FIXML Trade Capture

API Specification

Clearing Trade Confirmations

Version 1.0

August 2006

1 Table of Contents

1 TABLE OF CONTENTS 2

2 INTRODUCTION 4

2.1 BACKGROUND 4

REFERENCES 4

3 FIXML TRADE CAPTURE REPORT: TRADE CONFIRM AND POST TRADE 4

3.1 TRADE CAPTURE REPORT 4
3.2 FXMARKETSPACE TRANSFER DIRECT VERSUS NEW 5
3.3 INITIAL TRADE CONFIRMATION FROM CLEARING HOUSE 5
3.4 TRADE AMENDMENT INITIATED BY CLEARING MEMBER FIRM 6
3.5 TRADE BUST/CANCEL 7
3.6 FXMARKETSPACE TRANSFER TRADE REPORT: ONE-PARTY PASS-THRU 7

4 COMPONENTS OF THE FIXML TRADE CAPTURE MESSAGE 9

4.1 OVERVIEW OF FIXML TRADE CAPTURE COMPONENTS 9
4.2 MAIN BLOCK 10
TABLE 4.1 – FIXML TRADE TYPES 10
4.3 HEADER ELEMENT 11
4.4 INSTRUMENT BLOCK 11
4.5 PARTIES BLOCK 12
TABLE 4.2 – FIXML PARTY ROLES 13
4.6 CFI CODE – CLASSIFICATION OF FINANCIAL INSTRUMENTS 14
TABLE 4.3 DEFINITION FOR FUTURES, SWAPS, FORWARDS (CODE DEFINED BY CHARACTER POSITION) 14
4.7 TABLE 4.4 – DEFINITION FOR OPTIONS (CODE DEFINED BY CHARACTER POSITION): 15
4.8 INDICATIVE SETTLEMENT DETAILS ELEMENT 15

5 DETAILED MESSAGE EXAMPLES: LISTED DERIVATIVES CONFIRMS 16

5.1 BASIC TRADE CAPTURE CONFIRM 16
5.2 BASIC ADD CONFIRM W/ALLOCATION BLOCK 17
5.3 INBOUND AMENDMENT REQUEST FROM CLEARING FIRM 18
5.4 INBOUND AMENDMENT REQUEST FROM CLEARING FIRM WITH ALLOCATION INSTRUCTIONS 19
5.5 OUTBOUND AMENDMENT REQUEST ACKNOWLEDGMENT 20
5.6 OUTBOUND AMENDMENT ALERT – GENERATED FROM CLEARING SYSTEM USER INTERFACE 21
5.7 OUTBOUND TRADE CANCEL ALERT 22

6 FXMARKETSPACE MESSAGE SAMPLES 23

6.1 SPOT TRADE CAPTURE REPORT CONFIRMATION 23
6.2 SWAP TRADE CAPTURE REPORT CONFIRMATION 25

7 FXMARKETSPACE TRANSFER EXAMPLES 28

7.1 INBOUND DIRECT TRANSFER REQUEST FROM INITIATING FIRM 28
7.2 DIRECT TRANSFER REQUEST ACKNOWLEDGEMENT (API) 29
7.3 DIRECT TRANSFER REQUEST ACKNOWLEDGEMENT (TRANSFER SUBMITTED VIA CLEARING SYSTEM UI) 30
7.4 DIRECT TRANSFER ALERT TO COUNTER-PARTY 31
7.5 DIRECT TRANSFER RESPONSE FROM COUNTER-PARTY (API) 32
7.6 DIRECT TRANSFER ACCEPT REQUEST RESPONSE TO COUNTER-PARTY (API) 32
7.7 DIRECT TRANSFER ACCEPT REQUEST ALERT TO COUNTER-PARTY (ACCEPTED IN CLEARING SYSTEM UI) 34
7.8 DIRECT TRANSFER ACCEPT ALERT TO INITIATOR 35

8 TREX TO TRADE CAPTURE REPORT MAPPING 36

8.1 MAIN BLOCK 36
8.2 A1 BLOCK 39

8.3 A2 BLOCK 39
8.4 A4 BLOCK 40
8.5 R1 BLOCK 41
8.6 S1 BLOCK 41
8.7 M1 BLOCK 42
8.8 M2 BLOCK 43
8.9 T1 BLOCK 44

©Chicago Mercantile Exchange, 2006

2 Introduction

2.1 Background

The purpose of this document is to provide a guide to the usage of the FIXML Trade Capture Report as a post-execution clearing confirmation record. The FIX messages used in this document are based on the FIXML 4.4 Schema FIA Extension 1.1v10 specification dated 20050217 that covers initial trade confirmation and post trade management up to settlement. This document outlines the basic trade confirmation message flows between the CME Clearing House and member clearing firms and other valid clearing message subscribers for the following trade types:

- Electronically traded and matched listed derivatives clearing confirmations
- FXMarketSpace trade confirms
- FXMarketspace Direct and New Transfer Reporting

The protocol message flows covered by this gap analysis includes:

- Trade Capture
- Trade Capture Acknowledgement

The document is made up of the following main sections:

- FIXML trade capture usage for trade confirm and post trade management showing the high-level graphical depiction of the relevant message flows
- General discussion of FIXML component blocks
- Detailed message samples
- TREX to FIXML trade capture mapping

References

FIXML Schema	http://www.fixprotocol.org http://www.futuresindustry.org
CME Clearing Confirmation Records	www.cme.com/fixml http://www.cme.com/clearing/cm/stan/recolayout1013.html

3 FIXML Trade Capture Report: Trade Confirm and Post Trade

3.1 Trade Capture Report

The FIX 4.4 Trade Capture Report is the trade confirmation and post trade message template for FXMarketSpace trade confirms and will also replace the existing TREX confirm message standard for all electronic CME, CBOT, and One Chicago trades posted to the CME Front End Clearing system.

In the context of post-execution trade management, the FIX 4.4 Trade Capture Report (TCR) is used for:

- Relaying Confirmed Trades to clearing firms. Those messages are **outbound** (from the clearing house).
- Reporting of transfer, direct or new, i.e. either a direct transfer of a previously confirmed trade from one clearing member firm to another or a “new” transfer.
- Requesting an amendment of a Confirmed Trade. Those messages are **inbound** (to the clearing house) but may also be used as **outbound** (when the clearing house relays them to counterparties).

©Chicago Mercantile Exchange, 2006

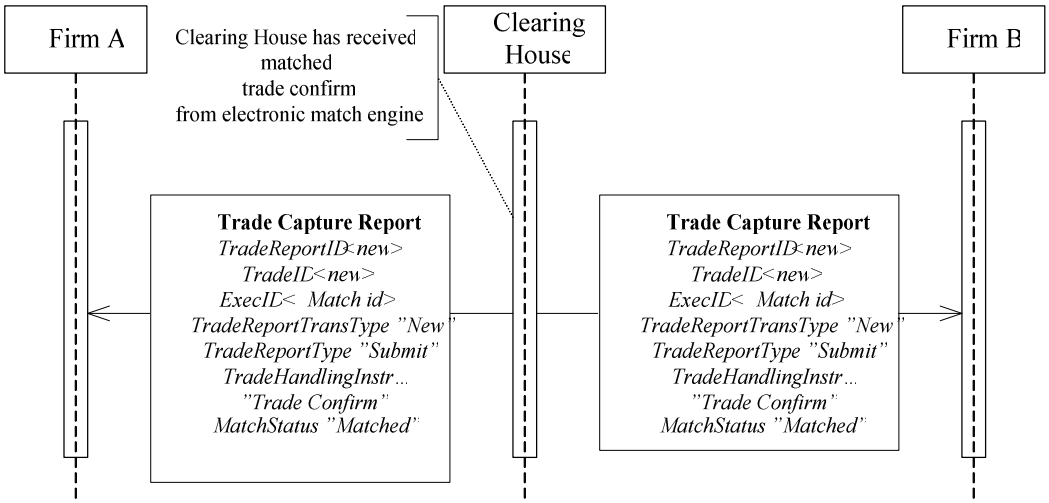
3.2 FXMarketSpace Transfer Direct versus New

The direct transfer is the negation of a position at the holding ("from") firm by virtue of knowing the exact transaction number and details of the trade being transferred, while establishing a new transaction at the "to" firm; a new transfer is the process of adding an equal and opposite transaction at the holding firm, while establishing a new transaction at the "to" firm. A "new" transfer is simply a requested transfer without reference to an existing trade.

3.3 Initial Trade Confirmation from Clearing House

Trade Capture Reports are used in post execution (clearing) to report confirmed trades to clearing member firms. The trade capture process is triggered when the CME Clearing House receives a matched trade alert from an electronic match engine. The Clearing House stores each distinct market side of the two-party matched trade record received from an electronic match engine and sends a trade capture report to the ultimate clearing firm of the broker and executing trading member firm. The trade capture report identifies the execution specific information from the trade match event as well as all relevant clearing information, including the clearing assigned trade ids.

