



# **Firm Trade Management FIXML API**

## **Electronically Matched Trades**

Version: 1.1  
1/31/11



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## 1.0 Introduction

This document contains workflows and message flows for implementing the Firm Trade Management FIXML API for Electronically Matched Trades. This API allows firms to:

- Post an electronically matched CME Globex trade in clearing
- Change an electronically matched trade
- Give-up an electronically matched trade
- Receive notifications for busting an electronically matched trade

For complete message specifications, refer to:

- [Trade Capture Report Message](#)
- [Trade Capture Report Acknowledgement Message](#)
- [Trade Capture Report and Acknowledgement Components](#)

Additional information on FIXML post trade messages is available at the following FIX Protocol website:

[http://fixprotocol.org/documents/4487/FIX-5.0\\_SP2\\_VOL-5.pdf](http://fixprotocol.org/documents/4487/FIX-5.0_SP2_VOL-5.pdf)

### 1.1 Prerequisites

This document assumes that users have a basic understanding of XML and some familiarity with trade reporting models.

Refer to the FIXML Schema at <http://www.fixprotocol.org> to gain an introduction to or an enhanced understanding of FIXML functionality.

### 1.2 CME Clearing Contact Information

For more information please contact:

[ccs@cmegroup.com](mailto:ccs@cmegroup.com) or 312.207.2525

### 1.3 Key Attributes

The following table describes some of the key FIXML attributes used in electronically matched trades API messaging.

FIXML Attribute	Description
ReportType (RptTyp)	Indicates the type of trade report being sent. This is a required field.
TradeHandlingInstr (TrdHandlInst)	Indicates the type of trading model being used to handle the trade for the purpose of match. Provides the context of the trade report and informs the receiver of the proper response to take. This is conditionally required based on the trading model.
TransType (TransTyp)	Indicates the action being taken on a trade. Some of the typical actions are add or submit a new trade, replace an existing trade, or cancel a trade. This is a required field.

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<b>FIXML Attribute</b>	<b>Description</b>
TrdRptStatus (TrdRptStat)	Used to report the status of a trade in CME Clearing and is sent on trade confirmations or on a trade acknowledgement in response to a clearing member submission.
TrdID	The Trade ID is assigned by CME Clearing (for all non-pit trades, and pit trades with missing or duplicated Trade ID's). Trade IDs are unique within a given Clearing Business Date, Exchange, and Firm ID. Once assigned, this ID is used to identify the trade in Clearing until an action causes a state change (such as trade allocation).

### 1.3.1 Abbreviations Used in Tables

- **TCR** - Trade Capture Report Message
- **TCR Ack** – Trade Capture Report Acknowledgement Message
- **CS** – Clearing System
- **AIA** – Allocation Instruction Alert Message

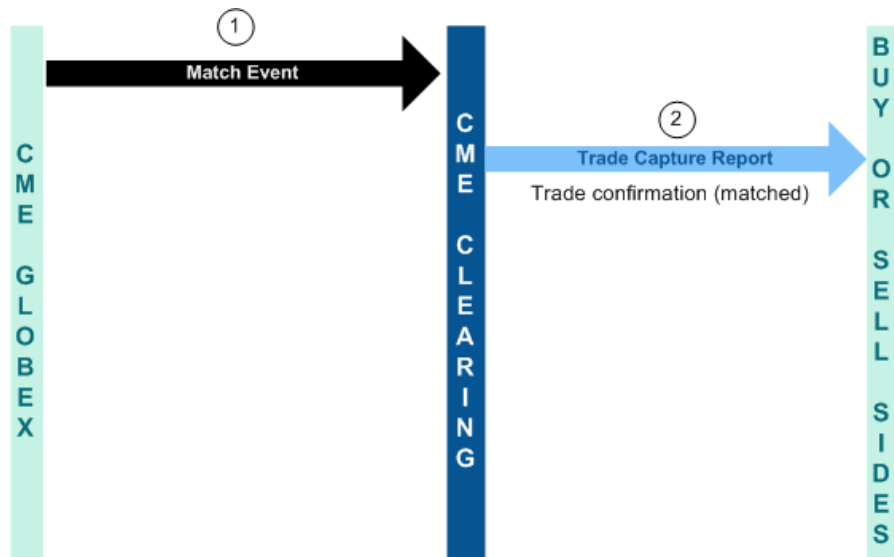
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## 2.0 Electronically Matched Trade Confirm

During this process, an electronic match engine, such as CME Globex, sends a matched trade Notification to CME Clearing. CME Clearing posts the matched trade record and sends a Cleared Trade Confirm to firms on both sides. A Trade Capture Report message is sent to both sides and the key fields are illustrated below.

### 2.1.1 Message Flow

1. CME Globex matches a trade and sends a match confirmation to CME Clearing.
2. CME Clearing posts the trade and sends a Cleared Trade Confirm using a Trade Capture Report Message to both sides.



