CME STP FIX Library

Use the filters below to query the CME STP FIX message specification by Tag, Name, Req, Format, and Global (entire specification).

This page lists all CME STP FIX message types in a set order. Message types may be blank if the filter is not applicable.

Please scroll through the list of messages to see full results.

- CME STP FIX - TradeCaptureReport - StreamGrp — /TrdCaptRpt/Instrmt/Strm (repeating)

Tag	Name	FIXML Abbr	Req	Format	Description	Enumerations
40049	NoStreams		N	NuminGroup	Number of swap streams in the repeating group.	
40050	Stream Type	Typ	N	int	Type of swap stream.	• 0 - Payment / cash settlement • 1 - Physical delivery
40052	Stream Pay Side	PaySide	N	int	Side value of party paying the stream.	• 1 - Buy • 2 - Sell
40053	Stream Receive Side	RcvSide	N	int	Side value of party receiving the stream.	• 1 - Buy • 2 - Sell
40054	Stream Notional	Notl	N	Amt	Notional, or initial notional value for the payment stream. Use <PaymentSchedule> for steps.	
41306	Stream Notional Frequency Period	NotlPeriod	N	int	Time unit multiplier for the notional frequency. If present StreamNotionalFrequencyUnit(tbd) must be specified.	
41307	Stream Notional Frequency Unit	NotlUnit	N	String	Time unit associated with the notional frequency. If present StreamNotionalFrequencyPeriod(tbd) must be specified.	• D - Day • H - Hour • Min - Minute • Mo - Month • S - Second • Wk - Week • Yr - Year
41309	Stream Notional Unit of Measure	NotlUOM	N	String	Stream notional UOM.	• Alw - Allowances • BDFT - Board feet • Bbl - Barrels • Bcf - Billion cubic feet • Bu - Bushels • CBM - Cubic Meters • CER - Certified Emissions Reduction • CRT - Climate Reserve Tonnes • Ccy - Amount of currency • EnvCrd - Environmental Credit • EnvOfst - Environmental Offset • GJ - Gigajoules • GT - Gross Tons

						• Also known as long tons or imperial tons, equal to 2240 lbs • Gal - Gallons • IPNT - Index point • L - Liters • MMBtu - One Million BTU • MMbbl - Million Barrels • MW-M - Megawatt-Month (electrical capacity) • MWh - Megawatt hours • PRINC - Principal with relation to debt instrument • cwt - Hundredweight (US) • day - Days • dt - Dry metric tons • g - Grams • kL - Kiloliters • kW-M - Kilowatt-Month (electrical capacity) • kWh - Kilowatt hours • kg - Kilograms • lbs - pounds • oz_tr - Troy Ounces • t - Metric Tons (aka Tonne) • thm - Therms • tn - Tons (US)
41310	Stream Total Notional	`TotNotl`	N	Amt	Total notional or delivery quantity over the term of the contract.	
41311	Stream Total Notional Unit of Measure	`TotNotlUOM`	N	String	Stream total notional UOM.	• Alw - Allowances • BDFT - Board feet • Bbl - Barrels

							• Bcf - Billion cubic feet • Bu - Bushels • CBM - Cubic Meters • CER - Certified Emissions Reduction • CRT - Climate Reserve Tonnes • Ccy - Amount of currency • EnvCrd - Environmental Credit • EnvOfst - Environmental Offset • GJ - Gigajoules • GT - Gross Tons • Also known as long tons or imperial tons, equal to 2240 lbs • Gal - Gallons • IPNT - Index point • L - Liters • MMBtu - One Million BTU • MMbbl - Million Barrels • MW-M - Megawatt-Month (electrical capacity) • MWh - Megawatt hours • PRINC - Principal with relation to debt instrument • cwt - Hundredweight (US) • day - Days • dt - Dry metric tons • g - Grams • kL - Kiloliters

						- kW-M - Kilowatt -Month (electrical capacity) - kWh - Kilowatt hours - kg - Kilograms - lbs - pounds - oz_tr - Troy Ounces - t - Metric Tons (aka Tonne) - thm - Therms - tn - Tons (US)
StreamCommodity		**`Cmdty`**				
41251	Stream Commodity Base	`Base`	N	String	Specifies the general base type of the commodity traded. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions.	
41255	Stream Commodity Description	`Desc`	N	String	Description of the commodity asset.	
StreamAssetAttributeGrp (repeating)		**`AssetAttr`**				
41237	NoStreamAssetAttributes			NuminGroup	Number of asset attribute entries in the group.	
41238	Stream Asset Attribute Type	`Typ`		String	Name of the attribute being specified.	See enumerations.
41239	Stream Asset Attribute Value	`Val`		String	Value of the attribute	
StreamCommoditySettlementPeriodGrp (repeating)		**`SettlPeriod`**				
41289	NoStreamCommoditySettlPeriods		N	NuminGroup	Number of commodity settlement periods in the repeating group.	
41291	Stream Commodity Settlement Time Zone	`TZ`		String	Commodity delivery timezone specified as prevailing rather than standard or daylight . E.g. CPT for Central (US) Prevailing Time.	
41292	Stream Commodity Settlement Flow Type	`FlowTyp`		int	Commodity delivery flow type.	0 - All times 1 - On-peak 2 - Off-peak 3 - Base 4 - Block hours 5 - Other
41300	Stream Commodity Settlement Holidays Processing Instruction	`Holiday`		int	Indicates whether holidays are included in the settlement periods. Required for electricity contracts.	0 - Do not include holidays 1 - Include holidays
StreamEffectiveDate		**`EfctvDt`**				
40914	Adjusted Effective Date	`Dt`	N	LocalMktDate	Adjusted effective date.	
StreamTerminationDate		**`TrmtnDt`**				
40072	Adjusted Termination Date	`Dt`	N	LocalMktDate	Adjusted Termination Date.	
PaymentStream		**`PmtStrm`**				
PaymentStreamPaymentDates		**`PmtDts`**				
42615	Payment Stream Payment Frequency Period	`FreqPeriod`	N	int	The period of frequency of payments.	
42616	Payment Stream Payment Frequency Unit	`FreqUnit`	N	String	The unit of frequency of payments.	- D - Day - Mo - Month - T - Term - Wk - Week - Yr - Year

PaymentStreamFixedRate		**`Fixed`**				
40784	Rate	`Rt`	N	Percentage	Rate if the payment stream is a fixed rate stream.	
40786	Rate or Amount Currency	`Ccy`	N	Currency	Specifies the currency in which PaymentStreamFixedAmount (40785) or PaymentStreamRate(40784) is denomincated. Uses ISO 4271 currency codes.	
PaymentStreamFloatingRate		**`Float`**				
40789	Floating Rate Index	`Ndx`	N	String	Floating Rate Index.	
41196	Floating Rate Index Location	`NdxLctn`	N	String	Specifies the location of the floating rate index.	
40793	Floating Rate Multiplier	`RtMult`	N	float	A rate multiplier to apply to the floating rate. A multiplier schedule is expressed as explicit multipliers and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in the calculationPeriodDatesAdjustments. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.	
40794	Floating Rate Spread	`Spread`	N	PriceOffset	Spread from floating rate index.	
DeliveryStream		**`DlvryStrm`**				
41062	Delivery Point	`DlvryPnt`	N	String	The point at which the commodity product will be delivered and received. Unconstrained string for most commodities. For bullion see http://www.fpml.org/coding-scheme/bullion-delivery-location	
41063	Delivery Restriction	`DlvryRstctn`	N	int	Specifies under what conditions the buyer and seller should be excused of their delivery obligations.	• 1 - Firm (never excused of delivery obligations) • 2 - Interruptible or Non-firm (excused when interrupted for any reason or for no reason without liability) • 3 - Force majeure (excused when prevented by force majeure). • 4 - System firm (must be supplied from the owned or controlled generation or pre-existing purchased power assets of the system specified) • 5 - Unit firm (must be supplied from the generation asset specified) • 101 - Firm Liquidating Damages • 102 - WSPP Sched C Firm Liquidating Damages

- CME STP FIX - TradeCaptureReport - UnderlyingStreamGrp — /TrdCaptRpt/Undly/Strm (repeating)

Tag	Name	FIXML Abbr	Req	Format	Description	Enumerations
40540	NoUnderlyingStreams		N	NuminGroup	Number of swap streams in the repeating group.	
40541	Underlying Stream Type	`Typ`	N	int	Type of swap stream.	• 0 - Payment / cash settlement • 1 - Physical delivery

