReqID="123456">
  <RegTrdID ID="CPB000005988858TN0001" Src="1010000023" Typ="0" Evnt="1"/>
  <Pty R="102" ID="SNZ20JLFFK8MNNCLQOF39" Src="N"/>
  <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
  <Instrmt ID="TYA" Src="H" SecTyp="IRS" MMY="201606" Exch="CBT" TmUnit="Mo"/>
  <TrdRegTS TS="2014-02-13T11:53:28-05:00" Typ="1"/>
  <RptSide Side="1" RiskChkStat="13" InptDev="API" InptSrc="ATSB1" CustCpcty="4"
RefRiskLmtChkID="credit-approval-token">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT1" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>

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    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1" />
    </Pty>
    <Pty R="7" ID="CME000000000000ATST1" Src="N" />
    <RegTrdID ID="CPC000005988858BN0001" Src="1010000023" Typ="0" Evnt="2" />
  </RptSide>
  <RptSide Side="2" RiskChkStat="13" InptDev="API" InptSrc="ATSBL" CustCpcty="4"
RefRiskLmtChkID="credit-approval-token">
    <Pty R="44" ID="API_ATS_BRK1_TSUB" />
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1" />
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN" />
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER" />
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N" />
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1" />
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
      <Sub Typ="26" ID="1" />
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1" />
    </Pty>
    <Pty R="7" ID="CME000000000000ATST1" Src="N" />
    <RegTrdID ID="CPC000005988858SN0001" Src="1010000023" Typ="0" Evnt="2" />
  </RptSide>
</TrdCaptRpt>
</Batch>
</FIXML>

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MQ

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<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"> <Batch TotMsg="5">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSBL" TSub="API_ATS_BRK1_TSUB" />
  <TrdCaptRpt TxnTm="2016-03-21T13:20:23.387-04:00" RptID="1459708980210" TrdTyp="50" TrdRptStat="
0" RptTyp="0" PackageID="pkg:10" TotNumTrdRpts="4">
    <Instrmt SubTyp="SC" SecTyp="IRS" />
    <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
      <Pty ID="A-107838" Src="N" R="24" />
    </RptSide>
    <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
      <Pty ID="DEMOACCT1" Src="N" R="24" />
    </RptSide>
  </TrdCaptRpt>
  <TrdCaptRpt RptID="1459708980211" TransTyp="0" TrdRptStat="0" PackageID="pkg:10" TrdTyp="1"
TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988861" ExecID2="pkg:10:Test2:Test2" LinkID="5988857"
TxnTm="2016-03-21T13:20:23.387-04:00" QtyTyp="1" LastQty="20000" LastPx="109.0" TotTrdQty="20000"
TotTrdMultdQty="2000000000" RptTyp="0" LastRptReqed="N" TotNumTrdRpts="4" ReqID="123456" VenuTyp="R">
    <Instrmt ID="21" Src="H" SecTyp="FUT" MMY="201609" Exch="CBT" TmUnit="Mo" />
    <TrdRegTS TS="2014-02-03T11:53:28-05:00" Typ="1" />
    <RptSide Side="1" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
      <Pty R="44" ID="API_ATS_BRK1_TSUB" />
      <Pty R="30" ID="ATS_BROKER1">
        <Sub Typ="5" ID="ATS_BROKER1" />
      </Pty>
      <Pty R="62" ID="ATS_BRK1USER">
        <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN" />
      </Pty>
      <Pty R="36" ID="ATS_TRD1USER">
        <Sub Typ="9" ID="ATS_TRD1 USER" />
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        <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
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    <Pty R="24" ID="DEMOACCT2" Src="C">
        <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
        <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <RegTrdID ID="CPC000005988861BN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
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    <Pty R="30" ID="ATS_BROKER1">
        <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
        <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
        <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="1" ID="880">
        <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT1" Src="C">
        <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
        <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
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</RptSide>
</TrdCaptRpt>
    <TrdCaptRpt RptID="1459708981139" TransTyp="0" TrdRptStat="101" PackageID="pkg:10" TrdTyp="58"
TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988860" ExecID2="pkg:10:Test1:Test1" LinkID="5988857"
TxnTm="2016-03-21T13:20:23.358-04:00" QtyTyp="1" LastQty="20000" LastPx="0.0415" TotTrdQty="20000"
TotTrdMultdQty="2000000000" RegRptTyp="1" VenuTyp="R" RptTyp="0" LastRptReqed="N" TotNumTrdRpts="4"
ReqID="123456">
    <RegTrdID ID="CPB000005988860TN0001" Src="1010000023" Typ="0" Evnt="1"/>
    <Pty R="102" ID="SNZ2OJLFK8MNNCLQOF39" Src="N"/>
    <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Instrmt ID="TYA" Src="H" SecTyp="IRS" MMY="201609" Exch="CBT" TmUnit="Mo"/>
    <TrdRegTS TS="2014-02-13T11:53:28-05:00" Typ="1"/>
    <RptSide Side="1" RiskChkStat="13" InptDev="API" InptSrc="ATSB1" CustCpcty="4"
RefRiskLmtChkID="credit-approval-token">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
        <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
        <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
        <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="1" ID="880">
        <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
        <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
        <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <Pty R="7" ID="CME000000000000ATST1" Src="N"/>
    <RegTrdID ID="CPC000005988860BN0001" Src="1010000023" Typ="0" Evnt="2"/>
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<RptSide Side="2" RiskChkStat="13" InptDev="API" InptSrc="ATSB1" CustCpcty="4"