### 2.1.2 Message Flow Table – Key Fields

Message Function	Message Type	ReportType	TradeHandlingInstr	TransType	TrdRptStatus	Source From-To
Cleared trade confirmation	TCR	0 – Submit	0 – Trade confirmation	0 – New	0 = Accepted	CS - Firm

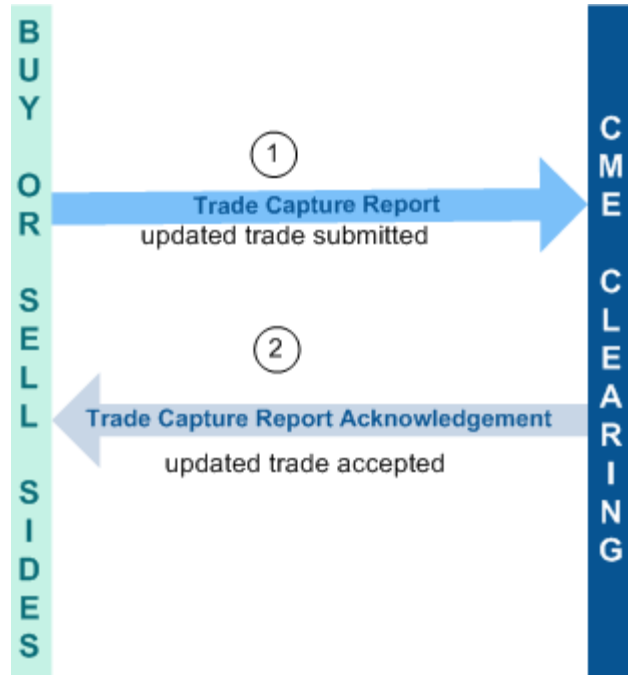
## 2.2 Firm Updates an Electronically Matched Trade

After a firm receives a clear trade confirmation, the firm may submit a change (Replace) message to CME Clearing to update specific information, such as Customer Type Indicator (CTI), Account, or Origin.

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### 2.2.1 Message Flow

1. The firm submits a trade update to CME Clearing by sending a Trade Capture Report Message.
2. CME Clearing acknowledges the update by sending the Trade Capture Report Acknowledgement Message to the sender of the message.



### 2.2.2 Message Flow Table – Key Fields

Message Function	Message Type	ReportType	TradeHandlingInstr	TransType	TrdRptStatus	Source From - To
Update trade submission	TCR	0 – Submit	0 – Trade confirmation	2 – Replace	Not used	Firm - CS
Trade update acknowledgement	TCR Ack	0 – Submit	0 – Trade confirmation	2 – Replace	0 –Accepted	CS - Firm

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## 2.3 Firm Marks a Trade for Give-up

After CME Globex has matched a trade, either the buyer or the seller (executing firm) may mark the trade for give-up.

### 2.3.1 Message Flow

1. The executing firm (buyer or seller) marks a trade for give-up to CME Clearing by sending a Trade Capture Report Update Message with AllocInd=1.
2. CME Clearing acknowledges the update by sending the Trade Capture Report Acknowledgement Message to the executing firm.
3. CME Clearing sends the Allocation Instruction Alert to the executing firm, notifying them of Group Creation.

**Note:** Refer to the [Allocate Claim FIXML API User's Guide](#) for more details on this process.



### 2.3.2 Message Flow Table – Key Fields

Message Function	Message Type	ReportType	TradeHandlingInstr	TransType	TrdRptStatus	Source From - To
Update trade marked for give-up	TCR	0 – Submit	0 – Trade confirmation	2 – Replace	Not used	Firm - CS



---

Message Function	Message Type	ReportType	TradeHandlingInstr	TransType	TrdRptStatus	Source From - To
Trade update acknowledgement	TCR Ack	0 – Submit	0 – Trade confirmation	2 – Replace	0 –Accepted	CS – Firm
Allocation instruction alert	AIA	Refer to the <a href="#">Allocate Claim FIXML API User's Guide</a> for details.				