40543	Underlying Stream Pay Side	`PaySide`	N	int	Side value of party paying the stream.	• 1 - Buy • 2 - Sell
40544	Underlying Stream Receive Side	`RcvSide`	N	int	Side value of party receiving the stream.	• 1 - Buy • 2 - Sell
40545	Underlying Stream Notional	`Notl`	N	Amt	Notional, or initial notional value for the payment stream. Use <SwapSchedule> for steps.	
42019	Underlying Stream Notional Frequency Period	`NotlPeriod`	N	int	Time unit multiplier for the notional frequency. If present UnderlyingStreamNotionalFrequencyUnit (tbd) must be specified.	
42020	Underlying Stream Notional Frequency Unit	`NotlUnit`	N	String	Time unit associated with the notional frequency. If present UnderlyingStreamNotionalFrequencyPeriod (tbd) must be specified.	• D - Day • H - Hour • Min - Minute • Mo - Month • S - Second • Wk - Week • Yr - Year
42022	Underlying Stream Notional Unit of Measure	`NotlUOM`	N	String	Delivery UnderlyingStream quantity UOM.	• Alw - Allowances • BDFT - Board feet • Bbl - Barrels • Bcf - Billion cubic feet • Bu - Bushels • CBM - Cubic Meters • CER - Certified Emissions Reduction • CRT - Climate Reserve Tonnes • Ccy - Amount of currency • EnvCrd - Environmental Credit • EnvOfst - Environmental Offset • GJ - Gigajoules • GT - Gross Tons • Also known as long tons or imperial tons, equal to 2240 lbs • Gal - Gallons • IPNT - Index point • L - Liters

						- MMBtu - One Million BTU - MMbbl - Million Barrels - MW-M - Megawatt-Month (electrical capacity) - MWh - Megawatt hours - PRINC - Principal with relation to debt instrument - cwt - Hundredweight (US) - day - Days - dt - Dry metric tons - g - Grams - kL - Kiloliters - kW-M - Kilowatt-Month (electrical capacity) - kWh - Kilowatt hours - kg - Kilograms - lbs - pounds - oz_tr - Troy Ounces - t - Metric Tons (aka Tonne) - thm - Therms - tn - Tons (US)
42023	Underlying Stream Total Notional	`TotNotl`	N	Amt	Total notional or delivery quantity over the term of the contract.	
42024	Underlying Stream Total Notional Unit of Measure	`TotNotlUOM`	N	String	Delivery UnderlyingStream quantity UOM.	- Alw - Allowances - BDFT - Board feet - Bbl - Barrels

						• Bcf - Billion cubic feet • Bu - Bushels • CBM - Cubic Meters • CER - Certified Emissions Reduction • CRT - Climate Reserve Tonnes • Ccy - Amount of currency • EnvCrd - Environmental Credit • EnvOfst - Environmental Offset • GJ - Gigajoules • GT - Gross Tons • Also known as long tons or imperial tons, equal to 2240 lbs • Gal - Gallons • IPNT - Index point • L - Liters • MMBtu - One Million BTU • MMbbl - Million Barrels • MW-M - Megawatt-Month (electrical capacity) • MWh - Megawatt hours • PRINC - Principal with relation to debt instrument

						• cwt - Hundredweight (US) • day - Days • dt - Dry metric tons • g - Grams • kL - Kiloliters • kW-M - Kilowatt-Month (electrical capacity) • kWh - Kilowatt hours • kg - Kilograms • lbs - pounds • oz_tr - Troy Ounces • t - Metric Tons (aka Tonne) • thm - Therms • tn - Tons (US)
UnderlyingStreamCommodity		`Cmdty`				
41964	Underlying Stream Commodity Base	`Base`	N	String	Specifies the general base type of the commodity traded. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions.	
41968	Underlying Stream Commodity Description	`Desc`	N	String	Description of the commodity asset.	
UnderlyingStreamAssetAttributeGrp (repeating)		`AssetAttrb`				
41800	NoUnderlyingStreamAssetAttributes		N	NuminGroup	Number of asset attribute entries in the group.	
41801	Underlying Stream Asset Attribute Type	`Typ`	N	String	Name of the attribute being specified.	See enumerations.
41802	Underlying Stream Asset Attribute Value	`Val`	N	String	Value of the attribute	
UnderlyingStreamCommoditySettlementPeriodGrp (repeating)		`SettlPeriod`				
42002	NoUnderlyingStreamCommoditySettlPeriods		N	NuminGroup	Number of commodity settlement periods in the repeating group.	
42004	Underlying Stream Commodity Settlement Time Zone	`TZ`	N	String	Commodity delivery timezone specified as prevailing rather than standard or daylight . E.g. CPT for Central (US) Prevailing Time.	
42005	Underlying Stream Commodity Settlement Flow Type	`FlowTyp`	N	int	Commodity delivery flow type.	• 0 - All times • 1 - On-peak • 2 - Off-peak • 3 - Base • 4 - Block hours • 5 - Other
42013	Underlying Stream Commodity Settlement Holidays Processing Instruction	`Holidays`	N	int	Indicates whether holidays are included in the settlement periods. Required for electricity contracts.	• 0 - Do not include holidays • 1 - Include holidays
UnderlyingStreamEffectiveDate		`EfctvDt`				

40064	Underlying Adjusted Effective Date	`Dt`	N	LocalMktDate	Adjusted effective date.	
UnderlyingStreamTerminationDate		**`TrmtnDt`**				
40555	Underlying Adjusted Termination Date	`Dt`	N	LocalMktDate	Adjusted Termination Date.	
UnderlyingPaymentStream		**`PmtStrm`**				
UnderlyingPaymentStreamPaymentDates		**`PmtDts`**				
40583	Underlying Payment Stream Payment Frequency Period	`FreqPeriod`	N	int	The period of frequency of payments.	
40584	Underlying Payment Stream Payment Frequency Unit	`FreqUnit`	N	String	The unit of frequency of payments.	• D - Day • Mo - Month • T - Term • Wk - Week • Yr - Year
UnderlyingPaymentStreamFixedRate		**`Fixed`**				
40615	Underlying Rate	`Rt`	N	Percentage	Rate if the payment stream is a fixed rate stream.	
40617	Underlying Rate or Amount Currency	`Ccy`	N	Currency	Specifies the currency in which UnderlyingPaymentStreamFixedAmount(40616) or UnderlyingPaymentStreamRate(40615) is denominated. Users ISO 4271 currency codes.	
UnderlyingPaymentStreamFloatingRate		**`Float`**				
40620	Underlying Floating Rate Index	`Ndx`	N	String	Floating Rate Index.	
41913	Underlying Floating Rate Index Location	`NdxLctn`	N	String	Specifies the location of the floating rate index.	
40624	Underlying Floating Rate Multiplier	`RtMult`	n	float	A rate multiplier to apply to the floating rate. A multiplier schedule is expressed as explicit multipliers and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in the calculationPeriodDatesAdjustments. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.	
40625	Underlying Floating Rate Spread	`Spread`	N	PriceOffset	Spread from floating rate index.	
UnderlyingDeliveryStream		**`DlvryStrm`**				
41781	Underlying Delivery Point	`DlvryPnt`	N	String	The point at which the commodity product will be delivered and received. Unconstrained string for most commodities. For bullion see http://www.fpml.org/coding-scheme/bullion-delivery-location	

41782	Underlying Delivery Restriction	`DlvryRstctn`	N	int	Specifies under what conditions the buyer and seller should be excused of their delivery obligations.	• 1 - Firm (never excused of delivery obligations) • 2 - Interruptible or Non-firm (excused when interrupted for any reason or for no reason without liability) • 3 - Force majeure (excused when prevented by force majeure). • 4 - System firm (must be supplied from the owned or controlled generation or pre-existing purchased power assets of the system specified) • 5 - Unit firm (must be supplied from the generation asset specified) • 101 - Firm Liquidating Damages • 102 - WSPP Sched C Firm Liquidating Damages

- CME STP FIX - TradeCaptureReport - UndInstrmtGrp — **/TrdCaptRpt/UndInstrmtGrp (repeating)**

Tag	Name	FIXML Abbr	Req	Format	Description	Enumerations
UndInstrmtGroup (repeating)						
711	NoUnderlyingInstruments		N	NumInGroup	Number of underlying legs that make up the security.	
UnderlyingInstrument		**Undly**				
311	Underlying Symbol	Sym	N	String	Underlying security's Symbol. [N/A] when TrdCaptRpt/Undly/@Sym in FIXML is absent or empty.	
312	UnderlyingSymbolSfx	Sfx	N	String	Underlying security's SymbolSfx.	• CD=EUCP with lump-sum interest rather than discount price • WI = "When Issued" for a security to be reissued under an old CUSIP or ISIN
309	Underlying Product Code	`ID`	N	String	Used as the primary identifier for the underlying instrument.	
305	Underlying Product Code Source	`Src`	N	String	Identifies the source of the underlying instrument.	H - Clearing House / Clearing Organization
310	Underlying Security Type	`SecTyp`	N	String	Used to indicate the type of underlying security being reported.	• CMDTYSWAP - Commodity Swap • FUT - Future • FWD - Forward • MLEG - Multi Leg (Combo)