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RefRiskLmtChkID="credit-approval-token">
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  <Pty R="30" ID="ATS_BROKER1">
    <Sub Typ="5" ID="ATS_BROKER1"/>
  </Pty>
  <Pty R="62" ID="ATS_BRK1USER">
    <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
  </Pty>
  <Pty R="36" ID="ATS_TRD1USER">
    <Sub Typ="9" ID="ATS_TRD1 USER"/>
  </Pty>
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  </Pty>
  <Pty R="24" ID="DEMOACCT1" Src="C">
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  </Pty>
  <Pty R="7" ID="ATS_TRADER1">
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  </Pty>
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  <RegTrdID ID="CPC000005988860SN0001" Src="1010000023" Typ="0" Evnt="2"/>
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TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988859" ExecID2="pkg:10:Test2:Test2" LinkID="5988857"
TxnTm="2016-03-21T13:20:23.351-04:00" QtyTyp="1" LastQty="20000" LastPx="109.0" TotTrdQty="20000"
TotTrdMultdQty="2000000000" RptTyp="0" LastRptReqd="N" TotNumTrdRpts="4" ReqID="123456" VenuTyp="R">
  <Instrmt ID="21" Src="H" SecTyp="FUT" MMY="201606" Exch="CBT" TmUnit="Mo"/>
  <TrdRegTS TS="2014-02-03T11:53:28-05:00" Typ="1"/>
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    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
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    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="1" ID="880">
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    </Pty>
    <Pty R="24" ID="DEMOACCT1" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
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  </RptSide>
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    <Pty R="30" ID="ATS_BROKER1">
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    </Pty>
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    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
      <Sub Typ="26" ID="1"/>
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      <Sub Typ="5" ID="ATS_TRADER1" />
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  </RptSide>
</TrdCaptRpt>
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TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988858" ExecID2="pkg:10:Test1:Test1" LinkID="5988857"
TxnTm="2016-03-21T13:20:23.303-04:00" QtyTyp="1" LastQty="20000" LastPx="0.0415" TotTrdQty="20000"
TotTrdMultdQty="2000000000" RegRptTyp="1" VenuTyp="R" RptTyp="0" LastRptReqed="Y" TotNumTrdRpts="4"
ReqID="123456">
  <RegTrdID ID="CPB000005988858TN0001" Src="1010000023" Typ="0" Evnt="1" />
  <Pty R="102" ID="SNZ2OJLFFK8MNNCLQOF39" Src="N" />
  <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N" />
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  <TrdRegTS TS="2014-02-13T11:53:28-05:00" Typ="1" />
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    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1" />
    </Pty>
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      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN" />
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER" />
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N" />
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1" />
    </Pty>
    <Pty R="24" ID="DEMOACCT1" Src="C">
      <Sub Typ="26" ID="1" />
    </Pty>
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      <Sub Typ="5" ID="ATS_TRADER1" />
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    <RegTrdID ID="CPC000005988858BN0001" Src="1010000023" Typ="0" Evnt="2" />
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  <RptSide Side="2" RiskChkStat="13" InptDev="API" InptSrc="ATSB1" CustCpcty="4"
RefRiskLmtChkID="credit-approval-token">
    <Pty R="44" ID="API_ATS_BRK1_TSUB" />
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1" />
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN" />
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    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER" />
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N" />
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1" />
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
      <Sub Typ="26" ID="1" />
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1" />
    </Pty>
    <Pty R="7" ID="CME000000000000ATST1" Src="N" />
    <RegTrdID ID="CPC000005988858SN0001" Src="1010000023" Typ="0" Evnt="2" />
  </RptSide>
</TrdCaptRpt>
</Batch>

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</FIXML>

Responses for Invoice Swap Switch Spreads (HTTP and MQ) HTTP

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<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"> <Batch TotMsg="5">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSBL" TSub="API_ATS_BRK1_TSUB"/>
  <TrdCaptRpt TxnTm="2016-03-21T13:24:41.717-04:00" RptID="1459708733355" TrdTyp="50" TrdRptStat="
0" RptTyp="0" PackageID="pkg:10" TotNumTrdRpts="4">
  <Instrmt SubTyp="SW" SecTyp="IRS"/>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="DEMOACCT1" Src="N" R="24"/>
  </RptSide>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="A-107838" Src="N" R="24"/>
  </RptSide>
</TrdCaptRpt>
  <TrdCaptRpt RptID="1459708733356" TransTyp="0" TrdRptStat="0" PackageID="pkg:10" TrdTyp="1"
TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988881" ExecID2="pkg:10:Test2:Test2" LinkID="5988877"
TxnTm="2016-03-21T13:24:41.717-04:00" QtyTyp="1" LastQty="14000" LastPx="109.375" TotTrdQty="14000"
TotTrdMultdQty="2800000000" RptTyp="0" LastRptReqed="N" TotNumTrdRpts="4" ReqID="123456" VenuTyp="R">
  <Instrmt ID="26" Src="H" SecTyp="FUT" MMY="201606" Exch="CBT" TmUnit="Mo"/>
  <TrdRegTS TS="2014-02-03T11:53:28-05:00" Typ="1"/>
  <RptSide Side="1" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <RegTrdID ID="CPC00005988881BN0001" Src="1010000023" Typ="0" Evnt="2"/>
  </RptSide>
  <RptSide Side="2" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT1" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <RegTrdID ID="CPC00005988881SN0001" Src="1010000023" Typ="0" Evnt="2"/>
  </RptSide>
</FIXML>
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    </TrdCaptRpt>
    <TrdCaptRpt RptID="1459708735597" TransTyp="0" TrdRptStat="101" PackageID="pkg:10" TrdTyp="58"
TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988880" ExecID2="pkg:10:Test1:Test1" LinkID="5988877"
TxnTm="2016-03-21T13:24:41.694-04:00" QtyTyp="1" LastQty="14000" LastPx="0.0415" TotTrdQty="14000"
TotTrdMultdQty="2800000000" RegRptTyp="1" VenuTyp="R" RptTyp="0" LastRptReqed="N" TotNumTrdRpts="4"
ReqID="123456">
    <RegTrdID ID="CPB000005988880TN0001" Src="1010000023" Typ="0" Evnt="1"/>
    <Pty R="102" ID="SNZ20JLFLK8MNNCLQOF39" Src="N"/>
    <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Instrmt ID="TVA" Src="H" SecTyp="IRS" MMY="201606" Exch="CBT" TmUnit="Mo"/>
    <TrdRegTS TS="2014-02-13T11:53:28-05:00" Typ="1"/>
    <RptSide Side="1" RiskChkStat="13" InptDev="API" InptSrc="ATSB1" CustCpcty="4"
RefRiskLmtChkID="credit-approval-token">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
        <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
        <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
        <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="1" ID="880">
        <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
        <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
        <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <Pty R="7" ID="CME000000000000ATST1" Src="N"/>
    <RegTrdID ID="CPC000005988880BN0001" Src="1010000023" Typ="0" Evnt="2"/>
    </RptSide>
    <RptSide Side="2" RiskChkStat="13" InptDev="API" InptSrc="ATSB1" CustCpcty="4"
RefRiskLmtChkID="credit-approval-token">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
        <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
        <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
        <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="1" ID="880">
        <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT1" Src="C">
        <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
        <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <Pty R="7" ID="CME000000000000ATST1" Src="N"/>
    <RegTrdID ID="CPC000005988880SN0001" Src="1010000023" Typ="0" Evnt="2"/>
    </RptSide>
    </TrdCaptRpt>
    <TrdCaptRpt RptID="1459708736437" TransTyp="0" TrdRptStat="0" PackageID="pkg:10" TrdTyp="1"
TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988879" ExecID2="pkg:10:Test2:Test2" LinkID="5988877"
TxnTm="2016-03-21T13:24:41.688-04:00" QtyTyp="1" LastQty="20000" LastPx="109.0" TotTrdQty="20000"
TotTrdMultdQty="2000000000" RptTyp="0" LastRptReqed="N" TotNumTrdRpts="4" ReqID="123456" VenuTyp="R">
    <Instrmt ID="21" Src="H" SecTyp="FUT" MMY="201606" Exch="CBT" TmUnit="Mo"/>
    <TrdRegTS TS="2014-02-03T11:53:28-05:00" Typ="1"/>
    <RptSide Side="1" InptDev="API" InptSrc="ATSB1" CustCpcty="4">