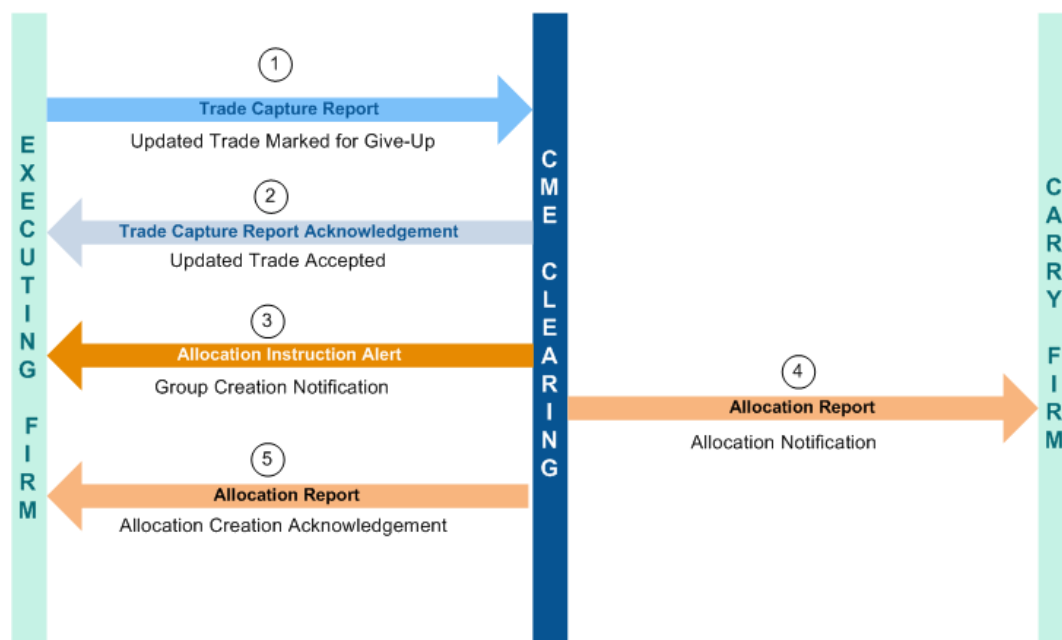
## 2.4 Firm Allocates Trade by Specifying Carry Information

A clearing firm for either the buyer or the seller (executing firm) may give-up the trade and provide carry information.

### 2.4.1 Message Flow

1. The executing firm marks a trade for give-up to CME Clearing by sending a Trade Capture Report Message with an AllocInd=2, indicating Carry information is specified in the trade.
2. CME Clearing acknowledges the update by sending the Trade Capture Report Acknowledgement Message to the executing firm.
3. CME Clearing notifies the Executing Firm of Group Creation by sending an Allocation Instruction Alert to the Executing Firm.
4. CME Clearing sends the Allocation Report Message to the Carry Firm, notifying them of a pending allocation.

- Note:** Refer to the [Allocate Claim FIXML API User's Guide](#) for more details on this process.
5. CME Clearing sends an Allocation Report Message to the executing firm.



## 2.4.2 Message Flow Table – Key Fields

Message Function	Message Type	ReportType	TradeHandlingInstr	TransType	TrdRptStatus	Source From - To
Update trade submission	TCR	0 – Submit	0 – Trade confirmation	2 – Replace	Not used	Exec Firm - CS
Trade update acknowledgement	TCR Ack	0 – Submit	0 – Trade confirmation	2 – Replace	0 –Accepted	CS – Exec Firm
Group creation notification	AIA	Refer to the <a href="#">Allocate Claim FIXML API User's Guide</a> for more details.				CS – Exec Firm
Allocation notification to carry firm	Refer to the <a href="#">Allocate Claim FIXML API User's Guide</a> for more details.					CS – Carry Firm
Allocation acknowledgement to executing firm						CS – Exec Firm

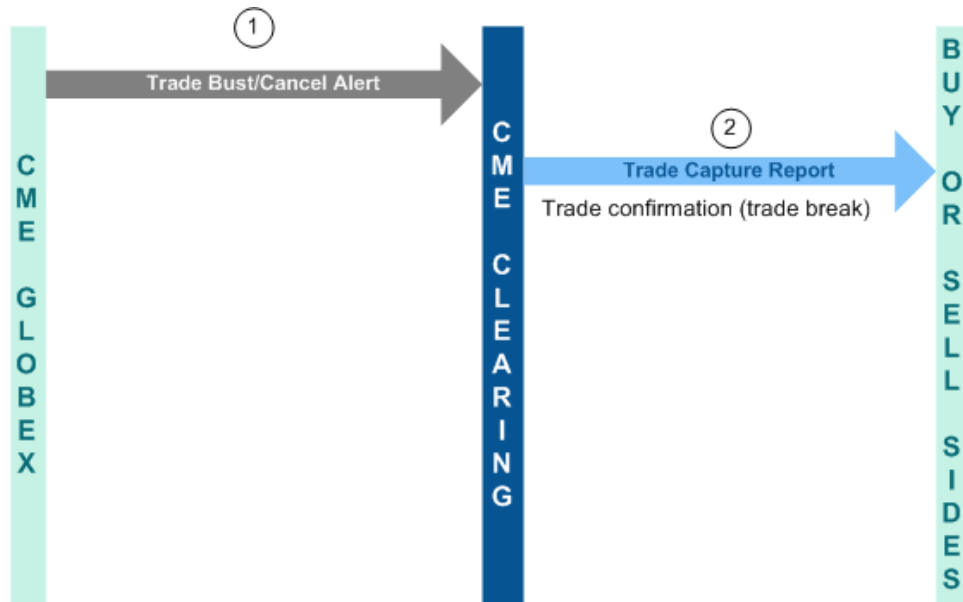
## 2.5 CME Globex Busts an Electronically Matched Trade

If CME Clearing receives a trade cancel/bust alert from CME Globex, CME Clearing sends amended Trade Capture Report messages to the buy/sell side clearing firms.