The basic trade confirmation message flow after the Clearing House receives a matched trade pair is illustrated in the following diagram:

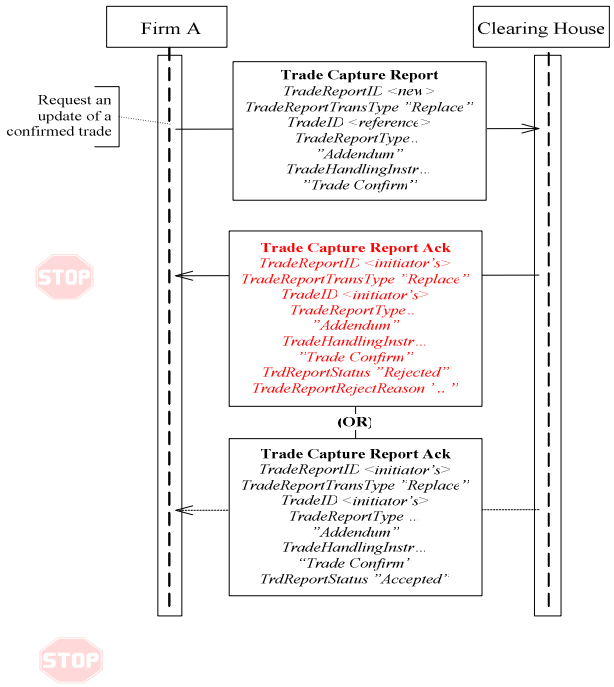


Trade Handling Instruction type of "Trade Confirm" identifies the trade capture report as the end confirmation of an electronic match event. The status is matched, the trade report type is submitted and the transaction type is new. Each trade capture report indicates the trading member firm, position account, origin and ultimate clearing member firm of each side of the trade. The trade id is unique within trade date and per trading member firm and is assigned by the clearing system, uniquely identifying each distinct trade part or trade side for which the Clearing House is counter-party.

©Chicago Mercantile Exchange, 2006

3.4 Trade Amendment Initiated by Clearing Member Firm

Once the Clearing House has confirmed a trade, Clearing Firms may submit amendment instructions to update Clearing Firm specific information or submit post trade allocation instructions. The basic message flow for post trade amendments from Clearing Member firms is illustrated below:

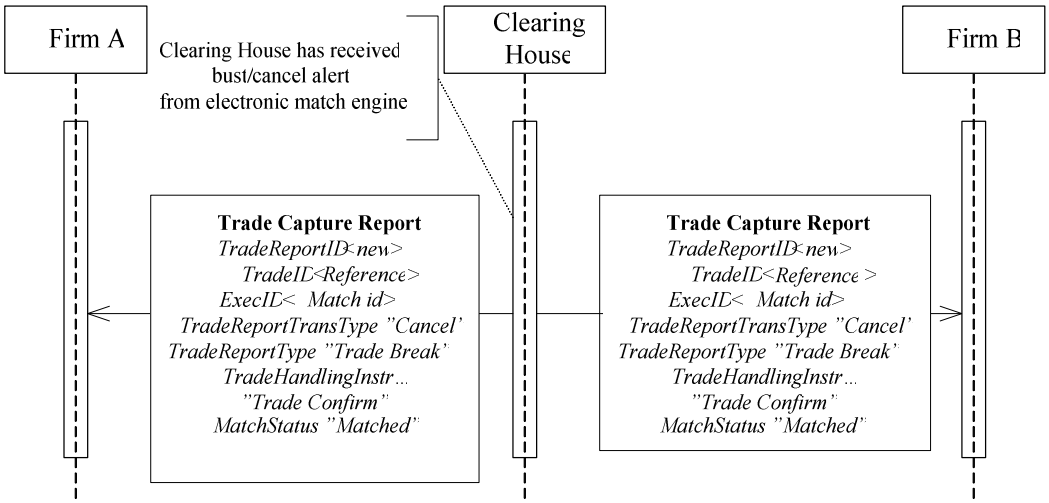


Note that the clearing system responds to the specific trade capture report amendment request from the clearing member firm with a trade acknowledgement.

©Chicago Mercantile Exchange, 2006

3.5 Trade Bust/Cancel

Trade busts for electronic trades can only be initiated by the matching engine. If the Clearing House receives a trade cancel/bust alert from the matching engine, amended trade capture report alerts are sent to clearing firms. The trade reporting model for trade busts is exactly the same as the model for trade confirmation with a transaction type of cancel.



3.6 FXMarketSpace Transfer Trade Report: One-Party Pass-Thru

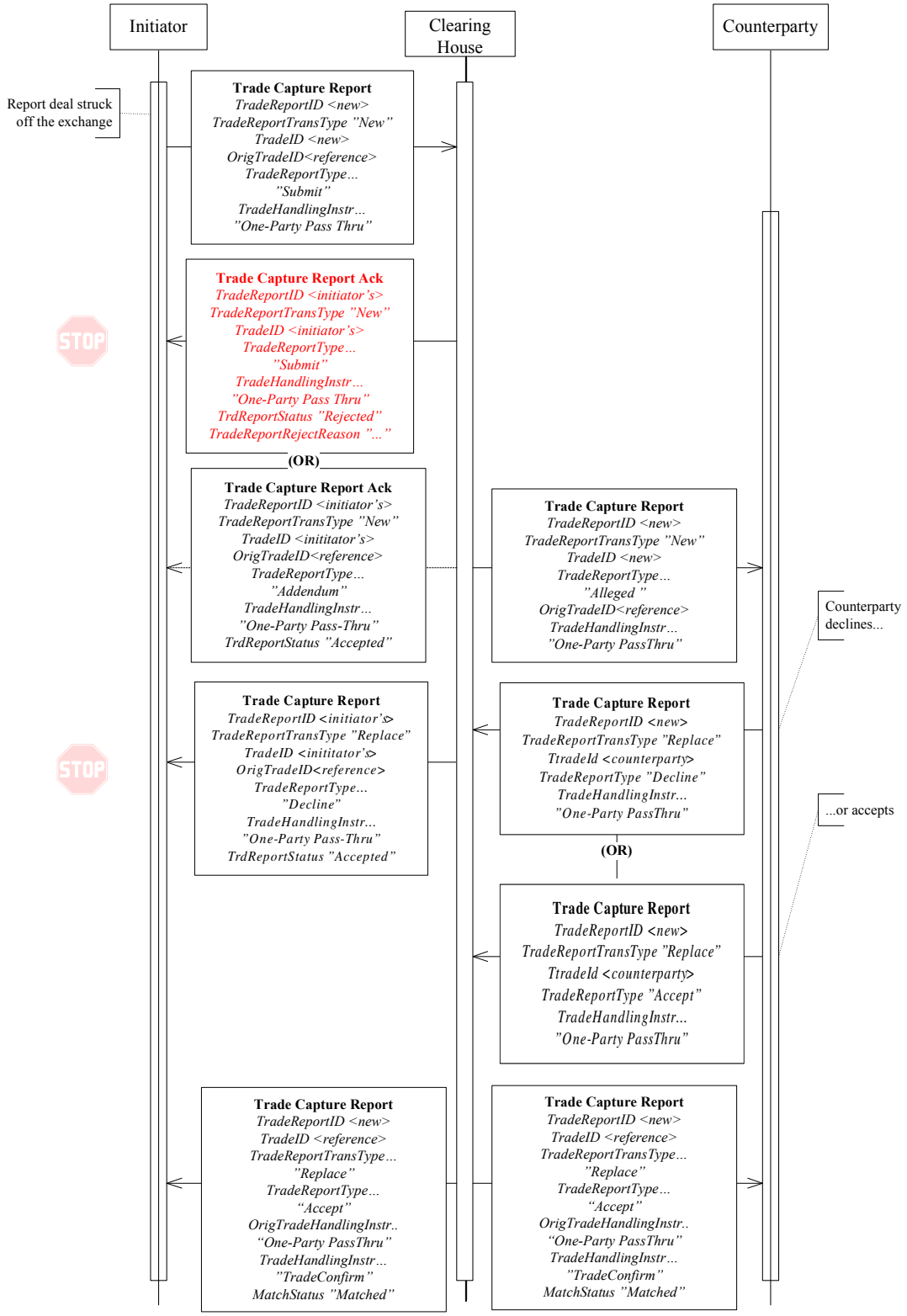
Transfers of FXMarketSpace products are accomplished through the one-party pass through trade reporting model. A clearing member firm, the initiator, submits a transfer request to the Clearing House. The request is "passed-thru" to the counter-party as an alert. The counter-party may either accept or reject the transfer request from the initiator. In the case of FXMarketSpace direct transfers, referencing a previously confirmed trade, the firm must provide the original trade date and trade id of the initial FXMarketSpace trade the transfer is referencing.

The counterparty receives the alleged trade report and may respond by either rejecting or accepting the transfer. Note that the Clearing System Acknowledge messages for the counterparty response are not shown in the diagram due to space limitations.

The first diagram below outlines the message flow when a firm submits a transfer request via a trade capture report. The second diagram shows the message flow when a transfer request is submitted directly into the clearing system using the user interface.