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<Pty R="44" ID="API_ATS_BRK1_TSUB"/>
<Pty R="30" ID="ATS_BROKER1">
  <Sub Typ="5" ID="ATS_BROKER1"/>
</Pty>
<Pty R="62" ID="ATS_BRK1USER">
  <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
</Pty>
<Pty R="36" ID="ATS_TRD1USER">
  <Sub Typ="9" ID="ATS_TRD1 USER"/>
</Pty>
<Pty R="1" ID="880">
  <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
</Pty>
<Pty R="24" ID="DEMOACCT1" Src="C">
  <Sub Typ="26" ID="1"/>
</Pty>
<Pty R="7" ID="ATS_TRADER1">
  <Sub Typ="5" ID="ATS_TRADER1"/>
</Pty>
<RegTrdID ID="CPC000005988879BN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
<RptSide Side="2" InptDev="API" InptSrc="ATSB1" CustCpcty="4">
  <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
  <Pty R="30" ID="ATS_BROKER1">
    <Sub Typ="5" ID="ATS_BROKER1"/>
  </Pty>
  <Pty R="62" ID="ATS_BRK1USER">
    <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
  </Pty>
  <Pty R="36" ID="ATS_TRD1USER">
    <Sub Typ="9" ID="ATS_TRD1 USER"/>
  </Pty>
  <Pty R="1" ID="880">
    <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
  </Pty>
  <Pty R="24" ID="DEMOACCT2" Src="C">
    <Sub Typ="26" ID="1"/>
  </Pty>
  <Pty R="7" ID="ATS_TRADER1">
    <Sub Typ="5" ID="ATS_TRADER1"/>
  </Pty>
  <RegTrdID ID="CPC000005988879SN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
</TrdCaptRpt>
<TrdCaptRpt RptID="1459708737236" TransTyp="0" TrdRptStat="101" PackageID="pkg:10" TrdTyp="58"
TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988878" ExecID2="pkg:10:Test1:Test1" LinkID="5988877"
TxnTm="2016-03-21T13:24:41.651-04:00" QtyTyp="1" LastQty="20000" LastPx="0.0415" TotTrdQty="20000"
TotTrdMultdQty="2000000000" RegRptTyp="1" VenuTyp="R" RptTyp="0" LastRptReqed="Y" TotNumTrdRpts="4"
ReqID="123456">
  <RegTrdID ID="CPB000005988878TN0001" Src="1010000023" Typ="0" Evnt="1"/>
  <Pty R="102" ID="SNZ20JLFLK8MNNCLQOF39" Src="N"/>
  <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
  <Instrmt ID="TYA" Src="H" SecTyp="IRS" MMY="201606" Exch="CBT" TmUnit="Mo"/>
  <TrdRegTS TS="2014-02-13T11:53:28-05:00" Typ="1"/>
  <RptSide Side="1" RiskChkStat="13" InptDev="API" InptSrc="ATSB1" CustCpcty="4"
RefRiskLmtChkID="credit-approval-token">
  <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
  <Pty R="30" ID="ATS_BROKER1">
    <Sub Typ="5" ID="ATS_BROKER1"/>
  </Pty>
  <Pty R="62" ID="ATS_BRK1USER">
    <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
  </Pty>
  <Pty R="36" ID="ATS_TRD1USER">
    <Sub Typ="9" ID="ATS_TRD1 USER"/>
  </Pty>
  <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
  <Pty R="1" ID="880">
    <Sub Typ="5" ID="ATS_CLEARING_CME1"/>

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    </Pty>
    <Pty R="24" ID="DEMOACCT1" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <Pty R="7" ID="CME000000000000ATST1" Src="N"/>
    <RegTrdID ID="CPC000005988878BN0001" Src="1010000023" Typ="0" Evnt="2"/>
  </RptSide>
  <RptSide Side="2" RiskChkStat="13" InptDev="API" InptSrc="ATSBL" CustCpcty="4"
RefRiskLmtChkID="credit-approval-token">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <Pty R="7" ID="CME000000000000ATST1" Src="N"/>
    <RegTrdID ID="CPC000005988878SN0001" Src="1010000023" Typ="0" Evnt="2"/>
  </RptSide>
</TrdCaptRpt>
</Batch>
</FIXML>