### 2.5.1 Message Flow

1. CME Globex sends a trade bust/cancel notification to CME Clearing.

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2. CME Clearing acknowledges the trade bust/cancel by sending the Trade Capture Report Acknowledgement Message to both sides.



### 2.5.2 Message Flow Table – Key Fields

Message Function	Message Type	ReportType	TradeHandlingInstr	TransType	TrdRptStatus	Source From - To
Trade break acknowledgement	TCR Ack	7 – Trade Break	0 – Trade confirmation	1 – Cancel	0 –Accepted	CS - Firm

## 3.0 Message Samples

This section includes message samples for the following trade scenarios:

- Electronically Matched Trade Confirm
- Firm Updates an Electronically Matched Trade
- Firm Marks a Trade for Give-up
- Firm Allocates Trade by Specifying Carry Information
- Trade Bust Confirmation

For more information and complete tag descriptions, refer to either the [Trade Capture Report Message](#) or [Trade Capture Report Acknowledgement Message](#) document.

### 3.1 Electronically Matched Trade Confirm

Line	Tag Example	Description	Tag No.
1	<?xml version="1.0" encoding="UTF-8" ?>		
2	<FIXML>		
3	<TrdCaptRpt		
4	RptID="124FA1303B7P RTP06C3400DC073105995"	Message ID.	571
5	TransTyp="0"	Action taken on a trade. 0=New.	487
6	RptTyp="0"	Type of report. 0=Submit.	856
7	MtchID="124FA1303B7P RTP06C3400D8"	Trade match ID assigned by CME Clearing.	880
8	ExecID="39155820091118073105TN0018113"	CME Globex execution ID.	17
9	TrdDt="2009-11-18"	CME Globex trade date.	75
10	BizDt="2009-11-18"	Clear date.	715
11	MLegRptTyp="1"	Multi leg type. 1=Outright.	442
12	MtchStat="0"	Match status. 0=Matched.	573
13	MsgEvtSrc="CMESys"	Message event source.	1011
14	TrdRptStat="0"	Trade Report Status. 0=Accepted.	939
15	TrdID="116554"	Firm trade ID.	1003
16	TrdID2="124FA1303B7P RTP06C3400DC"	Secondary trade ID.	1040
17	TrdHandInst="0"	Trade handling instructions. 0=Trade confirmation.	1123
18	LastQty="1"	Trade quantity.	32
19	LastPx="119.578125"	Trade price.	31
20	TxnTm="2009-11-18T07:31:05-06:00">	Transaction Time of the trade.	60
21	<Hdr		
22	Snt="2009-11-18T07:31:05-06:00"	Message time.	52
23	SID="CME"	Sender ID. Identifies the sender.	49
24	TID="701"	Target firm.	56
25	SSub="CME"	Sender qualifier.	50
26	TSub="CBT"/>	Target exchange.	57
27	<Instrmt		
28	Sym="ZNZ9"	Product symbol.	55
29	ID="21"	Product code.	48
30	CFI="FFDPSO"	CFI code.	608
31	SecTyp="FUT"	Product type. FUT=Future.	167
32	MMY="20091200"	Contract period code.	200
33	MatDt="2009-12-21"	Contract maturity date.	541
34	Mult="1000.0"	Price multiplier.	436
35	Exch="CBT"/>	Product exchange.	207
36	< RptSide		
37	Side="2"	Trade side. 2=Sell.	54
38	ClOrdID="000004SD"	Client order ID.	11
39	InptSrc="GBX"	Input source.	578
40	InptDev="API"	Input device.	579
41	CustCpcty="2"	CTI. 2=Proprietary firm trading.	82
42	OrdTyp="L"	Order type.	40
43	SesID="RTH"	Trading session.	336
44	SesSub="E"	Session sub ID. E=Electronic.	625
45	OrdID="264194"	Order identifier.	37

Line	Tag Example	Description	Tag No.
46	AgrsrInd="N"/>	Aggressor indicator.	1057
47	<Pty ID="CME" R="21"/>	Party role. 21=Clearing Organization.	448/452
49	<Pty ID="CBT" R="22"/>	Party role. 22=Exchange.	448/452
50	<Pty ID="701" R="1"/>	Party role. 1=Executing Firm.	448/452
51	<Pty ID="GTLBHS02" R="24">	Party role. 24=Customer Account.	448/452
52	<Sub ID="2"	Origin - Customer.	523
53	Typ="26"/>	26=Account type – Origin.	803
54	</Pty>		
55	<Pty ID="3X3L" R="12"/>	Party role. 12=Executing Trader.	448/452
56	<Pty ID="BSHEA" R="44"/>	Party role. 44=Order Entry Operator ID.	448/452
57	<Pty ID="701" R="4"/>	Party role. 4=Clearing Firm.	448/452
58	<Pty ID="VNK3X3" R="55"/>	Party role. 55=Session ID.	448/452
59	<Pty ID="701B" R="38">	Party role. 38=Position Account.	448/452
60	<Sub ID="2"	Origin - Customer.	523
61	Typ="26"/>	26=Account type – Origin.	803
62	</Pty>		
63	<TrdRegTS		
64	TS="2009-11-18T07:31:05-06:00"	Time stamp.	769
65	Typ="1"/>	Time stamp type. 1 = Execution Time.	770
66	</RptSide>		
67	</TrdCaptRpt>		
68	</FIXML>		