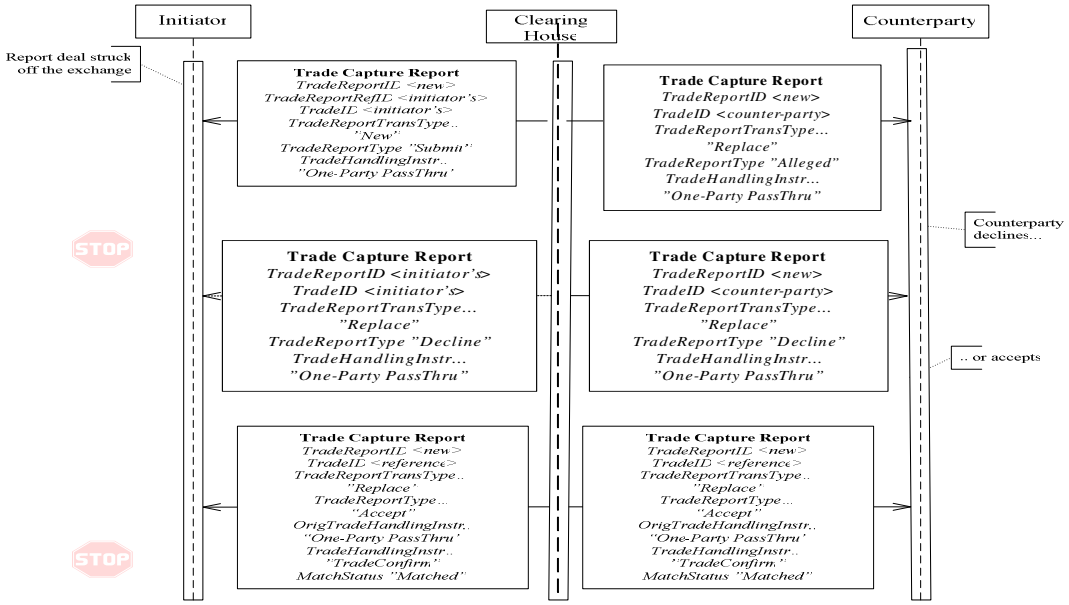
Once the trade has been accepted by the counter-party the Clearing System "confirms" the final trade with two Trade Capture Reports. On this final confirm the initial trade handling instruction of "one-party pass through" is indicated using the original trade handling instruction attribute and a new trade handling instruction of "trade confirm". The purpose here is to ensure that ALL final matched trade confirms are always sent with a trade handling instruction of trade confirm.

©Chicago Mercantile Exchange, 2006



©Chicago Mercantile Exchange, 2006

Transfer request submitted via the clearing system user interface:



In the one-party pass-thru trade capture report model, once the trade is accepted by the counter-party the trade is considered a matched and the final trade capture reports are analogous to the final trade confirmation records of matched trades from an electronic match engine execution.

4 Components of the FIXML Trade Capture Message

4.1 Overview of FIXML Trade Capture Components

The FIXML Trade Capture Report has three main components:

- Main Block
- Instrument Block
- Report Side
- Parties Block

There are also other business function specific elements, for instance the Trade Leg element which is used in a Trade Capture Report for confirmation of multi-leg spread instrument and the Settlement Details element used on FXMarketSpace trade confirmations.

©Chicago Mercantile Exchange, 2006

4.2 Main Block

The main block of a FIXML Trade Capture Report contains the TCR identifiers and specific execution information such as price, quantity, trade type, execution date and time.

The following rules apply to TCR identifiers:

- TradeReportID is assigned by the submitter of the message and used as a pure message identifier.
- TradeID is assigned per trading member firm by the clearing system when it receives a confirmed electronic trade or can also be used by the trading firm to indicate a trade id in the trading member firm's reserved trade id range on inbound transfer submissions.
- SecondaryTradeID can be assigned by clearing member firms as an internal system trade transaction identifier

Trade types for electronic listed derivatives and FXMarketSpace trades are identified by a combination of trade type and trade sub-type attributes in the main block of the Trade Capture Report these include Trade Type, Trade Sub-Type, Session Sub ID, and MLeg Report Type. Below is a table indicating the basic trade type attributes and enumerations for listed derivatives and FXMarketSpace trades.

Table 4.1 – FIXML Trade Types

	Trade Description	Trade Type <TrdTyp>	Session Sub ID <SesSub>	MLeg Report Type <MLEGRptTyp>	Trade SubTyp <TrdSubTyp>	Allocation Indicator <AllocInd>
1	Electronic Trade	0	E			
2	Electronic Trade Marked for allocation	0	E			1
4	Electronic Trade Marked for average price allocation	0	E			
5	Electronic Spread Leg Level	0	E	2		
6	Electronic Spread Leg Marked for allocation	0	E	2		1
7	Electronic Spread Leg for average price allocation	0	E	2		
8	Electronic SLEDS	0	E	3		
9	Electronic SLEDS marked for allocation	0	E	3		1
10	FXM Spot Trade	0	E	1		
11	FXM Swap Trade	0	E	3		
12	FXM Spot Transfer	3	X	1	5-initiator 6-accepting	
13	FXM Swap Trade Transfer	3	X	3	5-initiator 6-accepting	

©Chicago Mercantile Exchange, 2006

4.3 Header Element

The header element is required on all FIXML messages from or to the Clearing System. It contains 5 attributes:

- The message transmission time (Snt attribute) represented as UTC time
- TSub attribute indicates the destination firm exchange
- The SSub attribute indicates the sender exchange
- The SID attribute indicates the sender firm id
- And the TID attribute indicates the destination firm or exchange

4.4 Instrument Block

The purpose of the Instrument Block is to identify the product and contract on the message. The Instrument Block will be required on all Trade Capture Reports.

At a minimum the Instrument Block of a futures or options on futures contract must have the following attributes:

- Product ID
- CFI Code (Details in **Section 4.5**),
- Period Code
- Product Exchange
- Strike price for options
- Underlying Instrument Element (Options)
  - Underlying Period Code
  - Underlying CFI Code
  - Underlying Product ID

For FXMarketspace spot trades, the following additional attributes are provided:

- Security Description
- Security Type
- Unit of Trading
- Contract Value Factor

For FXMarketspace swap trades, an additional trade leg level instrument element will be provided and have the following required attributes:

- Product ID
- CFI Code
- Period Code
- Product Exchange
- Security Description
- Security Type
- Unit of Trading
- Contract Value Factor

©Chicago Mercantile Exchange, 2006

Examples of instrument blocks below:

Outright Future:

```
<Instrmt                  ← Instrument Element
   ID="C"                 ← Clearing Product Code
    SecTyp="FUT"          ← Product Type = Future
   CFI="FFNCSO"           ← Outright, standard, physically delivered, commodity future
   MMY="200604"           ← Period Code
   Exch="CBT"/>           ← Product Exchange
```

Outright Option:

```
<Instrmt                  ← Instrument Element
    ID="ED"               ← Clearing Product Code
    SecTyp="OOF"          ← Product Type = Option on Future
    CFI="OCANPS"          ← Option, Call, American, Interest rate, expires to active future, standard
   Exch="CME"             ← Product Exchange
   MMY="20060515"         ← Period Code
   StrkPx="97.75"/>       ← Strike Price
<Undly                    ← Underlying Instrument Element
   ID="ED"                ← Underlying Product ID
  CFI="FXXXSX"            ← Underlying Product Type
   MMY="200606"/>         ← Underlying Period Code
```

FXMarketSpace Spot Trade:

```
<Instrmt
    Desc="EUR/JPY SPOT"   ← Security Description for traded instrument
    SecTyp="FOR"          ← Product Type = Forward
    CFI="FFCPNO"          ← future-settling, financial, currency, physical delivery, non-std, outright
    Exch="FXM"            ← Product Code
    ID="EURJPY"           ← Clearing Product Code
    UOM="1"               ← Unit of Trading = 1 EUR (clearing perspective)
    Mult="1"              ← Contract Value Factor
   MMY="20060515"         ← Period Code
```

4.5 Parties Block

The purpose of the Parties Block is to provide an efficient, standard way of expressing Firm, Trader and Account information in API Messages. The Parties Block consists of the following elements:

- Party Role
- Party ID
- Party Sub ID
- Party ID Source.

Party Role is a static number used to express the type of party, for example Clearing Organization, Clearing Firm, etc.

Party ID is the value representing the party, for example, "CME", "560", etc.

Party Sub ID is used to express information which further defines the party such as segregation code for the Position Account.

©Chicago Mercantile Exchange, 2006

Party ID Source identifies the owner of the standard, for example, ISO. The CME is not planning on using this element in its implementation. This is a Non-Referenced ("N") element.

Valid values for Party Role can be found in **Table 4.2** below.

The Parties Block will be repeated on most messages since it will be necessary to specify Exchange, Clearing Organization, Clearing Member Firm, and Position Account.