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MQ

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<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"> <Batch TotMsg="5">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSBL" TSub="API_ATS_BRK1_TSUB"/>
  <TrdCaptRpt TxnTm="2016-03-21T13:24:41.717-04:00" RptID="1459708867736" TrdTyp="50" TrdRptStat="
0" RptTyp="0" PackageID="pkg:10" TotNumTrdRpts="4">
    <Instrmt SubTyp="SW" SecTyp="IRS"/>
    <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
      <Pty ID="DEMOACCT1" Src="N" R="24"/>
    </RptSide>
    <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
      <Pty ID="A-107838" Src="N" R="24"/>
    </RptSide>
  </TrdCaptRpt>
  <TrdCaptRpt RptID="1459708867737" TransTyp="0" TrdRptStat="0" PackageID="pkg:10" TrdTyp="1"
TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988881" ExecID2="pkg:10:Test2:Test2" LinkID="5988877"
TxnTm="2016-03-21T13:24:41.717-04:00" QtyTyp="1" LastQty="14000" LastPx="109.375" TotTrdQty="14000"
TotTrdMultdQty="2800000000" RptTyp="0" LastRptReqd="N" TotNumTrdRpts="4" ReqID="123456" VenuTyp="R">
    <Instrmt ID="26" Src="H" SecTyp="FUT" MMY="201606" Exch="CBT" TmUnit="Mo"/>
    <TrdRegTS TS="2014-02-03T11:53:28-05:00" Typ="1"/>
    <RptSide Side="1" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
      <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
      <Pty R="30" ID="ATS_BROKER1">
        <Sub Typ="5" ID="ATS_BROKER1"/>
      </Pty>
      <Pty R="62" ID="ATS_BRK1USER">
        <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
      </Pty>
      <Pty R="36" ID="ATS_TRD1USER">

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        <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="1" ID="880">
        <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
        <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
        <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <RegTrdID ID="CPC000005988881BN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
<RptSide Side="2" InptDev="API" InptSrc="ATSBl" CustCpcty="4">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
        <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
        <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
        <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="1" ID="880">
        <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT1" Src="C">
        <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
        <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <RegTrdID ID="CPC000005988881SN0001" Src="1010000023" Typ="0" Evnt="2"/>
</RptSide>
</TrdCaptRpt>
    <TrdCaptRpt RptID="1459708868743" TransTyp="0" TrdRptStat="101" PackageID="pkg:10" TrdTyp="58"
TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988880" ExecID2="pkg:10:Test1:Test1" LinkID="5988877"
TxnTm="2016-03-21T13:24:41.694-04:00" QtyTyp="1" LastQty="14000" LastPx="0.0415" TotTrdQty="14000"
TotTrdMultdQty="2800000000" RegRptTyp="1" VenuTyp="R" RptTyp="0" LastRptReqd="N" TotNumTrdRpts="4"
ReqID="123456">
    <RegTrdID ID="CPB000005988880TN0001" Src="1010000023" Typ="0" Evnt="1"/>
    <Pty R="102" ID="SNZ20JLFLK8MNNCLQOF39" Src="N"/>
    <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Instrmt ID="TVA" Src="H" SecTyp="IRS" MMY="201606" Exch="CBT" TmUnit="Mo"/>
    <TrdRegTS TS="2014-02-13T11:53:28-05:00" Typ="1"/>
    <RptSide Side="1" RiskChkStat="13" InptDev="API" InptSrc="ATSBl" CustCpcty="4"
RefRiskLmtChkID="credit-approval-token">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
        <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
        <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
        <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="1" ID="880">
        <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
        <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
        <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <Pty R="7" ID="CME000000000000ATST1" Src="N"/>

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        <RegTrdID ID="CPC000005988880BN0001" Src="1010000023" Typ="0" Evnt="2"/>
    </RptSide>
    <RptSide Side="2" RiskChkStat="13" InptDev="API" InptSrc="ATSBL" CustCpcty="4"
RefRiskLmtChkID="credit-approval-token">
        <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
        <Pty R="30" ID="ATS_BROKER1">
            <Sub Typ="5" ID="ATS_BROKER1"/>
        </Pty>
        <Pty R="62" ID="ATS_BRK1USER">
            <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
        </Pty>
        <Pty R="36" ID="ATS_TRD1USER">
            <Sub Typ="9" ID="ATS_TRD1 USER"/>
        </Pty>
        <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
        <Pty R="1" ID="880">
            <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
        </Pty>
        <Pty R="24" ID="DEMOACCT1" Src="C">
            <Sub Typ="26" ID="1"/>
        </Pty>
        <Pty R="7" ID="ATS_TRADER1">
            <Sub Typ="5" ID="ATS_TRADER1"/>
        </Pty>
        <Pty R="7" ID="CME000000000000ATST1" Src="N"/>
        <RegTrdID ID="CPC000005988880SN0001" Src="1010000023" Typ="0" Evnt="2"/>
    </RptSide>
</TrdCaptRpt>
    <TrdCaptRpt RptID="1459708869745" TransTyp="0" TrdRptStat="0" PackageID="pkg:10" TrdTyp="1"
TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988879" ExecID2="pkg:10:Test2:Test2" LinkID="5988877"
TxnTm="2016-03-21T13:24:41.688-04:00" QtyTyp="1" LastQty="20000" LastPx="109.0" TotTrdQty="20000"
TotTrdMultdQty="2000000000" RptTyp="0" LastRptReqed="N" TotNumTrdRpts="4" ReqID="123456" VenuTyp="R">
    <Instrmt ID="21" Src="H" SecTyp="FUT" MMY="201606" Exch="CBT" TmUnit="Mo"/>
    <TrdRegTS TS="2014-02-03T11:53:28-05:00" Typ="1"/>
    <RptSide Side="1" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
        <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
        <Pty R="30" ID="ATS_BROKER1">
            <Sub Typ="5" ID="ATS_BROKER1"/>
        </Pty>
        <Pty R="62" ID="ATS_BRK1USER">
            <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
        </Pty>
        <Pty R="36" ID="ATS_TRD1USER">
            <Sub Typ="9" ID="ATS_TRD1 USER"/>
        </Pty>
        <Pty R="1" ID="880">
            <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
        </Pty>
        <Pty R="24" ID="DEMOACCT1" Src="C">
            <Sub Typ="26" ID="1"/>
        </Pty>
        <Pty R="7" ID="ATS_TRADER1">
            <Sub Typ="5" ID="ATS_TRADER1"/>
        </Pty>
        <RegTrdID ID="CPC000005988879BN0001" Src="1010000023" Typ="0" Evnt="2"/>
    </RptSide>
    <RptSide Side="2" InptDev="API" InptSrc="ATSBL" CustCpcty="4">
        <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
        <Pty R="30" ID="ATS_BROKER1">
            <Sub Typ="5" ID="ATS_BROKER1"/>
        </Pty>
        <Pty R="62" ID="ATS_BRK1USER">
            <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
        </Pty>
        <Pty R="36" ID="ATS_TRD1USER">
            <Sub Typ="9" ID="ATS_TRD1 USER"/>
        </Pty>
        <Pty R="1" ID="880">
            <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
        </Pty>
    </RptSide>

```