### 3.2 Firm Updates an Electronically Matched Trade

Line	Tag Example	Description	Tag No.
1	<?xml version="1.0" encoding="UTF-8" ?>		
2	<FIXML>		
3	<TrdCaptRpt		
4	RptID="124FA1303B7PRTP06C32D2AA073058765"	Message ID.	571
5	TransTyp="2"	Action taken on a trade. 2=Replace.	487
6	RptTyp="0"	Type of report. 0=Submit.	856
7	TrdTyp="0"	Trade type submitted. 0=Regular Trade.	828
8	MtchID="124FA1303B7PRTP06C32D2A6 "	Trade match ID assigned by CME Clearing.	880
9	ExecID="64648920091118051527TN0002129"	CME Globex execution ID.	17
10	TrdDt="2009-11-18"	CME Globex trade date.	75
11	BizDt="2009-11-18"	Clear date.	715
12	AvgPxInd="1"	Average price indicator.	819
13	MLegRptTyp="1"	Multi leg type. 1=Outright.	442
14	MtchStat="0"	Match status. 0=Matched.	573
15	MsgEvtSrc="CMESys"	Message event source.	1011
16	LinkID="A123"	Average price group ID.	820
17	TrdRptStat="0"	Trade report status. 0=Accepted.	939
18	TrdID="103623"	Firm trade ID.	1003
19	TrdID2="124FA1303B7PRTP06C32D2AA"	Secondary trade ID.	1040
20	TrdHandInst="0"	Trade handling instructions. 0=Trade confirmation.	1123
21	LastQty="9"	Trade quantity.	32

Line	Tag Example	Description	Tag No.
22	LastPx="40.1"	Trade price.	31
23	TxnTm="2009-11-18T07:30:58-06:00">	Transaction Time of the trade.	60
24	<Hdr		
25	Snt="2009-11-18T07:30:58-06:00"	Message time.	52
26	SID="CME"	Sender ID. Identifies the sender.	49
27	TID="197"	Target ID.	56
28	SSub="CME"	Sender qualifier.	50
29	TSub="CBT"/>	Target exchange.	57
30	<Instrmt		
31	Sym="ZLZ9"	Product symbol.	55
32	ID="07"	Clearing product code.	48
33	CFI="FCAPSO"	CFI code.	608
34	SecTyp="FUT"	Product type. FUT=Future.	167
35	MMY="20091200"	Contract period code.	200
36	MatDt="2009-12-14"	Maturity date.	541
37	Mult="600.0"	Price multiplier.	436
38	Exch="CBT"/>	Product exchange.	207
39	< RptSide		
40	Side="2"	Trade side. 2=Sell.	54
41	ClOrdID="LN17170174:0"	Client order ID.	11
42	InptSrc="GBX"	Input source.	578
43	InptDev="UI"	Input device.	579
44	CustCpcty="4"	CTI. 4=All others.	82
45	OrdTyp="L"	Order type.	40
46	SesID="ETH"	Trading session.	336
47	SesSub="E"	Session sub ID. E=Electronic.	625
48	AllocInd="1"	1=Allocation required (give up trade)	826
49	OrdID="003295"	Order identifier.	37
50	AgrsrInd="N"/>	Aggressor indicator.	1057
51	<Pty ID="CME" R="21"/>	Party role. 21=Clearing Organization.	448/452
52	<Pty ID="CBT" R="22"/>	Party role. 22=Exchange.	448/452
53	<Pty ID="197" R="1"/>	Party role. 1=Executing Firm.	448/452
54	<Pty ID="*T100TBA" R="24">	Party role. 24=Customer Account.	448/452
55	<Sub ID="1"	Origin - Customer.	523
56	Typ="26"/>	26=Account type – Origin.	803
57	</Pty>		
58	<Pty ID="1H7L" R="12"/>	Party role. 12=Executing Trader.	448/452
59	<Pty ID="JVD" R="44">	Party role. 44=Order Entry Operator ID.	448/452
60	</Pty>		
61	<Pty ID="187" R="4"/>	Party role. 4=Clearing Firm.	448/452
62	<Pty ID="GZU187" R="55"/>	Party role. 55=Session ID.	448/452
63	<Pty ID="197B" R="38">	Party role. 38=Position Account.	448/452
64	<Sub ID="1"	Origin - Customer.	523
65	Typ="26"/>	26=Account type – Origin.	803
66	</Pty>		
67	<TrdRegTS		
68	TS="2009-11-18T05:15:27-06:00"	Time stamp.	769