This means that multiple Party IDs will be included in the Parties Block as shown below:

```
<Pty ID="CME" R="22" />  (Executing firm exchange)
<Pty ID="CME" R="21" />  (Clearing Org)
<Pty ID="245" R="1" />     (Trading Member Firm)
<Pty ID="287" R="4" />   (Clearing Member Firm)
<Pty ID="287" R="38">              (Position Account)
<Pty ID="2B7K2" R="12">          (Trader ID)
<Pty ID="AB5929" R="44">         (Operator ID)
<Pty ID="ABCD2" R="54">          (Site Location Number-SLN)
<Pty ID="HOOHAH" R="55">      (iLink Session ID-Sender Comp ID on
Original message)
<Pty ID="HOO12396H" R="24"> (Customer Account)
    <Sub ID="1" Typ="26"/> (Origin)
</Pty>
```

In this example, The Exchange is CME, the Clearing Organization is CME, the Clearing Firm is 287, the Trading Member Firm is 245, and the Position Account is 287 the trader is 2B7K2, the specific operator is AB5929, the site location is identified as ABCD2 and the iLink Session ID is HOOHAH and indicated customer account, HOO12396, is in the Customer segregated origin.

Table 4.2 – FIXML Party Roles

FIXML Attribution	FIX Value /Pty/@R	Description
Pty ID="245" R="1"	1	Executing Firm or Trading Member Firm
Pty ID="287" R="4"	4	Clearing Member Firm
Pty ID="CLSBICID" R="10"	10	CLS Member Bank Identifier
Pty ID="2B5K2" R="12"	12	Executing Broker/Trader ID
Pty ID="611" R="17"	17	Contra Firm
Pty ID="187" R="18"	18	Contra Clearing Firm
Pty ID="CME" R="21"	21	Clearing Org ID (e.g. CME)
Pty ID="CME" R="22"	22	Executing Firm Exchange
Pty ID="CME" R="23"	23	Contra Exchange ID
Pty ID="HOO12396H" R="24"	24	Customer Account
Pty ID="CME" R="25"	25	Contra Clearing Org
Pty ID="2D7F1" R="36"	36	Entering Broker/BK Broker
Pty ID="6X1R8" R="37"	37	Contra Broker/Trader ID
Pty ID="245" R="38"	38	Position Account
Pty ID="245" R="43"	43	Carry Account (for one-party pass-through TCR)
Pty ID="245" R="43"	44	Operator ID
Pty ID="245" R="43"	54	Site Location Number-SLN
Pty ID="245" R="43"	55	iLink Session ID-Sender Comp on original FIX confirm

©Chicago Mercantile Exchange, 2006

4.6 CFI Code – Classification of Financial Instruments

FIX Definition of CFI Code

The CFI Code field was added to the FIX Protocol in an attempt to provide a standards-based source of security type values by using values defined in the ISO 10962 standard: Classification of Financial Instruments (CFI code).

Definition for Futures, Swaps, Forwards (code defined by character position):

The ISO 10962 standard defines a 6 character code in which each character's position value carries a special significance (attribute) and set of values. Note that "X" represents an unspecified or unknown attribute, thus it is not always necessary to specify every attribute (character position value).

Table 4.3 Definition for Futures, Swaps, Forwards (code defined by character position)

Char 1 *Product Type*	Char 2 *Product Group*	Char 3 *Underlying Asset*	Char 4 *Delivery Method*	Char 5 *Standard/Non-Std (flexible)*	Char 6 *Strategy*
F=Future	F=Financial Futures C=Commodity Futures	A=Agriculture, forestry, and fishing B=Basket S=Stock-Equities (for financial future) or Services (for commodities futures) D=Notional debt sec C=Currencies I=Indices (for financial futures) or Industrial Products (for commodities futures) N=Interest Rate O=Options F=Futures W=Swaps M=Other X=Unknown(n/a)	P=Physical C=Cash N=Non-delivering	S=Standardized terms (maturity date, strike price, contract size) N=Non-standardized terms F=Flexible	O=Outright S=Spread W=Swap

Examples:

Foreign Exchange

- Outright Future = FFCCSO
- Future SLEDS = FFCCSS
- Future Flex = FFCCFO
- Forward = FFCPNO
- Swap = FFCPNW
- Spot = FFCPNO

Interest Rates

- Outright Future = FFDCSO
- Future SLEDS = FFDCSS
- FRA = FFDPNO

©Chicago Mercantile Exchange, 2006

4.7 Table 4.4 – Definition for Options (code defined by character position):

Char 1 *Product Category*	Char 2 *Groups*	Char 3 *Underlying Attribute*	Char 4 *Underlying*	Char 5 *Delivery Method*	Char 6 *Standard/Non-Std (flexible)*
O=Option	C=Call P=Put M=Other	A=American E=European B=Bermuda	B=Basket S=Stock-Equities D=Interest rate/notional debt sec T=Commodities C=Currencies I=Indices O=Options F=Futures W=Swaps M=Other/Multi-legged X=Unknown(n/a)	P=Physical C=Cash N=Non-Delivering	S=Standardized terms (maturity date, strike price, contract size) N=Non-standardized terms (OTC) F=Flexible

Examples:

- Option on Future = OCEFCS
- Option on Spread = OCEMCS
- Spread Option on Future = OMEFCS
- Flex Option on Future = OCEFCF
- Option on Forward = OCEFPN
- Option on Swap = OCEWPN

4.8 Indicative Settlement Details Element

FXMarketSpace clearing confirmations contain a special element that provides indicative settlement instructions. The indicative settlement detail instructions on clearing confirmations are generated from the standing Continuous Linked Settlement (CLS) instructions FXMarketspace participants have submitted to the CME Clearing House Deliveries System. The settlement details element provides both the FXMarketspace CLS information and the CME CLS information. The usage of the attribute Settlment Instruction Source indicates whether the settlement instructions are for the market participant of the central-counter party. SettlInstrSource="1" indicates a firm's settlement details and SettlInstrSource="2" indicates institution or in this case CME settlement instructions.

The party role and source identifier in the settlement details element denote the FXMarketSpace participant's CLS bank location, party role enumeration ="10" and Source enumeration ="B". The specific CLS participant account ID is denoted with the ID itself with type ="15". For example, below the firm's CLS member bank identifier is "FIRMBIC" and participant ID of "Acct12345".

```
<SettlDetails                                          ← Indicative Settlement Instructions
 SettlInstrSource="1">                                 ← Indicates Firm's settlement details
<SettlPty ID="FIRMBIC" R="10" Src="B">                 ← Firm CLS Bank ID (BIC)
<Sub ID="Acct12345" Typ="15"/> </SettlPty>             ← Firm CLS Participant ID
</SettlDetails>
<SettlDetails                                          ← Settlement details
 SettlInstrSource="2">          ← Indicates Institution (CME) Settlement Instructions
<SettlPty ID="XAMC12345XXX" R="10" Src="B">            ← CME Settlement Location ID (BIC)
<Sub ID="Acct12345" Typ="15"/> </SettlPty>             ← CME CLS Participant ID
</SettlDetails>
```


©Chicago Mercantile Exchange, 2006

5 Detailed Message Examples: Listed Derivatives Confirms

5.1 Basic Trade Capture Confirm

```
<FIXML>
    <TrdCaptRpt
      MsgEvtSrc=”CMESys”                          ← Message Source is CME System
      TrdHandlInst=”0”                            ← Trade confirm message
      RptID="100001"                              ← Trade ID (Clearing Generated)
      TrdID="100001"                              ← Trade ID (Clearing generated)
      TransTyp="0"                                ← Transaction Type is New
      MtchStat="0"                                ← Matched Trade
      ExecID="123456TN20060929"                   ← Execution ID – match engine-assigned trade id
      LastQty="100"                               ← Trade Quantity
      LastPx="2.4875"                             ← Trade Price
      TrdDt="2006-05-16"                          ← Trade Date
      BizDt=”2006-05-16”                          ← Clearing Business Date
      RptTyp=”2”                                  ← Trade submitted to Clearing System
      TrdRptStat=”0”                              ← “0” tells firm trade has passed Clearing System edits
      MLegRptTyp=”1”                              ← “1” is an outright trade
      TxnTm="2006-05-16T12:30:01"                 ← Execution Time
      TrdTyp="0">                                 ← Trade Type is Regular (outright)
          <Hdr
            Snt = “2006-05-16T12:31:00-05:00”     ← Message transmission time (UTC)
            TSub=”CME”                            ← Destination Firm Exchange
            SID= “CME”                            ← Sender ID
            SSub=”CME”                            ← Sender Exchange
            TID = “123”/>                         ← Target Firm ID
        <Instrmt
          ID="C"                                  ← Product Code
          CFI="FFCCSO"                            ← Future, financial, commodity, standard, outright
          MMY="200607"                            ← Period Code
          Exch="CBT"/>                            ← Product Exchange
        <RptSide
          Side="1"                                ← Buy Side (1 is Buy, 2 is Sell)
          ClOrdID="A456721"                       ← Customer Order Id
          OrdID="A456721"                         ← Match Engine Assigned Order Number
          AllocInd="1"                            ← Marked for Allocation
          SesID=”ETH”                             ← Session ID is Electronic Trading Hours (ETH)
          InptSrc="ECBT"                          ← Input Source is Globex / ECBT for ECBOT
          InptDev="API"                                   ← Trade Input Device
          CustCpcty="4"                                   ← CTI Code
          OrdTyp="L"                                      ←Order Type
          SesSub="E" >                                    ← Venue is Electronic
            <Pty ID="CME" R="21"/>                        ← Clearing Organization
            <Pty ID="CME" R="22"/>                        ← Executing Firm Exchange
            <Pty ID="1B3" R="12"/>                        ← Trader ID
            <Pty ID="123" R="1"/>                         ← Executing Firm
            <Pty ID="456" R="4"/>                         ← Clearing Member Firm
            <Pty ID="789" R="38"/>                        ← Position Account
            <Pty ID="BEAVIS" R="44"/>                     ← Operator ID
            <Pty ID="Exp105" R="54"/>  ← iLink Sender Location (Sender LOC on Orig. Message)
            <Pty ID="HOP" R="55"/>     ← iLink Session ID (Sender Comp on Orig. Message)
            <Pty ID="QTIP" R="24">                        ← Customer Account
              <Sub ID="1" Typ="26"/>                      ← Origin Code
            </Pty>
        </RptSide>
    </TrdCaptRpt>
</FIXML>
```