```

    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <RegTrdID ID="CPC000005988879SN0001" Src="1010000023" Typ="0" Evnt="2"/>
  </RptSide>
</TrdCaptRpt>
<TrdCaptRpt RptID="1459708870737" TransTyp="0" TrdRptStat="101" PackageID="pkg:10" TrdTyp="58"
TrdDt="2016-03-22" BizDt="2016-03-22" ExecID="5988878" ExecID2="pkg:10:Test1:Test1" LinkID="5988877"
TxnTm="2016-03-21T13:24:41.651-04:00" QtyTyp="1" LastQty="20000" LastPx="0.0415" TotTrdQty="20000"
TotTrdMultdQty="2000000000" RegRptTyp="1" VenuTyp="R" RptTyp="0" LastRptReqed="Y" TotNumTrdRpts="4"
ReqID="123456">
  <RegTrdID ID="CPB000005988878TN0001" Src="1010000023" Typ="0" Evnt="1"/>
  <Pty R="102" ID="SNZ20JLFPK8MNNCLQOF39" Src="N"/>
  <Pty R="73" ID="549300EX04Q2QBFQTQ27" Src="N"/>
  <Instrmt ID="TYA" Src="H" SecTyp="IRS" MMY="201606" Exch="CBT" TmUnit="Mo"/>
  <TrdRegTS TS="2014-02-13T11:53:28-05:00" Typ="1"/>
  <RptSide Side="1" RiskChkStat="13" InptDev="API" InptSrc="ATSB1" CustCpcty="4"
RefRiskLmtChkID="credit-approval-token">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT1" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <Pty R="7" ID="CME000000000000ATST1" Src="N"/>
    <RegTrdID ID="CPC000005988878BN0001" Src="1010000023" Typ="0" Evnt="2"/>
  </RptSide>
  <RptSide Side="2" RiskChkStat="13" InptDev="API" InptSrc="ATSB1" CustCpcty="4"
RefRiskLmtChkID="credit-approval-token">
    <Pty R="44" ID="API_ATS_BRK1_TSUB"/>
    <Pty R="30" ID="ATS_BROKER1">
      <Sub Typ="5" ID="ATS_BROKER1"/>
    </Pty>
    <Pty R="62" ID="ATS_BRK1USER">
      <Sub Typ="9" ID="ATS_BRK1USER_UFN ATS_BRK1USER_ULN"/>
    </Pty>
    <Pty R="36" ID="ATS_TRD1USER">
      <Sub Typ="9" ID="ATS_TRD1 USER"/>
    </Pty>
    <Pty R="30" ID="549300EX04Q2QBFQTQ27" Src="N"/>
    <Pty R="1" ID="880">
      <Sub Typ="5" ID="ATS_CLEARING_CME1"/>
    </Pty>
    <Pty R="24" ID="DEMOACCT2" Src="C">
      <Sub Typ="26" ID="1"/>
    </Pty>
    <Pty R="7" ID="ATS_TRADER1">
      <Sub Typ="5" ID="ATS_TRADER1"/>
    </Pty>
    <Pty R="7" ID="CME000000000000ATST1" Src="N"/>
    <RegTrdID ID="CPC000005988878SN0001" Src="1010000023" Typ="0" Evnt="2"/>

```

```

    </RptSide>
  </TrdCaptRpt>
</Batch>
</FIXML>

```

Sample Void Trade Requests and Responses for Interest Rate Swap (IRS) Trades

Void for IRS Trade

```

<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">
  <TrdCaptRpt RptID="23456" TransTyp="1"
  ExecID="5988827" TrdTyp="58" LastQty="20000" QtyTyp="1" LastPx="0.0415" ExecID2="pkg:10:Test1:Test1"
  RptTyp="0" TxnTm="2014-02-03T16:53:28.629517Z" VenuTyp="R">
    <Hdr SID="ATSB1" SSub="API_ATS_BRK1_TSUB" TID="CME" TSub="CPAPI"/>
    <Pty R="73" ID="CME000000000000ATSB1" Src="N"/>
    <Pty R="102" ID="SNZ2OJLFK8MNNCLQOF39" Src="N"/>
    <Instrmt SecTyp="IRS" Exch="CBT" ID="TYA" Src="H" MMY="201606"/>
    <TrdRegTS TS="2014-02-03T16:53:28.629517Z" Typ="1"/>
    <RptSide InptSrc="ATSB1" Side="1">
      <Pty ID="880" R="1"/>
      <Pty ID="DEMOACCT1" R="24"/>
      <Pty ID="ATS_BROKER1" R="30"/>
      <Pty ID="ATS_BRK1USER" R="62"/>
      <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
    <RptSide InptSrc="ATSB1" Side="2">
      <Pty ID="193" R="1"/>
      <Pty ID="A-107838" R="24" Src="H"/>
      <Pty ID="ATS_BROKER1" R="30"/>
      <Pty ID="ATS_BRK1USER" R="62"/>
      <Pty ID="ATS_TRD1USER" R="36"/>
    </RptSide>
  </TrdCaptRpt>
</FIXML>

```

Response for Void IRS Trade - Invoice Swap Spreads (HTTP and MQ)

HTTP

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <Batch TotMsg="3">
    <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB"/>
    <TrdCaptRptAck RptID="1459709377773" RptRefID="12345" TransTyp="1" TrdAckStat="0" TrdRptStat="2"
    RptTyp="0" TrdTyp="50" TxnTm="2016-03-21T12:16:32.788-04:00">
      <Instrmt SubTyp="IN" SecTyp="IRS"/>
      <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
        <Pty ID="A-107838" Src="N" R="24"/>
      </RptSide>
      <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
        <Pty ID="DEMOACCT1" Src="N" R="24"/>
      </RptSide>
    </TrdCaptRptAck>
    <TrdCaptRptAck RptID="1459709381988" TransTyp="1" ExecID="5988828" TrdAckStat="0" TrdRptStat="2"
    RptTyp="0"/>
    <TrdCaptRptAck RptID="1459709383696" TransTyp="1" ExecID="5988827" TrdAckStat="0" TrdRptStat="2"
    RptTyp="0"/>
  </Batch>
</FIXML>