Line	Tag Example	Description	Tag No.
69	Typ="1"/>	Time stamp type. 1 = Execution Time.	770
70	</RptSide>		
71	</TrdCaptRpt>		
72	</FIXML>		

### 3.3 Firm Marks a Trade for Give-up

Line	Tag Example	Description	Tag No.
1	<?xml version="1.0" encoding="UTF-8" ?>		
2	<FIXML>		
3	<TrdCaptRpt		
4	RptID="124FA1303B7P RTP06C341CAE073403863"	Message ID.	571
5	TransTyp="0"	Action taken on a trade. 0=New.	487
6	RptTyp="0"	Type of report. 0=Submit.	856
7	TrdTyp="0"	Trade type submitted. 0=Regular Trade.	828
8	MtchID="124FA1303B7P RTP06C341CAA"	Trade match ID assigned by CME Clearing.	880
9	ExecID="39694720091118073403TN0019734"	CME Globex execution ID.	17
10	TrdDt="2009-11-18"	CME Globex trade date.	75
11	BizDt="2009-11-18"	Clear date.	715
12	AvgPxInd="1"	Average price indicator.	819
13	MLegRptTyp="1"	Multi leg type. 1=Outright.	442
14	MtchStat="0"	Match status. 0=Matched.	573
15	MsgEvtSrc="CMESys"	Message event source.	
16	LinkID="3NNR"	Average price group ID.	820
17	TrdRptStat="0"	0=Accepted.	939
18	TrdID="113673"	Firm trade ID.	1003
19	TrdID2="124FA1303B7P RTP06C341CAE"	Secondary trade ID.	1040
20	TrdHandlInst="0"	Trade handling instructions. 0=Trade confirmation.	1123
21	LastQty="1"	Trade quantity.	32
22	LastPx="119.593750"	Trade price.	31
23	TxnTm="2009-11-18T07:34:03-06:00">	Transaction Time of the trade.	60
24	<Hdr		
25	Snt="2009-11-18T07:34:03-06:00"	Message time.	52
26	SID="CME"	Sender ID. Identifies the sender.	49
27	TID="714"	Target ID.	56
28	SSub="CME"	Sender qualifier.	50
29	TSub="CBT"/>	Target exchange.	57
30	<Instrmt		
31	Sym="ZNZ9"	Product symbol.	55
32	ID="21"	Clearing product code.	48
33	CFI="FFDPSO"	CFI code.	608
34	SecTyp="FUT"	Product type. FUT=Future.	167
35	MMY="20091200"	Contract period code.	200
36	MatDt="2009-12-21"	Maturity date.	541
37	Mult="1000.0"	Price multiplier.	436
38	Exch="CBT"/>	Product exchange.	207

Line	Tag Example	Description	Tag No.
39	< RptSide		
40	Side="2"	Trade side. 2=Sell.	54
41	ClOrdID="SX90JOV4"	Client order ID.	11
42	InptSrc="GBX"	Input source.	578
43	InptDev="API"	Input device.	579
44	CustCpcty="4"	CTI. 4=All others.	82
45	OrdTyp="L"	Order type.	40
46	SesID="RTH"	Trading session.	336
47	SesSub="E"	Session sub ID. E=Electronic.	625
48	AllocInd="1"	1=Allocation required (give up trade)	826
49	OrdID="279021"	Order identifier.	37
50	AgrsrInd="N"/>	Aggressor indicator.	1057
51	<Pty ID="CME" R="21"/>	Party role. 21=Clearing Organization.	448/452
52	<Pty ID="CBT" R="22"/>	Party role. 22=Exchange.	448/452
53	<Pty ID="714" R="1"/>	Party role. 1=Executing Firm.	448/452
54	<Pty ID="\$3NNR" R="24">	Party ID identified by the role.	448/452
55	<Sub ID="1"	Origin - Customer.	523
56	Typ="26"/>	26=Account type – Origin.	803
57	</Pty>		
58	<Pty ID="7A4L" R="12"/>	Party role. 12=Executing Trader.	448/452
59	<Pty ID="FUTURES1" R="44"/>	Party role. 44=Order Entry Operator ID.	448/452
60	<Pty ID="714" R="4"/>	Party role. 4=Clearing Firm.	448/452
61	<Pty ID="18H714" R="55"/>	Party role. 55=Session ID.	448/452
62	<Pty ID="714" R="38">	Party role. 38=Position Account.	448/452
63	<Sub ID="1"	Origin - Customer.	523
64	Typ="26"/>	26=Account type – Origin.	803
65	</Pty>		
66	<TrdRegTS		
67	TS="2009-11-18T07:34:03-06:00"	Time stamp.	769
68	Typ="1"/>	Time stamp type. 1 = Execution Time.	770
69	</RptSide>		
70	</TrdCaptRpt>		
71	</FIXML>		