313	Underlying Maturity	`MMY`	N	MonthYear	The expiration period code of an underlying instrument.	Month and Year of the underlying instrument maturity Format: • YYYYMM (i.e. 201403) • YYYYMMDD (20140323) • YYYYMMwN (201403w1)
308	Underlying Product Exchange	`Exch`	N	Exchange	The exchange on which the underlying security is listed.	• CBT - Chicago Board of Trade • CEE - Stock Exchange Group • CME - Chicago Mercantile Exchange • COMEX - Commodities Exchange, Inc • DME - Dubai Mercantile Exchange • IFUS - Intercontinental Exchange • NGXC - Natural Gas Exchange • NODX - Nodal • NYMEX - New York Mercantile Exchange • NYMSW - CME Swaps - NYMEX • VMAC - VMAC • XNAS - Nasdaq • XXXX - OTC Trades
UnderlyingStreamGrp (repeating)		**`Strm`**				

- CME STP FIX - TradeCaptureReport - SideRegulatoryTradeIDGrp — **/TrdCaptRpt/RptSide/RegTrdID (repeating)**

Tag	Name	FIXML Abbr	Req	Format	Description	Enumerations
10034	NoSideRegTradeIDs		N	NumIn Group	Number of entries in the repeating group.	
10027	Side Regulatory Trade ID	`ID`	N	String	Regulatory Trade ID for the trade side. Will be used to communicate the Universal Swap Identifier (USI) or Unique Trade Identifier (UTI) associated with a cleared trade.	
10028	Side Regulatory Trade ID Source	`Src`	N	String	ID of reporting entity assigned by regulatory agency.	
10029	Side Regulatory Trade ID Event	`Evnt`	N	int	Event causing origination of the ID, e.g. Clearing.	2 - Clearing
10030	Side Regulatory Trade ID Type	`Typ`	N	int	The type of Regulatory Trade ID being sent.	0 - Current (the default)
10031	Side Regulatory Leg Reference ID	`LegRefID`	N	String	When reporting the USI or UTI of a spread or strategy, this indicates the leg number that the USI or UTI references, as communicated in the LegNo field.	
10032	Side Regulatory Trade ID Scope	`Scope`	N	int	Included when a trade must be assigned more than one identifier, e.g. one for the clearing member and another for the client on a cleared trade as with the principal model in Europe.	• 1 - Clearing member • 2 - Client

- CME STP FIX - TradeCaptureReport - TrdInstrmtLegGrp — **/TrdCaptRpt/TrdLeg (repeating)**

Tag	Name	FIXML Abbr	Req	Format	Description	Enumerations
555	NoLegs		N	NumInGroup	Total number of entries in NoLegs group (number of trade legs).	
InstrumentLeg		**Leg**				
687	Leg Quantity	`Qty`	N	Qty	The actual quantity of the leg as it participated in the spread trade.	
990	Leg Report ID	`RptID`	N	String	This represents the report ID for the leg as generated by the clearing system	
1152	Leg Number	`LegNo`	N	int	A number identifying the leg within a strategy or spread. When reporting a USI or UTI, the field LegRefID will reference this number.	
654	Leg Reference ID	`RefID`	N	String	A unique Trade ID generated by the clearing system for this leg.	

637	Leg Last Price	`LastPx`	N	Price	Used to report the trade price or execution price assigned to the leg of the strategy or spread instrument.	
1001	Leg Original Time Unit	`OrigTmUnit`	N	String	Specifies the Time Unit for this leg of the original trade, e.g. whether it was entered as contracts per day or per month. Note that all trades are normalized to default units in STP, regardless of the units originally used to enter the trade.	• D - Day • H - Hour • Min - Minute • Mo - Month • S - Second • Wk - Week • Yr - Year
10038	Leg Trading Quantity	`TrdgQty`	N	Qty	Leg quantity per Original Time Unit as submitted on a CME ClearPort API trade report when a product has multiple time units, or, Product Variable Quantity Unit (VQU) is not 'S' (standard), and the product subtype (Monthly, daily, weekly) is not equal to the time unit entered for the trade.	
10051	LegPriceSubType	PxSubType	N	String	This is a further qualification of the Price Type, and determines whether this is an initial (preliminary) or final price.	0 - Initial Price 1 - Final
10052	LegDifferential PriceType	DiffPxType	N	String	This indicates the type of differential price represented in the Differential Price attribute.	0 - Differential from Settlement Price 1 - Differential between legs
2492	LegDifferential Price	DiffPx	N	Price	Represents the differential price for spreads, or a TAS or TAM differental price.	
686	LegPriceType	PxType	N	String	Indicates the type of the price associated with the trade. Will not be present for IRS/FRA trades.	1 - Percentage (i.e. percent of par) 2 - Per unit (i.e. per share or contract) 10 - Fixed cabinet trade price (primarily for listed futures and options) 11 - Variable cabinet trade price (primarily for listed futures and options) 100 - Tentative placeholder price 101 - Updated actual price
TradeCapLegUnderlyingsGrp (repeating)		**`Undlys`**				
UnderlyingLegInstrument		**`Undly`**				
1342	NoLegUnderlyingInstruments		N	NumInGroup	Total number of entries in LegUnderlyingInstrument group.	
1332	Leg Underlying Product Code	`ID`		String	Used as the primary identifier for the leg's underlying instrument.	
1333	Leg Underlying Product Code Source	`Src`		String	Identifies the source of the leg's underlying instrument.	H - Clearing House / Clearing Organization
1337	Leg Underlying Security Type	`SecTyp`		String	Used to indicate the type of the leg's underlying security being reported.	• FUT - Future • FWD - Forward • MLEG - Multi Leg (Combo)

1339	Leg Underlying Maturity	`MMY`		MonthYear	The expiration period code of the leg's underlying instrument.	Month and Year of the leg's underlying instru ment maturity *Format:* • YYYYMM (i.e. 201403) • YYYYMMDD (20140323) • YYYYMMwN (201403w1)
1341	Leg Underlying Product Exchange	`Exch`		String	The exchange on which the leg's underlying security is listed.	• CBT - Chicago Board of Trade • CEE - Stock Exchange Group • CME - Chicago Mercantile Exchange • COMEX - Commodities Exchange, Inc • DME - Dubai Mercantile Exchange • IFUS - Intercontinental Exchange • NGXC - Natural Gas Exchange • NODX - Nodal • NYMEX - New York Mercantile Exchange • NYMSW - CME Swaps - NYMEX • VMAC - VMAC • XNAS - Nasdaq • XXXX - OTC Trades
LegPositionAmountData (repeating)	**Amt**					
1586	NoLegPosAmt	Amt			Number of Leg Position Amount Entries.	
1587	Leg Position Amount	`Amt`	N	Amt	Used to capture the FX premium amount.	
1588	Leg Position Amount Type	`Typ`	N	String	The type of monetary amount associated with a transaction.	CRES - Cash Residual Amount ICPN - Initial Trade Coupon Amount IPMT - Upfront Payment PREM - Premium Amount TVAR - Trade Variation Amount

1589	Leg Position Amount Currency	Ccy	N	Currency	The currency of the amount specified.	

- CME STP FIX - TradeCaptureReport - Instrument —

Tag	Name	FIXML Abbr	Req	Format	Description	Enumerations
55	Product Symbol	Sym	Y	String	Symbol for a CME contract, e.g. CLX05. Will not be present for IRS/FRA/SWAPTION trades.	
48	Product Code	ID	Y	String	Symbol for CME product, e.g. CL.	
22	Source of the Product Code	Src	Y	String	Identifies the source of the Security ID. If it is not specified, the default of Clearing is used.	H - Clearing House / Clearing Organization
461	CFI Code	CFI	N	String	Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values.	
167	Security Type	SecTyp	N	String	Indicates type of instrument or security.	• CMDTYSWAP - Commodity Swap • FRA - Forward Rate Agreement • FUT - Future • FWD - Forward • FXSPOT - FX Spot • IRS - Interest Rate Swap • MLEG - Multi Leg (Combo) • OPT - Option • SWAPTION - Swaption
762	Security Sub Type	SubTyp	N	String	For spreads, indicates the strategy type.	CME STP FIX - Supported Strategy Type Codes
200	Maturity Month Year	MMY	N	MonthYear	Specifies the month and year of maturity.	• YYYYMM (i.e. 201403) • YYYYMMDD (20140323) • YYYYMMwN (201403w1)
541	Maturity Date	Matdt		LocalMktDate	Date of Maturity	
224	Next Coupon Date	CpnPmt	N	LocalMktDate	This is used to indicate the next date on which Coupon Premium is due.	
202	Strike Price	StrkPx	N	Price	Strike price for an option.	
967	Strike Multiplier	StrkMult	N	float	Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value.	
1866	Strike Index	StrkNdx	N	String	Specifies the index used to calculate the strike price.	
10046	Strike Index Location	StrkNdxLctn	N	String	Location of the strike price index.	
1481	UnderlyingPriceDeterminationMethod	PxDtrmnMeth	N	int	Specifies how the underlying price is determined at the point of option exercise. The underlying price may be set to the current settlement price, set to a special reference, set to the optimal value of the underlying during the defined period ("Look-back") or set to the average value of the underlying during the defined period ("Asian option").	• 1 - Regular • 2 - Special reference • 3 - Optimal value (Lookback) • 4 - Average value (Asian option)
6070	Price Multiplier	Mult	N	float	Price multiplier used to convert the change in price (sell - buy) into P&L per contract.	
996	Unit Of Measure	UOM	N	String	Physical unit of measure for Derivative products. Additional values may be used by mutual agreement of the counterparties.	• Alw - Allowances • BDFT - Board feet • Bbl - Barrels