©Chicago Mercantile Exchange, 2006

5.2 Basic Add confirm w/allocation block

```
<FIXML>
    <TrdCaptRpt
      MsgEvtSrc=”CMESys”                          ← Message Source is CME System
      TrdHandlInst=”0”                            ← Trade confirm message
      RptID="100001"                              ← Trade ID (Clearing generated)
      TrdID="100001"                              ← Trade ID (Clearing generated)
      TransTyp="0"                                ← Transaction Type is New
      MtchStat="0"                                ← Matched Trade
      ExecID="123456TN20060929"                   ← Execution ID – match engine-assigned trade id
      LastQty="100"                               ← Trade Quantity
      LastPx="2.4875"                             ← Trade Price
      TrdDt="2006-05-16"                          ← Trade Date
      BizDt=”2006-05-16”                          ← Clearing Business Date
      RptTyp=”0”                                  ← Trade submitted to Clearing System
      TrdRptStat=”0”                              ← “0” tells firm trade has passed Clearing System edits
      MLegRptTyp=”1”                              ← “1” is an outright trade
      TxnTm="2006-05-16T12:30:01"                 ← Execution Time
      TrdTyp="0">                                 ← Trade Type is Regular (outright)
          <Hdr
            Snt = “2006-05-16T12:31:00-05:00”     ← Message transmission time (UTC)
            TSub=”CME”                            ← Destination Firm Exchange
            SID = “CME”                           ← Sender ID
            SSub=”CME”                            ← Sender Exchange
            TID = “123”/>                         ← Target Firm ID
        <Instrmt
          ID="C"                                  ← Product Code
          CFI="FFCCSO"                            ← Future, financial, commodity, standard, outright
          MMY="200607"                            ← Period Code
          Exch="CBT"/>                            ← Product Exchange
        <RptSide
          Side="1"                                ← Buy Side (1 is Buy, 2 is Sell)
          ClOrdID="A456721"                       ← Customer Order Id
          OrdID="A456721"                         ← Match Engine Assigned Order Number
          AllocInd="1"                            ← Marked for Allocation
          SesID=”ETH”                             ← Session ID is Electronic Trading Hours (ETH)
          InptSrc="GBX"                           ← Input Source is Globex / ECBT for ECBOT
          InptDev="API"                           ← Trade Input Device
          CustCpcty="4"                           ← CTI Code
          OrdTyp="L"                              ←Order Type
          SesSub="E" >                            ← Venue is Electronic
            <Pty ID="CME" R="21"/>                ← Clearing Organization
            <Pty ID="CME" R="22"/>                ← Executing Firm Exchange
            <Pty ID="1B3" R="12"/>                ← Trader ID
            <Pty ID="123" R="1"/>                 ← Executing Firm
            <Pty ID="456" R="4"/>                 ← Clearing Member Firm
            <Pty ID="789" R="38"/>                ← Position Account
            <Pty ID="BEAVIS" R="44"/>             ← Operator ID
            <Pty ID="Exp105" R="54"/>             ← iLink Sender Location (Sender LOC on Original Message)
            <Pty ID="HOP" R="55"/>                ← iLink Session ID (Sender Comp on Original Message)
            <Pty ID="QTIP" R="24">                ← Customer Account
              <Sub ID="1" Typ="26"/>              ← Origin Code
            </Pty>
        <Alloc>                                   ← Allocation Block
          <Pty ID="ALLOC" R="24"/>                ← Allocation Account
          <Pty ID="CME" R="22"/>                  ← Carry Exchange Code
          <Pty ID="789" R="1"/>                   ← Carry Firm
          </Alloc>
      </RptSide> </TrdCaptRpt>   </FIXML>
```


©Chicago Mercantile Exchange, 2006

5.3 Inbound Amendment Request from Clearing Firm

```
<FIXML>
    <TrdCaptRpt
      MsgEvtSrc=”API”                          ← Message Source is firm system
      TrdHandlInst=”0”                         ← Trade confirm message
      RptID="100001"                           ← Trade ID (Clearing generated)
      TrdID="100001"                           ← Trade ID (Clearing generated)
      TransTyp="2"                             ← Transaction Type is Replace
      MtchStat="0"                             ← Matched Trade
      ExecID="123456TN20060929"                ← Execution ID – match engine-assigned trade id
      LastQty="100"                            ← Trade Quantity
      LastPx="2.4875"                          ← Trade Price
      TrdDt="2006-05-16"                       ← Trade Date
      BizDt=”2006-05-16”                       ← Clearing Business Date
      RptTyp=”0”                               ← Trade submitted to Clearing System
      MLegRptTyp=”1”                           ← “1” is an outright trade
      TxnTm="2006-05-16T12:30:01"              ← Execution Time
      TrdTyp="0">                              ← Trade Type is Regular (outright)
          <Hdr
            Snt = “2006-05-16T12:31:00-05:00”    ← Message transmission time (UTC)
            SID = “123”                          ← Sender ID
            TID = “CME”/>                        ← Target Firm ID
        <Instrmt
          ID="C"                               ← Product Code
          CFI="FFCCSO"                         ← Future, financial, commodity, standard, outright
          MMY="200607"                         ← Period Code
          Exch="CBT"/>                         ← Product Exchange
        <RptSide
          Side="1"                             ← Buy Side (1 is Buy, 2 is Sell)
          ClOrdID="A456721"                    ← Customer Order Id
          OrdID="A456721"                      ← Match Engine Assigned Order Number
          AllocInd="1"                         ← Marked for Allocation
          SesID=”ETH”                          ← Session ID is Electronic Trading Hours (ETH)
          InptSrc="GBX"                        ← Input Source is Globex / ECBT for ECBOT
          InptDev="API"                        ← Trade Input Device
          CustCpcty="4"                        ← CTI Code
          OrdTyp="L"                           ←Order Type
          SesSub="E" >                         ← Venue is Electronic
            <Pty ID="CME" R="21"/>             ← Clearing Organization
            <Pty ID="CME" R="22"/>             ← Executing Firm Exchange
            <Pty ID="1B3" R="12"/>             ← Trader ID
            <Pty ID="123" R="1"/>              ← Executing Firm
            <Pty ID="456" R="4"/>              ← Clearing Member Firm
            <Pty ID="789" R="38"/>             ← Position Account
            <Pty ID="BEAVIS" R="44"/>          ← Operator ID
            <Pty ID="QTIPCHANGE" R="24">       ← Customer Account
              <Sub ID="1" Typ="26"/>           ← Origin Code
            </Pty>
        </RptSide>
    </TrdCaptRpt>
</FIXML>
```