### 3.4 Firm Allocates Trade by Specifying Carry Information

Line	Tag Example	Description	Tag No.
1	<?xml version="1.0" encoding="UTF-8" ?>		
2	<FIXML>		
3	<TrdCaptRpt		
4	RptID="124FA13D34APRTP04C3280BC073441002"	Message ID.	571
5	TransTyp="0"	Action taken on a trade. 0=New.	487
6	RptTyp="0"	Type of report. 0=Submit.	856
7	TrdTyp="0"	Trade type submitted. 0=Regular Trade.	828
8	MtchID="124FA13D34APRTP04C3280B4"	Trade match ID assigned by CME Clearing.	880
9	ExecID="39893220091118073440TN0020101"	CME Globex execution ID.	17



Line	Tag Example	Description	Tag No.
10	TrdDt="2009-11-18"	CME Globex trade date.	75
11	BizDt="2009-11-18"	Clear date.	715
12	MLegRptTyp="1"	Multi leg type. 1=Outright.	442
13	MtchStat="0"	Match status. 0=Matched.	573
14	MsgEvtSrc="CMESys"	Message event source.	
15	TrdRptStat="0"	Trade report status. 0=Accepted.	939
16	TrdID="101324"	Firm trade ID.	1003
17	TrdID2="124FA13D34APRTP04C3280BC"	Secondary trade ID.	1040
18	TrdHandInst="0"	Trade handling instructions. 0=Trade confirmation.	1123
19	LastQty="4"	Trade quantity.	32
20	LastPx="119.609375"	Trade price.	31
21	TxnTm="2009-11-18T07:34:41-06:00">	Transaction Time of the trade.	60
22	<Hdr		
23	Snt="2009-11-18T07:34:41-06:00"	Message time.	52
24	SID=" CME"	Sender ID. Identifies the sender.	49
25	TID="020"	Target ID.	56
26	SSub="CME"	Sender qualifier.	50
27	TSub="CBT"/>	Target exchange.	57
28	<Instrmt		
29	Sym="ZNZ9"	Product symbol.	55
30	ID="21"	Clearing product code.	48
31	CFI="FFDPSO"	CFI code.	608
32	SecTyp="FUT"	Product type. FUT=Future.	167
33	MMY="20091200"	Contract period code.	200
34	MatDt="2009-12-21"	Maturity date.	541
35	Mult="1000.0"	Price multiplier.	436
36	Exch="CBT"/>	Product exchange.	207
37	< RptSide		
38	Side="2"	Trade side. 2=Sell.	54
39	ClOrdID="0001XMZX"	Client order ID.	11
40	InptSrc="GBX"	Input source.	578
41	InptDev="API"	Input device.	579
42	CustCpcty="4"	CTI. 4=All others.	82
43	OrdTyp="L"	Order type.	40
44	SesID="RTH"	Trading session.	336
45	SesSub="E"	Session sub ID. E=Electronic.	625
46	AllocInd="2"	Allocation indicator. 2=Carry information provided.	826
47	OrdID="282823"	Order identifier.	37
48	AggrsrInd="Y"/>	Aggressor indicator.	1057
49	<Pty ID="CME" R="21"/>	Party role. 21=Clearing Organization.	448/452
50	<Pty ID="CBT" R="22"/>	Party role. 22=Exchange.	448/452
51	<Pty ID="020" R="1"/>	Party role. 1=Executing Firm.	448/452
52	<Pty ID="1N8890" R="24">	Party role. 24=Customer Account.	448/452
53	<Sub ID="1"	Origin - Customer.	523
54	Typ="26"/>	26=Account type – Origin.	803
55	</Pty>		
56	<Pty ID="0B0L" R="12"/>	Party role. 12=Executing Trader.	448/452

Line	Tag Example	Description	Tag No.
57	<Pty ID="154" R="44"/>	Party role. 44=Order Entry Operator ID.	448/452
58	<Pty ID="020" R="4"/>	Party role. 4=Clearing Firm.	448/452
59	<Pty ID="SMT020" R="55"/>	Party role. 55=Session ID.	448/452
60	<Pty ID="020B" R="38">	Party role. 38=Position Account.	448/452
61	<Sub ID="1"	Origin - Customer.	523
62	Typ="26"/>	26=Account type – Origin.	803
63	</Pty>		
64	<Alloc>		
65	<Pty ID="CBT" R="22"/>	Party role. 22=Exchange.	448/452
66	<Pty ID="660" R="1"/>	Party role. 1=Executing Firm.	448/452
67	<Pty ID="*T100TBA" R="24"/>	Party role. 24=Customer Account.	448/452
68	<Pty ID="CME" R="21"/>	Party role. 21=Clearing Organization.	448/452
69	<Pty ID="020" R="4"/>	Party role. 4=Clearing Firm.	448/452
70	<TrdRegTS		
71	TS="2009-11-18T07:34:40-06:00"	Time stamp.	769
72	Typ="1"/>	Time stamp type. 1 = Execution Time.	770
73	</RptSide>		
74	</TrdCaptRpt>		
75	</FIXML>		