```

MQ

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"> <Batch TotMsg="5">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB"/>
  <TrdCaptRptAck RptID="1459710642608" RptRefID="12345" TransTyp="1" TrdAckStat="0" TrdRptStat="2"
RptTyp="0" TrdTyp="50" TxnTm="2016-03-21T13:24:41.717-04:00">
  <Instrmt SubTyp="IN" SecTyp="IRS"/>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="A-107838" Src="N" R="24"/>
  </RptSide>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="DEMOACCT1" Src="N" R="24"/>
  </RptSide>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459710645826" TransTyp="1" ExecID="5988881" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
  <Instrmt Exch="CBT"/>
  <RptSide Side="1" InptSrc="ATSB1"/>
  <RptSide Side="2" InptSrc="ATSB1"/>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459710648422" TransTyp="1" ExecID="5988880" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
  <Instrmt Exch="CBT"/>
  <RptSide Side="1" InptSrc="ATSB1"/>
  <RptSide Side="2" InptSrc="ATSB1"/>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459710650933" TransTyp="1" ExecID="5988879" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
  <Instrmt Exch="CBT"/>
  <RptSide Side="1" InptSrc="ATSB1"/>
  <RptSide Side="2" InptSrc="ATSB1"/>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1460556692929" TransTyp="1" ExecID="5988878" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
  <Instrmt Exch="CBT"/>
  <RptSide Side="1" InptSrc="ATSB1"/>
  <RptSide Side="2" InptSrc="ATSB1"/>
</TrdCaptRptAck>
  </Batch>
</FIXML>

```

Response for Void IRS Trade - Invoice Swap Calendar Spreads (HTTP and MQ)

HTTP

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"> <Batch TotMsg="5">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB"/>
  <TrdCaptRptAck RptID="1459709591409" RptRefID="12345" TransTyp="1" TrdAckStat="0" TrdRptStat="2"
RptTyp="0" TrdTyp="50" TxnTm="2016-03-21T13:16:19.122-04:00">
  <Instrmt SubTyp="SC" SecTyp="IRS"/>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="A-107838" Src="N" R="24"/>
  </RptSide>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="DEMOACCT1" Src="N" R="24"/>
  </RptSide>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459709595324" TransTyp="1" ExecID="5988848" TrdAckStat="0" TrdRptStat="2"
RptTyp="0"/>
  <TrdCaptRptAck RptID="1459709597762" TransTyp="1" ExecID="5988847" TrdAckStat="0" TrdRptStat="2"
RptTyp="0"/>
  <TrdCaptRptAck RptID="1459709600195" TransTyp="1" ExecID="5988846" TrdAckStat="0" TrdRptStat="2"
RptTyp="0"/>
  <TrdCaptRptAck RptID="1459709602229" TransTyp="1" ExecID="5988845" TrdAckStat="0" TrdRptStat="2"
RptTyp="0"/>
  </Batch>
</FIXML>

```

MQ

```
FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"> <Batch TotMsg="5">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB"/>
  <TrdCaptRptAck RptID="1459710427266" RptRefID="12345" TransTyp="1" TrdAckStat="0" TrdRptStat="2"
RptTyp="0" TrdTyp="50" TxnTm="2016-03-21T13:20:23.387-04:00">
  <Instrmt SubTyp="SC" SecTyp="IRS"/>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="DEMOACCT1" Src="N" R="24"/>
  </RptSide>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="A-107838" Src="N" R="24"/>
  </RptSide>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459710430399" TransTyp="1" ExecID="5988861" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
  <Instrmt Exch="CBT"/>
  <RptSide Side="1" InptSrc="ATSB1"/>
  <RptSide Side="2" InptSrc="ATSB1"/>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459710433046" TransTyp="1" ExecID="5988860" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
  <Instrmt Exch="CBT"/>
  <RptSide Side="1" InptSrc="ATSB1"/>
  <RptSide Side="2" InptSrc="ATSB1"/>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459710435577" TransTyp="1" ExecID="5988859" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
  <Instrmt Exch="CBT"/>
  <RptSide Side="1" InptSrc="ATSB1"/>
  <RptSide Side="2" InptSrc="ATSB1"/>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1460556477764" TransTyp="1" ExecID="5988858" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
  <Instrmt Exch="CBT"/>
  <RptSide Side="1" InptSrc="ATSB1"/>
  <RptSide Side="2" InptSrc="ATSB1"/>
</TrdCaptRptAck>
</Batch>
</FIXML>
```