©Chicago Mercantile Exchange, 2006

5.4 Inbound Amendment Request from Clearing Firm with Allocation Instructions

```
<FIXML>
    <TrdCaptRpt
      MsgEvtSrc=”API”                          ← Message Source is CME System
      TrdHandlInst=”0”                         ← Trade confirm message
      RptID="100001"                           ← Trade ID (Clearing generated)
      TrdID="100001"                           ← Trade ID (Clearing generated)
      TransTyp="2"                             ← Transaction Type is New
      MtchStat="0"                             ← Matched Trade
      ExecID="123456TN20060929"                ← Execution ID – match engine-assigned trade id
      LastQty="100"                            ← Trade Quantity
      LastPx="2.4875"                          ← Trade Price
      TrdDt="2006-05-16"                       ← Trade Date
      BizDt=”2006-05-16”                       ← Clearing Business Date
      RptTyp=”0”                               ← Trade submitted to Clearing System
      MLegRptTyp=”1”                           ← “1” is an outright trade
      TxnTm="2006-05-16T12:30:01"              ← Execution Time
      TrdTyp="0">                              ← Trade Type is Regular (outright)
          <Hdr
            Snt = “2006-05-16T12:31:00-05:00”  ← Message transmission time (UTC)
            SID = “123”                        ← Sender ID
            TID = “CME”/>                      ← Target Firm ID
          <Instrmt
            ID="C"                                  ← Product Code
            CFI="FFCCSO"                       ← Future, financial, commodity, standard, outright
            MMY="200607"                       ← Period Code
            Exch="CBT"/>                       ← Product Exchange
          <RptSide
            Side="1"                           ← Buy Side (1 is Buy, 2 is Sell)
            ClOrdID="A456721"                  ← Customer Order Id
            OrdID="A456721"                    ← Match Engine Assigned Order Number
            AllocInd="1"                       ← Marked for Allocation
            SesID=”ETH”                        ← Session ID is Electronic Trading Hours (ETH)
            InptSrc="GBX"                      ← Input Source is Globex / ECBT for ECBOT
            InptDev="API"                           ← Trade Input Device
            CustCpcty="4"                           ← CTI Code
            OrdTyp="L"                              ←Order Type
            SesSub="E" >                            ← Venue is Electronic
                <Pty ID="CME" R="21"/>              ← Clearing Organization
                <Pty ID="CME" R="22"/>              ← Executing Firm Exchange
                <Pty ID="1B3" R="12"/>              ← Trader ID
                <Pty ID="123" R="1"/>               ← Executing Firm
                <Pty ID="456" R="4"/>               ← Clearing Member Firm
                <Pty ID="789" R="38"/>              ← Position Account
                <Pty ID="BEAVIS" R="44"/>           ← Operator ID
                <Pty ID="QTIP" R="24">              ← Customer Account
                    <Sub ID="1" Typ="26"/>          ← Origin Code
                </Pty>
          <Alloc>                                   ← Allocation Block
            <Pty ID="CHGALLOC" R="24"/>             ← Allocation Account
            <Pty ID="CME" R="22"/>                  ← Carry Exchange Code
            <Pty ID="789" R="1"/>                   ← Carry Firm
            </Alloc>
          </RptSide>
    </TrdCaptRpt>
  </FIXML>
```


©Chicago Mercantile Exchange, 2006

5.5 Outbound Amendment Request Acknowledgment

```
<FIXML>
    <TrdCaptRptAck
      MsgEvtSrc=”CMESys”                          ← Message Source is firm system
      TrdHandlInst=”0”                            ← Trade confirm message
      RptID="100001                               ← Trade ID (Clearing generated)
      TrdID="100001"                              ← Trade ID (Clearing generated)
      TransTyp="2"                                ← Transaction Type is Replace
      MtchStat="0"                                ← Matched Trade
      ExecID="123456TN20060929"                   ← Execution ID – match engine-assigned trade id
      LastQty="100"                               ← Trade Quantity
      LastPx="2.4875"                             ← Trade Price
      TrdDt="2006-05-16"                          ← Trade Date
      BizDt=”2006-05-16”                          ← Clearing Business Date
      RptTyp=”0”                                  ← Trade submitted to Clearing System
      TrdRptStat=”0”                              ← “0” tells firm trade has passed Clearing System edits
      MLegRptTyp=”1”                              ← “1” is an outright trade
      TxnTm="2006-05-16T12:30:01"                 ← Execution Time
      TrdTyp="0">                                 ← Trade Type is Regular (outright)
          <Hdr
            Snt = “2006-05-16T12:31:00-05:00”     ← Message transmission time (UTC)
            TSub=”CME”                            ← Destination Firm Exchange
            SID = “CME”                           ← Sender ID
            SSub=”CME”                            ← Sender Exchange
            TID = “123”/>                         ← Target Firm ID
        <Instrmt
          ID="C"                                  ← Product Code
          CFI="FFCCSO"                            ← Future, financial, commodity, standard, outright
          MMY="200607"                            ← Period Code
          Exch="CBT"/>                            ← Product Exchange
        <RptSide
          Side="1"                                ← Buy Side (1 is Buy, 2 is Sell)
          ClOrdID="A456721"                       ← Card Order Id
          AllocInd="1"                            ← Marked for Allocation
          SesID=”ETH”                             ← Session ID is Electronic Trading Hours (ETH)
          InptSrc="API"                           ← Input Source is Globex / ECBT for ECBOT
          InptDev="API"                           ← Trade Input Device
          CustCpcty="4"                           ← CTI Code
          OrdTyp="L"                              ←Order Type
          OrdID="A456721"                         ← Match Engine Assigned Order Number
          SesSub="E" >                                    ← Venue is Electronic
            <Pty ID="CME" R="21"/>                        ← Clearing Organization
            <Pty ID="CME" R="22"/>                        ← Executing Firm Exchange
            <Pty ID="1B3" R="12"/>                        ← Trader ID
            <Pty ID="123" R="1"/>                         ← Executing Firm
            <Pty ID="456" R="4"/>                         ← Clearing Member Firm
            <Pty ID="789" R="38"/>                        ← Position Account
            <Pty ID="BEAVIS" R="44"/>                     ← Operator ID
            <Pty ID="Exp105" R="54"/>  ← iLink Sender Location (Sender LOC on Original Message)
            <Pty ID="HOP" R="55"/>     ← iLink Session ID (Sender Comp on Original Message)
            <Pty ID="QTIPCHANGE" R="24">          ← Customer Account
                <Sub ID="1" Typ="26"/>            ← Origin Code
            </Pty>
        </RptSide>
    </TrdCaptRpt>
</FIXML>
```


©Chicago Mercantile Exchange, 2006

5.6 Outbound Amendment Alert – Generated from Clearing System User Interface

```
<FIXML>
    <TrdCaptRpt
      MsgEvtSrc=”CMESys”                          ← Message Source is CME System
      TrdHandlInst=”0”                            ← Trade confirm message
      RptID="100001"                              ← Trade ID (Clearing generated)
      TrdID="100001"                              ← Trade ID (Clearing generated)
      TransTyp="2"                                ← Transaction Type is Replace
      MtchStat="0"                                ← Matched Trade
      ExecID="123456TN20060929"                   ← Execution ID – match engine-assigned trade id
      LastQty="100"                               ← Trade Quantity
      LastPx="2.4875"                             ← Trade Price
      TrdDt="2006-05-16"                          ← Trade Date
      BizDt=”2006-05-16”                          ← Clearing Business Date
      RptTyp=”0”                                  ← Trade submitted to Clearing System
      TrdRptStat=”0”                              ← “0” tells firm trade has passed Clearing System edits
      MLegRptTyp=”1”                              ← “1” is an outright trade
      TxnTm="2006-05-16T12:30:01"                 ← Execution Time
      TrdTyp="0">                                 ← Trade Type is Regular (outright)
          <Hdr
            Snt = “2006-05-16T12:31:00-05:00”     ← Message transmission time (UTC)
            TSub=”CME”                            ← Destination Firm Exchange
            SID = “CME”                           ← Sender ID
            SSub=”CME”                            ← Sender Exchange
            TID = “123”/>                         ← Target Firm ID
          <Instrmt
            ID="C"                                ← Product Code
            CFI="FFCCSO"                          ← Future, financial, commodity, standard, outright
            MMY="200607"                          ← Period Code
            Exch="CBT"/>                          ← Product Exchange
          <RptSide
            Side="1"                              ← Buy Side (1 is Buy, 2 is Sell)
            ClOrdID="A456721"                     ← Card Order Id
            AllocInd="1"                          ← Marked for Allocation
            SesID=”ETH”                           ← Session ID is Electronic Trading Hours (ETH)
            InptSrc="GBX"                         ← Input Source is Globex / ECBT for ECBOT
            InptDev="UI"                          ← Trade Input Device
            CustCpcty="4"                         ← CTI Code
            OrdTyp="L"                            ←Order Type
            OrdID="A456721"                       ← Match Engine Assigned Order Number
            SesSub="E" >                                    ← Venue is Electronic
              <Pty ID="CME" R="21"/>                        ← Clearing Organization
              <Pty ID="CME" R="22"/>                        ← Executing Firm Exchange
              <Pty ID="1B3" R="12"/>                        ← Trader ID
              <Pty ID="123" R="1"/>                         ← Executing Firm
              <Pty ID="456" R="4"/>                         ← Clearing Member Firm
              <Pty ID="789" R="38"/>                        ← Position Account
              <Pty ID="BEAVIS" R="44"/>                     ← Operator ID
              <Pty ID="Exp105" R="54"/>  ← iLink Sender Location (Sender LOCon Original Message)
              <Pty ID="HOP" R="55"/>     ← iLink Session ID (Sender Comp on Original Message)
              <Pty ID="QTIPCHANGE" R="24">      ← Customer Account
                  <Sub ID="1" Typ="26"/>        ← Origin Code
              </Pty>
          </RptSide>
    </TrdCaptRpt>
</FIXML>
```