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1716	Unit of Measure Currency	`UOMCcy`	N	Currency	Indicates the currency of the unit of measure. Conditionally required when UnitOfMeasure = Ccy.	
1147	Unit of Measure Quantity	`UOMQty`	N	Qty	Contract's defined quantity, used to calculate total traded notional quantity.	
1191	Price Unit of Measure	`PxUOM`	N	String	The Unit of measure of the quoted Price. For example it is USD for a Eurodollar contract.	- Alw - Allowances - BDFT - Board feet - Bbl - Barrels - Bcf - Billion cubic feet - Bu - Bushels - CBM - Cubic Meters - CER - Certified Emissions Reduction

						• CRT - Climate Reserve Tonnes • Ccy - Amount of currency • EnvCrd - Environmental Credit • EnvOfst - Environmental Offset • GJ - Gigajoules • GT - Gross Tons • Also known as long tons or imperial tons, equal to 2240 lbs • Gal - Gallons • IPNT - Index point • L - Liters • MMBtu - One Million BTU • MMbbl - Million Barrels • MW-M - Megawatt-Month (electrical capacity) • MWh - Megawatt hours • PRINC - Principal with relation to debt instrument • cwt - Hundredweight (US) • day - Days • dt - Dry metric tons • g - Grams • kL - Kiloliters

						• kW-M - Kilowatt-Month (electrical capacity) • kWh - Kilowatt hours • kg - Kilograms • lbs - pounds • oz_tr - Troy Ounces • t - Metric Tons (aka Tonne) • thm - Therms • tn - Tons (US)
1193	Settlement Method	`SettlMeth`	N	char	Settlement method for a contract. Can be used as an alternative to CFI Code value	C - Cash settlement required E - Election at exercise P - Physical settlement required
1194	Exercise Style	`ExerStyle`	N	int	Type of exercise of a derivatives security	• 0 - European • 1 - American • 2 - Bermuda
201	Put Or Call	`PutCall`	N	int	Indicates whether an option contract is a put or call.	• 0 - Put • 1 - Call

207	Product Exchange	`Exch`	N	Exchange	The exchange where the security is listed.	• CBT - Chicago Board of Trade • CEE - Stock Exchange Group • CME - Chicago Mercantile Exchange • COMEX - Commodities Exchange, Inc • DME - Dubai Mercantile Exchange • FXS - FX Spot • IFUS - Intercontinental Exchange • NGXC - Natural Gas Exchange • NODX - Nodal • NYMEX - New York Mercantile Exchange • NYMSW - CME Swaps - NYMEX • VMAC - VMAC • XNAS - Nasdaq • XXXX - OTC Trades
107	SecurityDesc	Desc	N	String	Long name description of the instrument symbol (product name).	
10026	Price Quote Currency	`PxQteCcy`	N	Currency	The currency in which the price is quoted.	
SecAltIDGrp (repeating)		**`AID`**				
454	NoSecurityAltID		N	NumInGroup	Number of alternate Security Identifiers.	
455	Alternate Identifier	`AltID`	N	String	The value of the alternate security identifier.	
456	Alternate Identifier Source	`AltIDSrc`	N	String	The source of the alternate security identifier.	• 112 - TAM Marker Price Symbol • N - Markit RED entity CLIP • P - Markit RED pair CLIP
1184	**SecurityXML**	**`SecXML`**				
1185	**FpML**	**`FpML`**				
EvntGrp (repeating)		**`Evnt`**				
864	NoEvents		N	NumInGroup	Number of reported events.	

865	Event Date Type	`EventTyp`	N	int	Represents the type of event associated with the contract.	• 13 - First Delivery Date • 111 - Unadjusted Next Coupon Date • 112 - Unadjusted Previous Coupon Date • 113 - Unadjusted Previous Previous Coupon Date • 121 - Fixing Date
866	Event Date Value	`Dt`	N	LocalMktDate	Represents the value or date associated with the type of event.	
OptionExercise		**`OptExer`**				
OptionExerciseDates		**`Dts`**				
41122	Option Exercise Frequency Period	`FreqPeriod`	N	int	Time unit multiplier for the frequency of exercise dates. If present OptionExerciseFrequencyUnit(tbd) must be specified.	
41123	OptionExerciseFrequencyUnit	`FreqUnit`	N	String	Time unit associated with the frequency of exercise dates. If present OptionExerciseFrequencyPeriod(tbd) must be specified.	• D - Day • H - Hour • Min - Minute • Mo - Month • S - Second • Wk - Week • Yr - Year
StreamGrp (repeating)		**`Strm`**				

- CME STP FIX - TradeCaptureReport - InstrumentLeg — /TrdCaptRpt/TrdLeg/Leg

Tag	Name	FIXML Abbr	Req	Format	Description	Enumerations
600	Leg Symbol	`Sym`	C	String	Symbol for a CME Contract, e.g. CLX05. Symbol now matches the value used by clearing firms in the FEC system, and may differ somewhat from the representation used in the legacy CTAPI system. Required if tag 555-NoLegs > 0	
602	Leg Product Code	`ID`	C	String	CME Group clearing product code for leg instrument, e.g. CL (2 Characters) Required if tag 555-NoLegs > 0	
603	Leg Product ID Source	`Src`	C	String	Source for leg Security ID Required if tag 555-NoLegs > 0	H - Clearing House / Clearing Organization
608	Leg CFI	`CFI`	N	String	Indicates the type of leg security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values.	
609	Leg Security Type	`SecTyp`	N	String	Indicates type of instrument or security for this leg.	FUT - Future FWD - Forward MLEG - Multi Leg (Combo) OPT - Option
610	Leg Maturity	`MMY`	N	MonthYear	Specifies the month and year of maturity of this leg.	Month and Year of this leg instrument maturity *Format:* • YYYYMM (i.e. 201403) • YYYYMMDD (20140323) • YYYYMMwN (201403w1)
611	Leg Maturity Date	Mat	N	LocalMktDate	Multileg instrument's individual securitys MaturityDate.	
612	Leg Strike Price	`Strk`	N	Price	Strike price for a leg that is an option.	

10045	Leg Contract Multiplier	`Mult`	N	float	Price multiplier used to convert the change in price (sell - buy) into P&L per contract leg.	
999	Leg Unit of Measure	`UOM`	N	String	The leg unit of measure of the product upon which the contract is based. It is also referred to as the trading unit.	• Alw - Allowances • BDFT - Board feet • Bbl - Barrels • Bcf - Billion cubic feet • Bu - Bushels • CBM - Cubic Meters • CER - Certified Emissions Reduction • CRT - Climate Reserve Tonnes • Ccy - Amount of currency • EnvCrd - Environmental Credit • EnvOfst - Environmental Offset • FEU - Forty foot equivalent unit • GJ - Gigajoules • GT - Gross Tons • Also known as long tons or imperial tons, equal to 2240 lbs • Gal - Gallons • IPNT - Index point • L - Liters • MMBtu - One Million BTU • MMbbl - Million Barrels • MW-M - Megawatt-Month (electrical capacity) • MWh - Megawatt hours • PRINC - Principal with relation to debt instrument • cwt - Hundredweight (US) • day - Days • dt - Dry metric tons • g - Grams • kL - Kiloliters • kW-M - Kilowatt-Month (electrical capacity) • kWh - Kilowatt hours • kg - Kilograms • lbs - pounds • oz_tr - Troy Ounces • t - Metric Tons (aka Tonne) • thm - Therms • tn - Tons (US) • wt - Wet metric tons
1224	Leg Unit of Measure Quantity	`UOMQty`		Qty	Contract's defined quantity, used to calculate total traded notional quantity per spread leg.	
1720	Leg Unit of Measure Currency	`UOMCcy`		Currency	Currency of the leg unit of measure. Conditionally available when UOM=Ccy. Will be populated where appropriate.	

