

Sample Messages for Trading Quantity

Outrights:

<TrdCaptRpt TrdgQty="2500" OrigTmUnit="Mo" LastUpdateTm="2015-08-26T04:43:43.846-05:00" TxnTm="2015-08-26T04:43:43-05:00" MLegRptTyp="1" BizDt="2015-08-26" TrdDt="2015-08-26" LastPx="2.798" LastQty="1" VenuTyp="X" PxTyp="2" ExecID="6833635" MtchID="14F67B129C50003D90" TrdTyp="11" ReqID="ABC124" TrdRptStat="0" RptTyp="101" TransTyp="2" TrdID2="14F67B129C50003D94" TrdID="100003" RptID="14F67B129C50003D944044343846">

<Instrmt PxQteCcy="USD" Exch="NYMEX" UOM="MMBtu" Mult="2500" MatDt="2015-08-27" MMY="201509" SecTyp="FUT" CFI="FCECSO" Src="H" ID="NN" Sym="NNU5"></Instrmt>

<RptSide CustCpcty="1" InptSrc="CPC" ClOrdID="C6833635" Side="1">

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<Pty R="7" ID="IRATFIRM"></Pty>

<Pty R="21" ID="CME"></Pty>

<Pty R="22" ID="NYMEX"></Pty>

<Pty R="24" Src="C" ID="IRAT4">

</Pty>

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<Pty R="36" ID="SHYIRAT">

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STRIP:

<TrdCaptRpt LastUpdateTm="2015-08-26T04:53:20.481-05:00" TxnTm="2015-08-26T04:53:20-05:00" MLegRptTyp="3"
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MtchID="14F67B129C50003D160" TrdTyp="11" ReqID="ABC124" TrdRptStat="0" RptTyp="101" TransTyp="2"
TrdID2="14F67B129C50003D172" TrdID="100029" RptID="14F67B129C50003D1722045320480">

<Instrmt PxQteCcy="USD" Exch="NYMEX" Mult="2500" MatDt="2015-08-27" MMY="20150900" SubTyp="SA"
SecTyp="MLEG" CFI="FCECSO" Src="H" ID="NN" Sym="NN:SA"></Instrmt>

<TrdLeg TrdgQty="65000" OrigTmUnit="D" LastPx="2.798" RefID="100030" LegNo="1"
RptID="14F67B129C50003D174" Qty="780">

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CFI="FCECSO" Src="H" ID="NN" Sym="NNU5"></Leg>

</TrdLeg>

<TrdLeg TrdgQty="65000" OrigTmUnit="D" LastPx="2.798" RefID="100031" LegNo="2"
RptID="14F67B129C50003D176" Qty="806">

<Leg Side="2" Exch="NYMEX" UOM="MMBtu" Mult="2500" Mat="2015-09-28" MMY="201510" SecTyp="FUT"
CFI="FCECSO" Src="H" ID="NN" Sym="NNV5"></Leg>

</TrdLeg>

<TrdLeg TrdgQty="65000" OrigTmUnit="D" LastPx="2.798" RefID="100032" LegNo="3"
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CFI="FCECSO" Src="H" ID="NN" Sym="NNX5"></Leg>

</TrdLeg>

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RptID="14F67B129C50003D17A" Qty="806">

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</TrdLeg>

<TrdLeg TrdgQty="65000" OrigTmUnit="D" LastPx="2.798" RefID="100034" LegNo="5"
RptID="14F67B129C50003D17C" Qty="806">

<Leg Side="2" Exch="NYMEX" UOM="MMBtu" Mult="2500" Mat="2015-12-29" MMY="201601" SecTyp="FUT"
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<Pty R="22" ID="NYMEX"></Pty>

<Pty R="24" Src="C" ID="IRAT4">

</Pty>

<Pty R="24" Src="H" ID="A-14410"></Pty>

<Pty R="36" ID="SHYIRAT">

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<TrdCaptRpt LastUpdateTm="2015-08-27T04:28:11.611-05:00" TxnTm="2015-08-27T04:28:11-05:00" MLegRptTyp="3"
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MtchID="14F6CD795270003D17A" TrdTyp="2" ReqID="ABC124" TrdRptStat="0" RptTyp="101" TransTyp="2"
TrdID2="14F6CD795270003D17E" TrdID="100027" RptID="14F6CD795270003D17E3042811610">

<Instrmt PxQteCcy="USD" Exch="NYMEX" Mult="2500" MatDt="2015-08-27" MMY="20150900" SubTyp="GN"
SecTyp="MLEG" CFI="FCECSO" Src="H" ID="NN" Sym="NN:GN"></Instrmt>

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RptID="14F6CD795270003D180" Qty="30">

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CFI="FCECSO" Src="H" ID="NN" Sym="NNU5"></Leg>

</TrdLeg>

<TrdLeg LastPx="45.00" RefID="100029" LegNo="2" RptID="14F6CD795270003D182" Qty="50">

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CFI="FCEPSO" Src="H" ID="CL" Sym="CLV5"></Leg>

</TrdLeg>

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<Pty R="24" Src="C" ID="IRAT4">

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