©Chicago Mercantile Exchange, 2006

5.7 Outbound Trade Cancel Alert

```
<FIXML>
    <TrdCaptRpt
      MsgEvtSrc=”CMESys”                          ← Message Source is CME System
      TrdHandlInst=”0”                            ← Trade confirm message
      RptID="100001"                              ← Trade ID (Clearing generated)
      TrdID="100001"                                        ← Trade ID (Clearing generated)
      TransTyp="1"                                ← Transaction Type is Cancel
      MtchStat="0"                                ← Matched Trade
      ExecID="123456TN20060929"                   ← Execution ID – match engine-assigned trade id
      LastQty="100"                               ← Trade Quantity
      LastPx="2.4875"                             ← Trade Price
      TrdDt="2006-05-16"                          ← Trade Date
      BizDt=”2006-05-16”                          ← Clearing Business Date
      RptTyp=”7”                                  ← Trade Break
      TrdRptStat=”0”                              ← “0” tells firm trade has passed Clearing System edits
      MLegRptTyp=”1”                              ← “1” is an outright trade
      TxnTm="2006-05-16T12:30:01"                 ← Execution Time
      TrdTyp="0">                                 ← Trade Type is Regular (outright)
          <Hdr
            Snt = “2006-05-16T12:31:00-05:00”       ← Message transmission time (UTC)
            TSub=”CME”                              ← Destination Firm Exchange
            SID = “CME”                             ← Sender ID
            SSub=”CME”                              ← Sender Exchange
            TID = “123”/>                           ← Target Firm ID
        <Instrmt
          ID="C"                                    ← Product Code
          CFI="FFCCSO"                              ← Future, financial, commodity, standard, outright
          MMY="200607"                              ← Period Code
          Exch="CBT"/>                              ← Product Exchange
        <RptSide
          Side="1"                                ← Buy Side (1 is Buy, 2 is Sell)
          ClOrdID="A456721"                       ← Card Order Id
          AllocInd="1"                            ← Marked for Allocation
          SesID=”ETH”                             ← Session ID is Electronic Trading Hours (ETH)
          InptSrc="GBX"                           ← Input Source is Globex / ECBT for ECBOT
          InptDev="UI"                            ← Trade Input Device
          CustCpcty="4"                           ← CTI Code
          OrdTyp="L"                              ←Order Type
          OrdID="A456721"                         ← Match Engine Assigned Order Number
          SesSub="E" >                                      ← Venue is Electronic
            <Pty ID="CME" R="21"/>                          ← Clearing Organization
            <Pty ID="CME" R="22"/>                          ← Executing Firm Exchange
            <Pty ID="1B3" R="12"/>                          ← Trader ID
            <Pty ID="123" R="1"/>                           ← Executing Firm
            <Pty ID="456" R="4"/>                           ← Clearing Member Firm
            <Pty ID="789" R="38"/>                          ← Position Account
            <Pty ID="BEAVIS" R="44"/>                       ← Operator ID
            <Pty ID="Exp105" R="54"/>  ← iLink Sender Location (Sender LOCon Original Message)
            <Pty ID="HOP" R="55"/>     ← iLink Session ID (Sender Comp on Original Message)
            <Pty ID="QTIPCHANGE" R="24">      ← Customer Account
                <Sub ID="1" Typ="26"/>        ← Origin Code
            </Pty>
        </RptSide>
    </TrdCaptRpt>
</FIXML>
```


©Chicago Mercantile Exchange, 2006

6 FXMarketSpace Message Samples

6.1 Spot Trade Capture Report Confirmation

```
<FIXML>
    <TrdCaptRpt
      MsgEvtSrc=”CMESys”                    ← Message Source – from the clearing system
      TrdHandlInst=”0”                      ← Trade confirm message
      RptID="100001"                        ← Trade ID (Clearing generated)
      TrdID="100001"                        ← Trade ID (Clearing generated)
      TransTyp="0"                          ← Transaction Type is New
      MtchStat="0"                          ← Matched Trade
      ExecID="123456TN20060929"             ← Execution ID – match engine-assigned trade id
      TrdDt="2006-05-23"                    ← Trade Date
      BizDt=”2006-05-23”                    ← Clearing Business Date
      RptTyp=”0”                            ← Trade submitted to Clearing System
      TrdRptStat=”0”                        ← “0” tells firm trade has passed Clearing System edits
      MLegRptTyp=”1”                        ← “1” is an outright trade
      Ccy=”EUR”                             ← Dealt currency
      SettlCcy=”JPY”                        ← Contra currency = JPY
      SettlDt=”2006-05-25”                  ← Settlement (value) date
      LastPx=”123.4679”                     ← Trade price
      LastSpotRt=”123.4679”                 ← Spot Rate
      LastFwdPnts=”0.0000”                  ← Forward points
      LastQty=”10000000.00”                 ← Trade quantity
      GrossTrdAmt=”10000000.00”             ← Dealt Amount
      CalcCcyLastQty=”1234679000”           ← Contra Amount
      TxnTm="2006-05-23T08:15:01-05:00"     ← Execution Time (UTC)
      TrdTyp="0">                           ← Trade Type 0=Regular trade 3=Transfer
          <Hdr
            Snt = “2006-05-23T08:15:23-05:00”   ← Message transmission time (UTC)
            TSub=”CME”                          ← Destination Firm Exchange
            SID = “CME”                         ← Sender ID
            SSub=”CME”                          ← Sender Exchange
            TID = “323”/>                       ← Target Firm ID
          <Instrmt                              ← Instrument block
            Desc=”EUR/JPY SPOT”                 ← security description of traded instrument
            SecTyp=”FOR”                        ← product type = forward
            ID="EURJPY"                         ← Clearing Product Code
            CFI="FFCPNO"  ← (Future-settling, financial, currency, physically delivered, non-std, outright)
            MMY="20060525"                      ← Period Code identifying the contract – value date as string
            UOM=”1”                             ← Unit of trading = 1 EUR (from clearing point of view)
            Mult=”1”                            ← Contract value factor (multiplier)
            Exch="FXM"/>                        ← Product Exchange
          <RptSide                              ← Data for this side of trade
            Side="2"                            ← Market Side (1 is Buy, 2 is Sell)
            AgrsrInd="Y"                        ← market role – taker (aggressor)
            ClOrdID="5379ABCD"                  ← Customer Order Id
            SesID=”RTH”                         ← Trading Session
            InptSrc="GBX"                       ← Input Source is Globex
            InptDev="API"                       ← Trade Input Device
            CustCpcty="4"                       ← Customer Type Code
            OrdTyp="L"                          ←Order Type
            OrdID="12345620060929"              ←Match Engine Assigned Order Number
            SesSub="E" >                        ← Venue is Electronic
            NetGrossInd=”1”                     ← Net Settlement
            <Pty ID="CME" R="21"/>              ← Clearing Organization
            <Pty ID="CME" R="22"/>              ← Executing Firm Exchange
            <Pty ID="5B3K2" R="12"/>            ← Trader ID
```


©Chicago Mercantile Exchange, 2006

```
                <Pty ID="523" R="1"/>                ← Executing Firm
                <Pty ID="323" R="4"/>                ← Clearing Member Firm
                <Pty ID="AB5929" R="44"/>            ← Operator ID
                <Pty ID="HOO1239H" R="24"> <Sub ID="1" Typ="26"/> ← Customer Account and origin
                <Pty ID="ABCD2" R="54"/>     ← iLink Sender Location (Sender LOC on Original Message)
                <Pty ID="HOOHAH" R="55"/>  ← iLink Session ID (Sender Comp on Original Message)
                <Pty ID="323AB" R="38"/><Sub ID="1" Typ="26"/></Pty>    ← Position Account and origin
                <SettlDetails                                          ← Settlement details
                  SettlInstrSource=”1”>                                ← Indicates Firm’s settlement details
                <SettlPty ID=”XAMC12345XXX” R=”10” Src=”B”>     ← Firm CLS Bank ID (BIC)
                <Sub ID=”Acct12345” Typ=”15”/> </SettlPty>            ← Firm CLS Participant ID
                </SettlDetails>
                <SettlDetails                                          ← Settlement details
                  SettlInstrSource=”2”>              ← Indicates Institution (CME) Settlement Instructions
                <SettlPty ID=”XAMC12345XXX” R=”10” Src=”B”>     ← CME Settlement Location ID (BIC)
                <Sub ID=”Acct12345” Typ=”15”/> </SettlPty>            ← CME CLS Participant ID
                </SettlDetails>
              </RptSide>
    </TrdCaptRpt>
</FIXML>
```

For Indicative Settlement Information:

R=”10” indicates Settlement Location
R=”27” indicates Receiver/Deliverer
R=”29” indicates Intermediary
Src=”B” indicates Bank Identifier Location (BIC)
Typ=”15”indicates cash account number