616	Leg Product Exchange	`Exch`		String	The exchange where the leg security is listed.	• CBT - Chicago Board of Trade • CEE - Stock Exchange Group • CME - Chicago Mercantile Exchange • COMEX - Commodities Exchange, Inc • DME - Dubai Mercantile Exchange • IFUS - Intercontinental Exchange • NGXC - Natural Gas Exchange • NODX - Nodal • NYMEX - New York Mercantile Exchange • NYMSW - CME Swaps - NYMEX • VMAC - VMAC • XNAS - Nasdaq • XXXX - OTC Trades
620	Leg Security Description	Desc	N	string	Multileg instrument's individual security's SecurityDesc.	
624	Leg Buy Sell Code	`Side`		char	Indicates the side of this leg within the spread or strategy.	• 1 - Buy • 2 - Sell
1358	Leg Put Or Call	`PutCall`		int	Indicates whether a leg that is an option contract is a put or call.	• 0 - Put • 1 - Call
2192 Please Note: This is a FIX 5.0 tag	Settlement Method	SettlMeth	N	string	Settlement method for a contract. Can be used as an alternative to CFI Code value.	
Leg Security Alternate Identifier Block (repeating)	**LegSecurityAltID**					
604	NoLegSecurityAltID	NoLegSecAltID		NumInGroup	Total number of entries in LegSecurityAltID Group.	
605	LegSecurityAltID	SecAltID	N	String	Alternate Security identifier value for this security of SecurityAltIDSource type (e.g. CUSIP, SEDOL, ISIN, etc).	
606	LegSecurityAltIDSource	SecAltIDSrc	N	String	Identifies class or source of the LegSecurityAltID value. Required if LegSecurityAltID is specified.	112 - TAM Marker Price Symbol

- CME STP FIX - TradeCaptureReport - CommissionDataGrp — **/TrdCaptRpt/RptSide/CommData**

Tag	Name	FIXML Abbr	Req	Format	Description	Enumerations
2639	NoCommissions		N	NumInGroup	Number of commissions in the repeating group.	
2642	Commission Basis	`Basis`	N	int	Indicates the method used to calculate broker fees.	• 1 - Per Unit (implying shares, par, currency, etc.) • 2 - Percent • 8 - Amount per contract
2640	CommissionAmount	Amt	N	Amt	The Commission Amount.	
2641	CommissionAmount Type	Typ	N	Int	Type of Commission.	Value = 0.
2643	Commission Currency	`Ccy`	N	Currency	Currency of broker fees. Default is USD.	

2644	Commission Unit of Measure	`UOM`	N	String	Unit of measure for computing the broker fees. Used when Basis = Per Unit.	• Alw - Allowances • BDFT - Board feet • Bbl - Barrels • Bcf - Billion cubic feet • Bu - Bushels • CBM - Cubic Meters • CER - Certified Emissions Reduction • CRT - Climate Reserve Tonnes • Ccy - Amount of currency • EnvCrd - Environmental Credit • EnvOfst - Environmental Offset • FEU - Forty foot equivalent unit • GJ - Gigajoules • GT - Gross Tons • Also known as long tons or imperial tons, equal to 2240 lbs • Gal - Gallons • IPNT - Index point • L - Liters • MMBtu - One Million BTU • MMbbl - Million Barrels • MW-M - Megawatt-Month (electrical capacity) • MWh - Megawatt hours • PRINC - Principal with relation to debt instrument • cwt - Hundredweight (US) • day - Days • dt - Dry metric tons • g - Grams • kL - Kiloliters • kW-M - Kilowatt-Month (electrical capacity) • kWh - Kilowatt hours • kg - Kilograms • lbs - pounds • oz_tr - Troy Ounces • t - Metric Tons (aka Tonne) • thm - Therms • tn - Tons (US) • wt - Wet metric tons
2645	Commission Unit of Measure Currency	`UOMCcy`	N	Currency	Unit of measure currency for computing the broker fees. Used when Unit of Measure = Ccy.	
2646	Commission Rate	`Rt`	N	float	Rate used to calculate broker fees. For example, $1 per contract, or $0.01 per barrel.	
2649	Commission Leg Ref ID	`LegRefID`	N	String	Trade leg identifier. Indicates that the broker fees apply to a specific trade leg. For a spread with broker fees specified, this field is present for each leg.	

- CME STP FIX - Trade Capture Report Request —

Tag	Name	FIXML Abbr	Req	Format	Description	Enumerations
Standard Message Header			**Y**		**Tag 35-MsgType = AD**	
568	TradeRequestID	ReqID	Y	String	Unique identifier for a Trade Capture Report Request.	
1003	TradeID	TrdID	N	String	Used to query for a trade with specific CME Front End Clearing (FEC) Firm Trade ID	
1040	TradeID2	TrdID2	N	String	Used to query for a trade with specific Secondary Trade ID (unique across all trade dates and all clearing firms)	
569	TradeRequestType	ReqTyp	Y	Int	Type of Trade Capture Report requested. The first query or subscription must specify matched trades (1). Subsequent requests for a query or subscription must specify unreported trades (3).	• '0' (Allegro clients) • '1' (Initial request) • '3' - Unreported trades that match criteria

263	SubscriptionRequestType	SubReqTyp	Y	Char	Subscription request type.	• '0' (Snapshot) • '1' (Subscription) Subscription request 263=1 timestamped in the past would yield (Snapshot + Subscriptions) During a snapshot request tag 263-SubscriptionRequestType =0, when the message timestamps in tag 779-LastUpdate is greater than the timestamp in Tag 52-SendingTime the subscriptions are current trade messages.
11	ClOrdID	ClOrdID	N	String	Used to request trade for specific Client order ID (tag 37-OrderID provided for CME Globex trades and the Order ID for Pit trades)	
715	ClearBusinessDate	BizDt	N	LocalMktDate	Used to limit snapshot and subscription requests to specific clearing date.	
442	MultilegReportingType	MLegRptTyp	Y	Int	Multi-leg reporting type.	• '2' (Request outright deals and Individual legs of multileg security), • '3' (Request outright deals and summary for multileg deals).
578	TradeInputSource	InptSrc	N	String	Used to limit snapshot and subscription requests to a specific trade input source	• 'CPC' (CME ClearPort Clearing) • 'CXPIT' (COMEX Trading Floor) • 'GLBX' (CME Globex) • 'NXPIT' (NYMEX Trading Floor) • 'PCBOT' (CBOT Trading Floor and CBOT Transfers) • 'FIRM' Other values may be added without prior notice.
779	LastUpdateTime	LastUpdateTm	C	UTCTimestamp	Date/time which subscription should start pull data from. *Format*: YYYYMMDD-HH:MM:SS (UTC time zone) • Request without tag 779-LastUpdateTime will default to current date and time. This tag is not used for Snapshot requests and will be ignored if present. The timestamp format for the Trade Capture Report Request response is YYYYMMDD-HH:MM:SS (UTC time zone) Example: 20200520-01:14:39	
9593	StartTime	StartTm	C	UTCTimestamp	Start date/time of snapshot request. *Format*: YYYYMMDD-HH:MM:SS (UTC time zone) Conditionally required for subscription requests (when tag 263-SubscriptionRequestType = ‘1’). Will be ignored for snapshot requests (when tag 263-SubscriptionRequestType = ‘0’). *FIX Client is allowed to submit requests covering period of 31 calendar days.*	

9594	EndTime	EndTm	N	UTCTimestamp	End date/time of snapshot or subscription request. Optional for subscription requests. Not used for Snapshot requests. *Format*: YYYYMMDD-HH:MM:SS (UTC time zone) *FIX Client is allowed to submit requests covering period of 31 calendar days.*	
Parties Block (repeating)						
453	NoPartyIDs		Y	NumInGroup	Number of entries in block. It is expected that tag 453-NoPartyIDs should always be present and be >= 1, i.e. request should be made for single FirmID or multiple FirmIDs.	
448	PartyID	ID	N	String	Firm ID as assigned by CME STP	
452	PartyRole	R	N	Int	Role assigned to the Firm by CME STP during registration.	• '7' (Trading Firm) • '30' (Brokerage Firm) • '49' (Asset Manager) |
Instrument Block						
48	SecurityID	ID	N	String	Used to limit a subscription or snapshot requests to a specific CME product, e.g. CL. *tag 48-SecurityID should be specified along with tag 207-SecurityExchange*	
167	Security Type	SecTyp	N	String	Used to limit a subscription or snapshot requests to a specific security type	• 'FUT' (Future) • 'OPT' (Option) • 'MLEG' (Multi-leg) • 'FWD' (Forward) • 'IRS' (Interest Rate Swaps) • 'FRA' (Forward Rate Agreement)
207	Security Exchange	Exch	C	Exchange	Used to limit a subscription or snapshot requests to a specific CME Group listing exchange. Tag is required if tag 48-SecurityID is specified.	• 'CBT' • 'CEE' • 'CMD' • 'CME' • 'COMEX' • 'DME' • 'NYMEX'
Trade Dates Block (repeating)						
580	NoTradeDates		N	NumInGroup	Number of trade dates which subscription or snapshot request is limited to. Only one date may be specified.	
75	TradeDate	TrdDt	N	LocalMktDate	Used to limit a subscription or snapshot requests to a specific dates *Format:* YYYYMMDD	

- CME STP FIX - Trade Capture Report Request Ack —

Tag	Name	FIXML Abbr	Req	Format	Description	Enumerations
Standard Message Header			**Y**		**Tag 35-MsgType = AQ**	
568	TradeRequestID	ReqID	Y	String	Unique ID from client.	