Response for Void IRS Trade - Invoice Swap Switch Spreads (HTTP and MQ)**HTTP**


```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">
  <Batch TotMsg="5">
    <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB"/>
    <TrdCaptRptAck RptID="1459709769002" RptRefID="12345" TransTyp="1" TrdAckStat="0" TrdRptStat="2"
RptTyp="0" TrdTyp="50" TxnTm="2016-03-21T13:20:27.919-04:00">
      <Instrmt SubTyp="SW" SecTyp="IRS"/>
      <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
        <Pty ID="A-107838" Src="N" R="24"/>
      </RptSide>
      <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
        <Pty ID="DEMOACCT1" Src="N" R="24"/>
      </RptSide>
    </TrdCaptRptAck>
    <TrdCaptRptAck RptID="1459709771514" TransTyp="1" ExecID="5988866" TrdAckStat="0" TrdRptStat="2"
RptTyp="0"/>
    <TrdCaptRptAck RptID="1459709774030" TransTyp="1" ExecID="5988865" TrdAckStat="0" TrdRptStat="2"
RptTyp="0"/>
    <TrdCaptRptAck RptID="1459709777942" TransTyp="1" ExecID="5988864" TrdAckStat="0" TrdRptStat="2"
RptTyp="0"/>
    <TrdCaptRptAck RptID="1459709779650" TransTyp="1" ExecID="5988863" TrdAckStat="0" TrdRptStat="2"
RptTyp="0"/>
  </Batch>
</FIXML>

```

MQ

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"> <Batch TotMsg="5">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB"/>
  <TrdCaptRptAck RptID="1459710642608" RptRefID="12345" TransTyp="1" TrdAckStat="0" TrdRptStat="2"
RptTyp="0" TrdTyp="50" TxnTm="2016-03-21T13:24:41.717-04:00">
    <Instrmt SubTyp="SW" SecTyp="IRS"/>
    <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
      <Pty ID="A-107838" Src="N" R="24"/>
    </RptSide>
    <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
      <Pty ID="DEMOACCT1" Src="N" R="24"/>
    </RptSide>
  </TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459710645826" TransTyp="1" ExecID="5988881" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
    <Instrmt Exch="CBT"/>
    <RptSide Side="1" InptSrc="ATSB1"/>
    <RptSide Side="2" InptSrc="ATSB1"/>
  </TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459710648422" TransTyp="1" ExecID="5988880" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
    <Instrmt Exch="CBT"/>
    <RptSide Side="1" InptSrc="ATSB1"/>
    <RptSide Side="2" InptSrc="ATSB1"/>
  </TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459710650933" TransTyp="1" ExecID="5988879" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
    <Instrmt Exch="CBT"/>
    <RptSide Side="1" InptSrc="ATSB1"/>
    <RptSide Side="2" InptSrc="ATSB1"/>
  </TrdCaptRptAck>
  <TrdCaptRptAck RptID="1460556692929" TransTyp="1" ExecID="5988878" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
    <Instrmt Exch="CBT"/>
    <RptSide Side="1" InptSrc="ATSB1"/>
    <RptSide Side="2" InptSrc="ATSB1"/>
  </TrdCaptRptAck>
</Batch>
</FIXML>

```

Sample Void Trade Requests and Responses for Futures Trades

Void Futures Trade

```
<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001"> <TrdCaptRpt RptID="34567" ExecID="5988831"
RptTyp="0" TransTyp="1" TrdTyp="1" LastQty="20000" QtyTyp="1" LastPx="109" ExecID2="pkg:10:Test2:Test2"
TxnTm="2014-02-03T16:53:28.629517Z" VenuTyp="R">
  <Hdr SID="ATSB1" SSub="API_ATS_BRK1_TSUB" TID="CME" TSub="CPAPI"/>
  <Instrmt SecTyp="FUT" Exch="CBT" ID="21" Src="H" MMY="201606"/>
  <TrdRegTS TS="2014-02-03T16:53:28.629517Z" Typ="1"/>
  <RptSide InptSrc="ATSB1" Side="1">
    <Pty ID="880" R="1"/>
    <Pty ID="DEMOACCT1" R="24"/>
    <Pty ID="ATS_BROKER1" R="30"/>
    <Pty ID="ATS_BRK1USER" R="62"/>
    <Pty ID="ATS_TRD1USER" R="36"/>
  </RptSide>
  <RptSide InptSrc="ATSB1" Side="2">
    <Pty ID="193" R="1"/>
    <Pty ID="A-107838" R="24" Src="H"/>
    <Pty ID="ATS_BROKER1" R="30"/>
    <Pty ID="ATS_BRK1USER" R="62"/>
    <Pty ID="ATS_TRD1USER" R="36"/>
  </RptSide>
</TrdCaptRpt>
</FIXML>
```

Response for Void Futures Trade - Invoice Swap Spreads (HTTP and MQ)

HTTP

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"> <Batch TotMsg="3">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB"/>
  <TrdCaptRptAck RptID="1459709529570" RptRefID="12345" TransTyp="1" TrdAckStat="0" TrdRptStat="2"
RptTyp="0" TrdTyp="50" TxnTm="2016-03-21T12:16:40.483-04:00">
  <Instrmt SubTyp="IN" SecTyp="IRS"/>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="DEMOACCT1" Src="N" R="24"/>
  </RptSide>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="A-107838" Src="N" R="24"/>
  </RptSide>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459709531356" TransTyp="1" ExecID="5988831" TrdAckStat="0" TrdRptStat="2"
RptTyp="0"/>
  <TrdCaptRptAck RptID="1459709533927" TransTyp="1" ExecID="5988830" TrdAckStat="0" TrdRptStat="2"
RptTyp="0"/>
</Batch>
</FIXML>
```