### 3.5 Trade Bust Confirmation

Line	Tag Example	Description	Tag No.
1	<?xml version="1.0" encoding="UTF-8" ?>		
2	<FIXML>		
3	<TrdCaptRpt		
4	RptID="126E78B95E2HI04387254130921575"	Message ID.	571
5	TransTyp="1"	Action taken on a trade. 1=Cancel.	487
6	RptTyp="7"	Type of report. 7=Trade break.	856
7	TrdTyp="0"	0=Regular trade.	828
8	MtchID="126E78B95E2HI04387252"	Trade match ID assigned by CME Clearing.	880
9	ExecID="04353920100204094150TN0000001"	CME Globex execution ID.	17
10	TrdDt="2010-02-04"	CME Globex trade date.	75
11	BizDt="2010-02-04"	Clear date.	715
12	MLegRptTyp="1"	Multi leg type. 1=Outright.	442
13	MtchStat="0"	Match status. 0=Matched.	573
14	MsgEvtSrc="CMESys"	Message event source.	1011
15	TrdRptStat="0"	Trade Report Status. 0=Accepted.	939
16	TrdID="103004"	Firm trade ID.	1003
17	TrdID2="126E78B95E2HI04387254"	Secondary trade ID.	1040
18	TrdHandInst="0"	Trade handling instructions. 0=Trade confirmation.	1123
19	LastQty="123"	Trade quantity.	32
20	LastPx="2"	Trade price.	31
21	TxnTm="2010-02-19T13:09:21-06:00">	Transaction Time of the trade.	60
22	<Hdr		

Line	Tag Example	Description	Tag No.
23	Snt="2010-02-19T13:09:21-06:00"	Message time.	52
24	SID="CME"	Sender ID. Identifies the sender.	49
25	TID="330"	Target firm.	56
26	SSub="CME"	Sender qualifier.	50
27	TSub="NYMEX"/>	Target exchange.	57
28	<Instrmt		
29	Sym="HOZ0"	Product symbol.	55
30	ID="HO"	Clearing product code.	48
31	CFI="FFDPSO"	CFI code.	608
32	SecTyp="FUT"	Product type. FUT=Future.	167
33	Src="H"	Source of data. H=Clearing.	22
34	MMY="20091200"	Contract period code.	200
35	MatDt="2010-11-30"	Contract maturity date.	541
35	Mult="42000.0"	Price multiplier.	436
36	Exch="NYMEX"	Product exchange.	207
37	PXQteCcy="USD"/>	Price quote currency.	Custom
38	< RptSide		
39	Side="1"	Trade side. 1=Buy.	54
40	ClOrdID="TBNYM001"	Client order ID.	11
41	InptSrc="GBX"	Input source.	578
42	InptDev="API"	Input device.	579
43	CustCpcty="1"	CTI. 1=Member for own account.	82
44	OrdTyp="L"	Order type.	40
45	SesID="RTH"	Trading session.	336
46	SesSub="E"	Session sub ID. E=Electronic.	625
47	OrdID="000001"	Order identifier.	37
49	AggrsInd="N"/>	Aggressor indicator.	1057
50	<Pty ID="CME" R="21"/>	Party role. 21=Clearing Organization.	448/452
51	<Pty ID="NYMEX" R="22"/>	Party role. 22=Exchange.	448/452
52	<Pty ID="330" R="1"/>	Party role. 1=Executing Firm.	448/452
53	<Pty ID="TBTEST" R="24">	Party role. 24=Customer Account.	448/452
54	<Sub ID="1"	Origin – Customer.	523
55	Typ="26"/>	26=Account type – Origin.	803
56	</Pty>		
57	<Pty ID="NYMEX" R="44"/>	Party role. 44=Order Entry Operator ID.	448/452
58	<Pty ID="287" R="4"/>	Party role. 4=Clearing Firm.	448/452
60	<Pty ID="ABC123" R="55"/>	Party role. 4= Session ID.	448/452
61	<Pty ID="330N" R="38">	Party role. 38=Position Account.	448/452
62	<Sub ID="1"	Origin – Customer.	523
63	Typ="26"/>	26=Account type – Origin.	803
64	</Pty>		
65	<TrdRegTS		
66	TS="2010-02-04T09:41:50-06:00"	Time stamp.	769
67	Typ="1"/>	Time stamp type. 1 = Execution Time.	770
68	</RptSide>		
67	</TrdCaptRpt>		
68	</FIXML>		

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## 4.0 Revision History

Version	Date	Author	Description
1.0	3/9/10	NU	Initial version of document.
1.1	1/31/11	NU	Updated all graphics with new layout.