569	TradeRequestType	ReqTyp	Y	Int	Type of Trade Capture Report requested.	• '1' (Initial request) • '3' (Unreported trades that match criteria)
263	SubscriptionRequestType	SubReqTyp	N	Char	Subscription request type.	• '0' (Snapshot) • '1' (Subscription) • '2' (Unsubscribe)
749	TradeRequestResult	ReqRslt	Y	Int	Result of trade subscription.	• '0' (Successful) • '1' (Invalid or unknown instrument) • '2' (Invalid type of trade requested) • '3' (Invalid parties) • '9' (Unauthorized for Trade Capture Report Request) • '99' (Other)
750	TradeRequestStatus	ReqStat	Y	Int	Status of trade subscription.	• '0' (Accepted) • '1' (Completed) • '2' (Rejected)
58	Text	Txt	N	String	Free format text string for error messaging.	
Standard Message Trailer			Y			

- Standard Header from Client System to CME STP —

Tag	Name	Req	Format	Description	Enumerations
8	BeginString	Y	String	Identifies beginning of new message and protocol version. Always unencrypted, must be first field in message.	FIX4.4
9	BodyLength	Y	Length	Message length, in bytes, forward to the CheckSum field. Always unencrypted, must be second field in message.	
35	MsgType	Y	String	Defines message type. Always unencrypted, must be third field in message.	
49	SenderCompID	Y	String	Assigned value as defined by CME Group used to identify firm sending message. Always unencrypted.	
50	SenderSubID	N	String	Optional Client Assigned value used to identify specific message originator (user) within a firm. If populated in Logon message, same value must be populated in subsequent messages from client to CME STP. CME STP will populate this value in 57-TargetSubID on messages routed to the client.	
56	TargetCompID	Y	String	Assigned value used to identify receiving firm. Format: 'CMESTPFIX#' The value will be incremented for each new user at the Firm, e.g., CMESTPFIX1, CMESTPFIX2, CMESTPFIX3, etc. Always unencrypted.	
57	TargetSubID	N	String	If populated in Logon message, Only acceptable value is "STP" and same value need to be populated in subsequent messages from client to CME STP. CME STP will populate this value in 50-SenderSubID on messages routed to the client. Always unencrypted.	
34	MsgSeqNum	Y	SeqNum	Integer message sequence number.	
43	PossDupFlag	N	Boolean	Indicates possible retransmission of message with this sequence number. Required for retransmitted messages.	'Y' (Possible duplicate) 'N' (Original transmission)
97	PossResend	N	Boolean	Indicates that message may contain information that has been sent under another sequence number.	'Y' (Possible resend) 'N' (Original transmission)
52	SendingTime	Y	UTCTimestamp	Time of message transmission (expressed in UTC). YYYYMMDD-HH:MM:SS.sss Can be embedded within encrypted data section. UTC Timestamps are sent in number of nanoseconds since Unix epoch synced to a master clock to microsecond accuracy.	

122	OrigSendingTime	N	UTCTimestamp	Original time of message transmission when transmitting messages as the result of resend request (expressed in UTC). UTC Timestamps are sent in number of nanoseconds since Unix epoch synced to a master clock to microsecond accuracy. Required for message resent as a result of a resend request.	

- Standard Header from CME STP to Client System —

Tag	Name	Req	Format	Description	Enumerations
8	BeginString	Y	String	Identifies beginning of new message and protocol version. Always unencrypted, must be first field in message.	FIX4.4
9	BodyLength	Y	Length	Message length, in bytes, forward to the CheckSum field. Always unencrypted, must be second field in message.	
35	MsgType	Y	String	Defines message type. Always unencrypted, must be third field in message.	
49	SenderCompID	Y	String	Assigned value used to identify firm sending message. Format: 'CMESTPFIX#' The value will be increased for each new user at the Firm, e.g., CMESTPFIX1, CMESTPFIX2, CMESTPFIX3, etc. Always unencrypted.	
50	SenderSubID	N	String	Only applicable value is 'STP'. Will be populated by CME STP if 57-TargetSubID is provided by client on Session Logon Request.	
56	TargetCompID	Y	String	Assigned value as defined by CME Group used to identify receiving firm. Always unencrypted.	
57	TargetSubID	N	String	CME STP will populate this value from 50-SenderSubID if provided by client Session Logon Request. Will be present in all messages routed CME STP back to FIX Clients. Always unencrypted.	
34	MsgSeqNum	Y	SeqNum	Integer message sequence number.	
43	PossDupFlag	N	Boolean	Indicates possible retransmission of message with this sequence number. Required for retransmitted messages.	'Y' (Possible duplicate) 'N' (Original transmission)
97	PossResend	N	Boolean	Indicates that message may contain information that has been sent under another sequence number.	'Y' (Possible resend) 'N' (Original transmission)
52	SendingTime	Y	UTCTimestamp	Time of message transmission (expressed in UTC). UTC Timestamps are sent in number of nanoseconds since Unix epoch synced to a master clock to microsecond accuracy. YYYYMMDD-HH:MM:SS.sss Can be embedded within encrypted data section.	
122	OrigSendingTime	N	UTCTimestamp	Original time of message transmission when transmitting messages as the result of resend request (expressed in UTC). UTC Timestamps are sent in number of nanoseconds since Unix epoch synced to a master clock to microsecond accuracy. Required for message resent as a result of a resend request.	

- STP Standard Trailer —

Tag	Name	Req	Format	Description
10	CheckSum	Y	String (3)	Always last tag in message. Functions as end-of-message delimiter.

- CME STP FIX - TradeCaptureReport —

Tag	Name	FIXML Abbr	Req	Format	Description	Enumerations
Standard Message Header			Y		Tag 35-MsgType = AE	
571	TradeReportID	RptID	N	String	Identifies the specific trade report being sent. This is usually the unique message ID for the trade being reported. However, legs of spreads can share the same message ID. TrdID2 and RptID together form a unique key.	

1003	Trade ID	`TrdID`	N	String	Trade ID for the trade entity is assigned by the CME clearing system. It is unique per trade side/leg and for the (trading firm / executing firm) and exchange for a given Trade Date. Trade ID will not change during the life of the trade. Note that should a trading firm do business with multiple clearing firms, Trade ID may not be unique. Will not be present for IRS/FRA trades.	
1040	Secondary Trade ID	`TrdID2`	N	String	Used to carry a secondary trade ID. Unlike TrdID, this is unique across all trade dates and all clearing firms.	
10036	Package ID	`PackageID`	N	String	A value that identifies the group of trades or a portfolio of trades cleared simultaneously under the one Package ID.	
487	TradeReportTransType	`TransTyp`	N	int	Indicates the action being taken on a trade. Note that STP does not guarantee new trades must be reported with New(0) prior to reports of Replace(2). STP will initially report Clearport trades using Replace(2).	• 0 - New • 1 - Cancel • 2 - Replace
856	TradeReportType	`RptTyp`	N	int	Indicates the purpose of the trade within the workflow and determines the action of the receiver of the trade.	101 - Notification
939	TradeStatus	`TrdRptStat`	N	int	Indicates the status of the trade in clearing.	0 - Accepted
568	TradeRequestID	`ReqID`	N	String	Request ID returns the same value sent on the Trade Capture Report Request.	
828	TradeType	`TrdTyp`	N	int	Specifies the type of trade reported by CME Clearing. Used to distinguish a significant difference in the regulatory or economic requirements surrounding the trade.	• 0 - Regular Trade • 1 - Block Trade • 2 - EFP (Exchange for physical) • 3 - Transfer • 11 - Exchange for Risk (EFR) • 22 - Over the Counter Privately Negotiated Trades (OPNT) • 23 - Substitution of Futures for Forwards • 45 - Option exercise • 54 - OTC / Large Notional Off Facility Swap • 55 - Exchange Basis Facility (EBF) • 57 - Netted trade • 58 - Block swap trade • 59 - Credit event trade • 60 - Succession event trade