MQ

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"> <Batch TotMsg="3">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB"/>
  <TrdCaptRptAck RptID="1459710230126" RptRefID="12345" TransTyp="1" TrdAckStat="0" TrdRptStat="2"
RptTyp="0" TrdTyp="50" TxnTm="2016-03-21T13:13:04.868-04:00">
  <Instrmt SubTyp="IN" SecTyp="IRS"/>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="A-107838" Src="N" R="24"/>
  </RptSide>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="DEMOACCT1" Src="N" R="24"/>
  </RptSide>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1458934911422" TransTyp="1" ExecID="5988837" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
  <Instrmt Exch="CBT"/>
  <RptSide Side="1" InptSrc="ATSB1"/>
  <RptSide Side="2" InptSrc="ATSB1"/>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459710235150" TransTyp="1" ExecID="5988836" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
  <Instrmt Exch="CBT"/>
  <RptSide Side="1" InptSrc="ATSB1"/>
  <RptSide Side="2" InptSrc="ATSB1"/>
</TrdCaptRptAck>
</Batch>
</FIXML>

```

Response for Void Futures Trade - Invoice Swap Calendar Spreads (HTTP and MQ)

HTTP

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"> <Batch TotMsg="5">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB"/>
  <TrdCaptRptAck RptID="1459709640292" RptRefID="12345" TransTyp="1" TrdAckStat="0" TrdRptStat="2"
RptTyp="0" TrdTyp="50" TxnTm="2016-03-21T13:17:25.753-04:00">
  <Instrmt SubTyp="SC" SecTyp="IRS"/>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="DEMOACCT1" Src="N" R="24"/>
  </RptSide>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="A-107838" Src="N" R="24"/>
  </RptSide>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459709642890" TransTyp="1" ExecID="5988853" TrdAckStat="0" TrdRptStat="2"
RptTyp="0"/>
  <TrdCaptRptAck RptID="1459709645506" TransTyp="1" ExecID="5988852" TrdAckStat="0" TrdRptStat="2"
RptTyp="0"/>
  <TrdCaptRptAck RptID="1459709647137" TransTyp="1" ExecID="5988851" TrdAckStat="0" TrdRptStat="2"
RptTyp="0"/>
  <TrdCaptRptAck RptID="1459709649718" TransTyp="1" ExecID="5988850" TrdAckStat="0" TrdRptStat="2"
RptTyp="0"/>
</Batch>
</FIXML>

```

MQ

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"> <Batch TotMsg="5">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB"/>
  <TrdCaptRptAck RptID="1459710754427" RptRefID="12345" TransTyp="1" TrdAckStat="0" TrdRptStat="2"
RptTyp="0" TrdTyp="50" TxnTm="2016-03-21T13:41:38.822-04:00">
  <Instrmt SubTyp="SC" SecTyp="IRS"/>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="A-107838" Src="N" R="24"/>
  </RptSide>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="DEMOACCT1" Src="N" R="24"/>
  </RptSide>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459710756989" TransTyp="1" ExecID="5988904" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
  <Instrmt Exch="CBT"/>
  <RptSide Side="1" InptSrc="ATSB1"/>
  <RptSide Side="2" InptSrc="ATSB1"/>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459710759533" TransTyp="1" ExecID="5988903" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
  <Instrmt Exch="CBT"/>
  <RptSide Side="1" InptSrc="ATSB1"/>
  <RptSide Side="2" InptSrc="ATSB1"/>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1458935435271" TransTyp="1" ExecID="5988902" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
  <Instrmt Exch="CBT"/>
  <RptSide Side="1" InptSrc="ATSB1"/>
  <RptSide Side="2" InptSrc="ATSB1"/>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459710763073" TransTyp="1" ExecID="5988901" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
  <Instrmt Exch="CBT"/>
  <RptSide Side="1" InptSrc="ATSB1"/>
  <RptSide Side="2" InptSrc="ATSB1"/>
</TrdCaptRptAck>
</Batch>
</FIXML>

```

Response for Void Futures Trade - Invoice Swap Switch Spreads (HTTP and MQ)

HTTP

```

<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"> <Batch TotMsg="5">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB"/>
  <TrdCaptRptAck RptID="1459709818956" RptRefID="12345" TransTyp="1" TrdAckStat="0" TrdRptStat="2"
RptTyp="0" TrdTyp="50" TxnTm="2016-03-21T13:24:11.711-04:00">
  <Instrmt SubTyp="SW" SecTyp="IRS"/>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="A-107838" Src="N" R="24"/>
  </RptSide>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="DEMOACCT1" Src="N" R="24"/>
  </RptSide>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459709821623" TransTyp="1" ExecID="5988871" TrdAckStat="0" TrdRptStat="2"
RptTyp="0"/>
  <TrdCaptRptAck RptID="1459709824067" TransTyp="1" ExecID="5988870" TrdAckStat="0" TrdRptStat="2"
RptTyp="0"/>
  <TrdCaptRptAck RptID="1459709825762" TransTyp="1" ExecID="5988869" TrdAckStat="0" TrdRptStat="2"
RptTyp="0"/>
  <TrdCaptRptAck RptID="1459709828252" TransTyp="1" ExecID="5988868" TrdAckStat="0" TrdRptStat="2"
RptTyp="0"/>
</Batch>
</FIXML>

```

MQ

```
<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001"> <Batch TotMsg="5">
  <Hdr SID="CME" SSub="CPAPI" TID="ATSB1" TSub="API_ATS_BRK1_TSUB"/>
  <TrdCaptRptAck RptID="1459710536390" RptRefID="12345" TransTyp="1" TrdAckStat="0" TrdRptStat="2"
RptTyp="0" TrdTyp="50" TxnTm="2016-03-21T13:24:26.784-04:00">
  <Instrmt SubTyp="SW" SecTyp="IRS"/>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="DEMOACCT1" Src="N" R="24"/>
  </RptSide>
  <RptSide Side="7" RiskChkStat="13" RefRiskLmtChkID="credit-approval-token">
    <Pty ID="A-107838" Src="N" R="24"/>
  </RptSide>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459710538897" TransTyp="1" ExecID="5988876" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
  <Instrmt Exch="CBT"/>
  <RptSide Side="1" InptSrc="ATSB1"/>
  <RptSide Side="2" InptSrc="ATSB1"/>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459710541524" TransTyp="1" ExecID="5988875" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
  <Instrmt Exch="CBT"/>
  <RptSide Side="1" InptSrc="ATSB1"/>
  <RptSide Side="2" InptSrc="ATSB1"/>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1460556586907" TransTyp="1" ExecID="5988874" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
  <Instrmt Exch="CBT"/>
  <RptSide Side="1" InptSrc="ATSB1"/>
  <RptSide Side="2" InptSrc="ATSB1"/>
</TrdCaptRptAck>
  <TrdCaptRptAck RptID="1459710544839" TransTyp="1" ExecID="5988873" TrdAckStat="0" TrdRptStat="2"
RptTyp="0">
  <Instrmt Exch="CBT"/>
  <RptSide Side="1" InptSrc="ATSB1"/>
  <RptSide Side="2" InptSrc="ATSB1"/>
</TrdCaptRptAck>
</Batch>
</FIXML>
```