829	TradeSubType	`TrdSubTyp`	N	int	Represents the CME Trade Type Subset, TAS Flag & the APS Offset and Onset Flag.	• 7 - Differential spread • 8 - Implied spread leg executed against an outright • 36 - Converted SWAP (Aged Deal) • 37 - Crossed Trade (X) • 40 - TAS - Traded at settlement • 42 - Auction Trade • 43 - TAM - Traded at marker • 48 - Multilateral Compression • 200 - Delivery Transfer
10021	Offset Instruction	`OfstInst`	N	int	Indicates offset or onset due to allocation.	• 0 - Offset • 1 - Onset

830	Transfer Reason	TransferReason	N	String	Reason why the trade is being transferred	A - Exchange approved transfers between accounts with different beneficial ownership B - For correcting Rule 527 mis-clears C - Transfer between accounts in which the underlying beneficial ownership is identical E - Transfer to correct an error in assignment of account (in-house) or customer/house origin error or firm-to-firm clerical error in clearing a trade J - For rule 770 transfers M - Transfer for portfolio margining purposes N - Transfer of positions to a newly approved clearing firm O - Option Compression P - Fungible Transfers and Delivery Transfers (system generated, cannot be submitted by firms) T - Transfer due to the merger of two or more clearing firms V - Auto-transfer Offset (system generated, cannot be submitted by firms) W - Transfer due to withdrawal of a clearing firm X - For transferring new or offsetting Singapore Exchange executed positions between local firms Y - Cross Exchange
880	TrdMatchID	`MtchID`	N	String	Trade Match ID is assigned by the matching engine or clearing system and used to correlate a cleared trade with a match event. Should be common for all trade sides included in a match event. For CME ClearPort, this represents the deal number and always links strategies. For CME Globex and Floor, this links calendar spreads only. Will not be present for IRS/FRA trades.	
17	ExecID	`ExecID`	N	String	Exchange assigned execution ID (trade identifier). ExecID will be present for on-exchange trades and blocks, including Invoice Swap Spreads. ExecID will not be present for off-exchange IRS /FRA trades.	
527	SecondaryExecID	`ExecID2`	N	String	This is used to communicate the execution ID of the originating platform, e.g. the ClearPort execution ID.	
10035	BlockID	`BlckID`	N	String	Contains the platform-assigned block ID for the trade.	

423	Price Type	`PxTyp`	N	int	Indicates the type of the price associated with the trade. Will not be present for IRS/FRA trades.	• 1 - Percentage (i.e. percent of par) • 2 - Per unit (i.e. per share or contract) • 10 - Fixed cabinet trade price (primarily for listed futures and options) • 11 - Variable cabinet trade price (primarily for listed futures and options) • 100 - Tentative placeholder price • 101 - Updated actual price • 102 - Derived price block
1430	VenueType	`VenuTyp`	N	char	Identifies the type of venue where a trade was executed.	• C - Clearing house • E - Electronic • O - Off facility swap • P - Pit • R - Registered Market (SEF) • X - Ex-Pit
854	QuantityType	`QtyTyp`	N	int	Indicates the type of quantity being represented in the Last Quantity. The quantity type defaults to what is specified in the contract specifications.	• '0' (Notional /Units) • '1' (Contracts (Default - should specify ContractMultiplier (tag 231)))
32	TradeQuantity	`LastQty`	Y	Qty	The quantity of the trade.	
31	TradePrice	`LastPx`	Y	Price	The price of the trade. Will not be present for IRS/FRA /SWAPTION trades.	
1056	Calculation Currency Last Quantity	CalcCcyLastQty	N	Qty	Used in calculating the quantity of the other side of the currency trade.	
75	TradeDate	`TrdDt`	Y	LocalMktDate	The trade date assigned to an execution on the trading platform.	
715	ClearingBusinessDate	`BizDt`	N	LocalMktDate	The date on which a trade is formally cleared and settled.	
6	AveragePrice	`AvgPx`	N	Price	Calculated average price. Will be populated for Average Price System (APS) transactions only.	
442	MultiLegReportingType	`MLegRptTyp`	Y	char	Indicates if a trade is being reported as a single-leg outright, the leg of a spread, or a multi-leg trade report.	• 1 - Single security (default if not specified) • 2 - Individual leg of a multi-leg security • 3 - Multi-leg security
60	TransactTime	`TxnTm`	N	UTCTimestamp	The time of the transaction, e.g. the date and time of a trade, allocation, etc. Will not be present for IRS/FRA trades. Format YYYYMMDD-HH:MM:SS.sTZD (UTC time zone) Example: 20200520-01:14:39.*126000000Z*	
2405	ExecutionMethod	`ExecMeth`	N	int	Specifies the transaction was executed manually via Confirm Hub.	1 - Manual

779	LastUpdateTime	`LastUpdateTm`	N	UTCTimestamp	Used to indicate the date and time that internal transaction processing of the trade or allocation completed. Should occur on or after the Transaction Time. Format YYYYMMDD-HH:MM:SS.sTZD (UTC time zone) Example: 20200520-01:14:39.*126000000Z*	
1832	Cleared Indicator	`Clrd`	N	int	Indicates whether the position or trade being reported was cleared through a clearing organization.	• 0 - Not cleared • 1 - Cleared
1924	Clearing Intention	`ClrIntn`	N	int	Indicates whether or not the parties intend the trade to clear.	• 0 - Do not intend to clear • 1 - Intend to clear
1932	Clearing Requirement Exception	`ClrReqmtExcptn`	N	int	Specifies whether a party to a swap is using the clearing requirement exception pursuant to CEA Section 2(h)(7) and Commission regulations.	• 0 - No exception • 1 - Exception
1936	Collateralization	`TrdCollztn`	N	int	Indication of trade collateralization.	• 0 - Uncollateralized • 1 - Partially collateralized • 2 - One-way collateralized • 3 - Fully collateralized
10033	DifferentialPrice	`DiffPx`	N	float	Represents the differential price for spreads, or a TAS or TAM differental price. **Note**: Not supported for CPC-entered Calendar Spreads	
10024	DifferentialPriceType	`DiffPxTyp`	N	int	This indicates the type of differential price represented in the Differential Price attribute. **Note**: Not supported for CPC-entered Calendar Spreads	• 0 - Differential from Settlement Price • 1 - Differential between legs
997	OriginalTimeUnit	`OrigTmUnit`	N	String	Specifies the Time Unit of the original trade, e.g. whether it was entered as contracts per day or per month. Note that all trades are normalized to default units in STP, regardless of the units originally used to enter the trade.	• D - Day • H - Hour • Min - Minute • Mo - Month • S - Second • Wk - Week • Yr - Year
10037	TradingQuantity	`TrdgQty`	N	Qty	Quantity per Original Time Unit as submitted on a CME ClearPort API trade report when a product has multiple time units, or, Product Variable Quantity Unit (VQU) is not 'S' (standard), and the product subtype (Monthly, daily, weekly) is not equal to the time unit entered for the trade.	
10047	ConfirmHubTradeType	`CHTrdTyp`	N	String	Custom field to represent specific Confirm Hub Trade Types	
37711	Market Data Trade Entry ID	MDTrdEntrID	N	String	Unique Trade Identifier that will match to a CME Globex order execution, associated market data message and STP messaging.	
1832	Cleared Indicator	Clrd	N	int	Indicates whether the position or trade being reported was cleared through a clearing organization. Note: only sent for Bilateral and Cleared Elsewhere (BaCE) trades.	0 - Not cleared 1 - Cleared
830	Transfer Reason	TransferReason	N	String	The reason a trade is being transferred.	
1329	Fee Multiplier	FeeMult	N	Float	Multiplier that Clearing (Fee system) will use to calculate fees and will be sent to the firms on their confirms.	
99400	Clearing Transformation Type	`ClrTransTyp`	N	int	Indicates the type of Clearing Transformation that generated this Trade.	1- Exercise 2-Assignment 3-General Transformation 4-Delivery Transformation 5-Fungible
719	Contrary Instruction Indicator	`CntraryInstrctnInd`	N	Boolean	Used to indicate when a contrary instruction for exercise or abandonment is being submitted	Y-YES N-NO
99401	Option Exercise Time Frame	`OptExerTmFm`	N	int	For Exercise/Assignment Transformation, this indicates whether or not the resulting Future was the result of an Early Exercise Instruction (Prior to Settlement Date)	1-Early 2-Expiration

RootParties (repeating)		**Pty**				
1116	NoRootPartyIDs		N	NumInGroup	Number of entries in block.	
1117	Root Party ID	`ID`	N	String	Used to identify the Party.	
1118	Root Party ID Source	`Src`	N	char	Used to identify the source of the Party.	N - LEI
1119	Root Party Role	`R`	N	int	Indicates the type or role of the Party.	73 - Execution Venue
Instrument		**`Instrmt`**				
PaymentGrp (repeating)		**`Pmt`**				
40212	NoPayments		N	NumInGroup		
40213	PaymentType	Typ	N	int	Type of payment.	10 - Option Premium
40214	Payment Pay Side	`PaySide`	N	int	Side value of party paying the payment.	• 1 - Buy • 2 - Sell
40215	Payment Receive Side	`RcvSide`	N	int	Side value of party receiving the payment.	• 1 - Buy • 2 - Sell
40216	Payment Currency	`Ccy`	N	Currency	Specifies the currency in which PaymentAmount(tbd) and/or PaymentRate(tbd) is denominated. Uses ISO 4271 currency codes.	
40217	Payment Amount	`Amt`	N	Amt	The total payment amount.	
40222	Payment Date Adjusted	Dt	N	LocalMktDate	The adjusted payment date.	
UndInstrmtGrp (repeating)		**`Undly`**				
PositionAmountData (repeating)		**`Amt`**				
753	NoPosAmt		N			
707	Amount Type	`Typ`	N	String	The type of the position amount represented.	• CRES - Cash Residual Amount • ICPN - Initial Trade Coupon Amount • IPMT - Upfront Payment • PREM - Premium Amount • TVAR - Trade Variation Amount
708	Amount	`Amt`	N	Amt	The position amount represented.	
1055	Amount Currency	`Ccy`	N	String	The currency associated with the position amount represented.	
TrdInstrmtLegGrp (repeating)		**`TrdLeg`**				
TrdCapRptSideGrp (repeating)		**`RptSide`**				
Standard Message Trailer						

- CME STP FIX - TradeCaptureReport - TrdCapRptSideGrp —

Tag	Name	FIXML Abbr	Req	Format	Description	Enumerations
552	NoSides		Y	NumInGroup	Number of Side (54) repeating group instances.	
54	Buy Sell Code	`Side`	Y	char	The side of the trade.	• 1 - Buy • 2 - Sell
526	Secondary Client Order ID	`ClOrdID2`	N	String	A secondary or an addiional qualifier for the order assigned by the side.	
11	Client Order ID	`ClOrdID`	N	String	Unique identifier assigned for the trade side.	
1154	Side Currency	`Ccy`	N	Currency	Used to identify the currency of the trade side. Will not be present for IRS /FRA trades.	
578	Input Source	`InptSrc`	N	String	The original system from which the trade originated. CME Clearing will treat this as a pass through field on cleared trade confirmations.	

582	CTI	`CustCpcty`	N	int	The customer capacity for this trade	• 1 - Member trading for their own account • 2 - Clearing Firm trading for its proprietary account • 3 - Member trading for another member • 4 - All other
58	Free Form Text	`Txt`	N	String	May be used by the executing market to record any execution Details that are particular to that market	
826	Allocation Indicator	`AllocInd`	N	int	Identifies if the trade is marked for allocation.	0 - Allocation not required 1 - Allocation required (give-up trade) allocation information not provided (incomplete) 2 - Use allocation provided with the trade 3 - Allocation give-up executor 4 - Allocation from executor 5 - Allocation to claim account 100 - SGX Offset
1853	Average Pricing Indicator	`AvgPxInd`	N	int	Indicates if the trade is marked for average pricing allocation.	• 0 - No Average Pricing • 1 - Trade is part of an average price group identified by the SideAvgPxGroup ID
1057	AggressorIndicator	`AgrsrInd`	N	Boolean	Used to identify whether the order initiator is an aggressor or not in the trade.	• Y = Order initiator is aggressive • N = Order initiator is passive
10039	Original Platform Side ID	`OrigTrdID`	N	String	Ties the trade back to one of the report sides of the IRS trade submission. (IRS Trades Only)	
1851	Strategy Link ID	`StrategyLinkID`	N	String	Unique ID linking all individual legs of a spread or strategy together. It can also link individual legs to the parent multi-leg trade.	
793	Secondary Allocation Group ID	`GrpID2`	N	String	Indicates the clearing assigned identifier used for the allocation group. This links trades marked for allocation that are part of the same group, as well as offset trades once allocations from that group are claimed.	
37	OrderID	OrdId	N	String	Unique identifier for Order as assigned by sell-side (broker, exchange, ECN). Uniqueness must be guaranteed within a single trading day. Firms which accept multi-day orders should consider embedding a date within the OrderID field to assure uniqueness across days.	
1031	Customer Order Handling Instruction	CustOrderHandlingInst	N	String	Defines source of original order.	
2361	Compression Group ID	CompressionGroupID	N	String	Use to identify a netting or compression group where trades in the group were netted or compressed. This includes both terminating trades and any remnant trades that result from the operation.	

5149	Memo Field	Memo	N	String	Free format text field. Supported as follows, depending on source:
					• **CME Globex**: Supported for all Globex-entered trades.
					• **CME Direct**: Supports the Memo field value for the non-alleged counterparty when there is an allege and a claim. If both sides allege, then the Memo field is supported on both sides.
					• **CME ClearPort GUI**: Supports the Memo field value for the non-alleged counterparty.
					• **CME ClearPort API**:
					  ◦ For single-sided submissions, supports the Memo field value for the non-alleged counterparty when there is an allege and a claim. If both sides allege, then the Memo field is supported on both sides.
					  ◦ For dual-sided submissions, the Memo field supported on either or both sides, depending on the API submission. A note can be submitted for buy side and the sell side, and they can be different notes.	

Parties (repeating)		**`Pty`**				
453	NoPartyIDs		N	NuminGroup	Number of entries in block.	
448	Party ID	`ID`	N	String	Party identifier/code. if a party role grouping does not contain an ID, or contains an ID that is blank, the block will not be output in the FIX messages.	

447	Party ID Source	`Src`	N	char	Used to identify the source of PartyID value.	• C - Generally accepted market participant identifier • H - Clearing house participant /member code • N - LEI
452	Party Role	`R`	N	int	Indicates the type or role of the Party. A FIX "Executing Firm" is a CME Group "Clearing Trade Management Firm."	• 1 - Executing Firm (CME Globex) • 4 - Clearing Firm • 7 - Trading (Entering) Firm • 12 - Executing Trader (associated with Executing Firm - actually executes) • 21 - Clearing Organization • 22 - Exchange • 24 - Customer Account • 30 - Inter Dealer Broker • 36 - Entering trader • 44 - Order Entry Operator ID • 49 - Asset Manager • 55 - Session ID • 62 - Report originator • 73 - Execution Venue • 102 - Data Repository (e.g. SDR) • 1001 - Trading Member Firm
PtysSubGrp (repeating)		**`Sub`**				
802	NoPartySubIDs		N	NumIn Group	Repeating group of Party sub-identifiers.	
523	Party Qualifier ID	`ID`	N	String	A Sub ID provides additional information about the Party. For example, the account origin would be specified when Typ = 26.	
803	Party Qualifier Type	`Typ`	N	int	Indicates the type of Party Sub ID.	• 5 - Full legal name of firm • 9 - Contact name • 26 - Account type or Origin
SideRegulatoryTradeIDGrp (repeating)		**`RegTrdID`**				
CommissionDataGrp		**`CommData`**				
SideTrdRegTS (repeating)		**`TrdRegTS`**				
1016	NoSideTrdRegTS		N	NumInGroup	Number of NoSideTrdRegTS group entries.	
1012	Timestamp	`TS`	N	UTCTimestamp	Used to send a regulatory timestamp. Will not be present for IRS/FRA trades. Used to send a regulatory timestamp. Will not be present for IRS/FRA trades. • Timestamp will be sent in UTC+0 format. • Timestamp will be in nanosecond format; will be populated with the maximum available precision and padded with zeros to 9 digits after the decimal point as needed. **Example**: 20190925-09:08:06.017123456	
1013	Timestamp Type	`Typ`	N	int	Indicates the type of regulatory timestamp.	1 - Execution Time
RelatedTradeGrp (Repeating)		**`ReltdTr`**				
1855	NoRelatedTrades		N	NumInGroup	Number of NoRelatedTrades group entries.	
1856	Related Trade ID	`ID`	N	String	Identifier of a related trade. This is used to link trades together for IRS netting and blending.	

1857	Related Trade ID Source	Src	N	int	Describes the source of the identifier that Related Trade ID represents.	2 - Secondary trade ID