©Chicago Mercantile Exchange, 2006

6.2 Swap Trade Capture Report Confirmation

```
<FIXML>
    <TrdCaptRpt
      MsgEvtSrc=”CMESys”                    ← Message Source – from the clearing system
      TrdHandlInst=”0”                      ← Trade confirm message
      RptID="500999"                        ← Trade ID (Clearing generated)
      TrdID="500999"                        ← Trade ID (Clearing generated)
      TransTyp="0"                          ← Transaction Type is New
      MtchStat="0"                          ← Matched Trade
      ExecID="123456TN20060929"             ← Execution ID – match engine-assigned trade id
      TrdDt="2006-05-23"                    ← Trade Date
      BizDt=”2006-05-23”                    ← Clearing Business Date
      RptTyp=”0”                            ← Trade submitted to Clearing System
      TrdRptStat=”0”                        ← “0” tells firm trade has passed Clearing System edits
      MLegRptTyp=”3”                        ← Multi-legged instrument
      Ccy=”EUR”                             ← Dealt currency
      SettlCcy=”JPY”                        ← Contra currency = JPY
      SettlDt=”2006-05-25”                  ← Settlement (value) date for first leg
      LastPx=”1.0000”                       ← Trade price = swap differential = far leg less near leg
      LastSwapPnts=”1.0000”                 ← Swap differential (repeated)
      LastSpotRt=”123.4679”                 ← Spot Rate
      TxnTm="2006-05-23T08:15:01-05:00"     ← Execution Time (UTC)
      TrdTyp="0">                           ← Trade Type 0=Regular trade 3=Transfer
          <Hdr
            Snt = “2006-05-23T08:15:23-05:00”   ← Message transmission time (UTC)
            TSub=”CME”                          ← Message destination Firm Exchange
            SID = “CME”                         ← Sender ID
            SSub=”CME”                          ← Sender Sub ID (the sender’s Exchange)
            TID = “323”/>                       ← Message destination firm
        <Instrmt                                ← Instrument block
          Desc=”EUR/JPY 1M SWAP”                ← security description of traded instrument
          SecTyp=”FOR”                          ← product type = forward
          SubTyp=”SWAP”                         ← Product sub-type = swap
          ID="EURJPY"                           ← Clearing Product Code
          CFI="FFCPNW"  ← Future-settling, financial, currency, physically delivered, non-std, sWap)
                        note that the last byte of the CFI code indicates that this is a swap of forwards
          MMY="20060525"                        ← Period Code of the front leg of the swap
          UOM=”1”                               ← Unit of trading = 1 EUR (from clearing point of view)
          Mult=”1”                              ← Contract value factor (multiplier)
          Exch="FXM"/>                          ← Product Exchange
```


©Chicago Mercantile Exchange, 2006

```
<TrdLeg                          ← Near leg (Leg 1)
  LegNo="1"                      ← Leg1 Reference ID
  Side="2"                       ← Buying the swap implies selling this leg
  RefID="532156"                 ← Firm trade ID for this leg
  Ccy="EUR"                      ← Leg1 Dealt Currency
  SettlCcy="JPY"                 ← Leg1 Contra Currency
  SettlDt="2006-05-25"           ← Leg1 Value Date
  LastPx="123.4679"              ← Leg1 Price
  LastFwdPnts="0.0000"           ← Leg1 Forward Points
  LastQty="10000000.00"          ← Leg1 Trade Qty
  GrossTrdAmt="10000000.00"      ← Leg1 Dealt Amount
  CalcCcyLastQty="1234679000">   ← Leg1 Contra Amount
  <Leg                           ← Leg 1 Instrument block
        Desc="EUR/JPY SPOT"      ← Security description for this leg
        SecTyp="FOR"             ← Product Type = forward
        CFI="FFCPNO"             ← Leg1 CFI code ← (Future-settling, financial, currency,
                                   physically-delivered, non-std, outright)
        Exch="FXM"               ← Product Exchange
        ID="EURJPY"              ← Clearing product code
        UOM="1"                  ← Unit of trading = 1 EUR (from clearing point of view)
        Mult="1"                 ← Contract value factor (multiplier)
        MMY="20060525"/>         ← Period code identifying the leg 1 contract
</TrdLeg>

<TrdLeg                          ← Far leg (Leg 2)
  LegNo="2"                      ← Leg2 Reference ID
  Side="1"                       ← Buying the swap implies buying this leg
  RefID="532157"                 ← Firm trade ID for this leg
  Ccy="EUR"                      ← Leg2 Dealt Currency
  SettlCcy="JPY"                 ← Leg2 Contra Currency
  SettlDt="2006-06-26"           ← Leg2 Value Date
  LastPx="124.4679"              ← Leg2 Price
  LastFwdPnts="1.0000"           ← Leg2 Forward Points
  LastQty="10000000.00"          ← Leg2 Trade Qty
  GrossTrdAmt="10000000.00"      ← Leg2 Dealt Amount
  CalcCcyLastQty="1234679000">   ← Leg2Contra Amount
  <Leg="1"                       ← Leg 2 instrument block
        Desc="EUR/JPY 1M FWD"    ← Security description for this leg
        SecTyp="FOR"             ← Product Type = forward
        CFI="FFCPNO"             ← Leg1 CFI code ← (Future-settling, financial, currency,
                                   physically-delivered, non-std, outright)
        Exch="FXM"               ← Product Exchange
        ID="EURJPY"              ← Clearing product code
        UOM="1"                  ← Unit of trading = 1 EUR (from clearing point of view)
        Mult="1"                 ← Contract value factor (multiplier)
        MMY="20060625"/>         ← Period code identifying the leg 2 contract
</TrdLeg>
```


©Chicago Mercantile Exchange, 2006

```
            <RptSide                          ← Data for this side of trade
               Side="1"                       ← Market Side (1 is Buy, 2 is Sell)
               AgrsrInd="Y"                   ← market role – taker (aggressor)
               ClOrdID="5379ABCD"             ← Card Order Id
               SesID="RTH"                    ← Trading Session
               InptSrc="GBX"                  ← Input Source is Globex
               InptDev="API"                        ← Trade Input Device
               CustCpcty="4"                        ← Customer Type Code
               OrdTyp="L"                           ←Order Type
               OrdID="12345620060929"               ←Match Engine Assigned Order Number
               SesSub="E" >                         ← Venue is Electronic
               NetGrossInd="1"                      ← Net Settlement
               <Pty ID="CME" R="21"/>               ← Clearing Organization
               <Pty ID="CME" R="22"/>               ← Executing Firm Exchange
               <Pty ID="5B3K2" R="12"/>             ← Trader ID
               <Pty ID="523" R="1"/>          ← Executing Firm
               <Pty ID="323" R="4"/>          ← Clearing Member Firm
               <Pty ID="AB5929" R="44"/>      ← Operator ID
               <Pty ID="HOO1239H" R="24"> <Sub ID="1" Typ="26"/> ← Customer Account and origin
               <Pty ID="ABCD2" R="54"/>    ← iLink Sender Location (Sender LOC on Original Message)
               <Pty ID="HOOHAH" R="55"/> ← iLink Session ID (Sender Comp on Original Message)
               <Pty ID="323AB" R="38"/><Sub ID="1" Typ="26"/></Pty>   ← Position Account and origin
               <SettlDetails                                ← Settlement details
                SettlInstrSource="1">                       ← Indicates Firm's settlement details
               <SettlPty ID="XAMC12345XXX" R="10" Src="B">   ← Firm CLS Bank ID (BIC)
               <Sub ID="Acct12345" Typ="15"/> </SettlPty>    ← Firm CLS Participant ID
               </SettlDetails>
               <SettlDetails                                ← Settlement details
                SettlInstrSource="2">              ← Indicates Institution (CME) Settlement Instructions
               <SettlPty ID="XAMC12345XXX" R="10" Src="B">   ← CME Settlement Location ID (BIC)
               <Sub ID="Acct12345" Typ="15"/> </SettlPty>    ← CME CLS Participant ID
               </SettlDetails>
               </RptSide>
    </TrdCaptRpt>
</FIXML>
```


©Chicago Mercantile Exchange, 2006

7 FXMarketSpace Transfer Examples

7.1 Inbound Direct Transfer Request from Initiating Firm

```
<FIXML>
    <TrdCaptRpt
      MsgEvtSrc=”API”                          ← Message event source – from firm system
      TrdHandlInst=”1”                         ← One-party Pass Thru
      TransTyp="0"                             ← Transaction Type is New
      TrdTyp="3">                              ← Trade Type 0=Regular trade 3=Transfer
      TrdSubTyp=”5”                            ← “5” is transfer to offset, “6” indicates counter-party accept
      RptTyp=”0”                               ← Trade submitted to Clearing System
      TxnTm="2006-05-23T010:15:01-05:00">      ← Execution Time (UTC)
      TrdDt="2006-05-23"                       ← Trade Date
      BizDt=”2006-05-23”                       ← Clearing Business Date
      MLegRptTyp=”1”                           ← “1” is an outright trade
      Ccy=”EUR”                                ← Dealt currency
      SettlCcy=”JPY”                           ← Contra currency = JPY
      SettlDt=”2006-05-25”                     ← Settlement (value) date
      LastPx=”123.4679”                        ← Trade price
      LastSpotRt=”123.4679”                    ← Spot Rate
      LastFwdPnts=”0.0000”                     ← Forward points
      LastQty=”10000000.00”                    ← Trade quantity
      GrossTrdAmt=”10000000.00”                ← Dealt Amount
      CalcCcyLastQty=”1234679000”              ← Contra Amount
          <Hdr
            Snt = “2006-05-23T08:15:23-05:00”  ← Message transmission time (UTC)
            TSub=”CME”                         ← Destination Firm Exchange
            SID = “523”                        ← Sender ID
            SSub=”CME”                         ← Sender Exchange
          <Instrmt                             ← Instrument block
            Desc=”EUR/JPY SPOT”                ← security description of traded instrument
            SecTyp=”FOR”                       ← product type = forward
            ID="EURJPY"                        ← Clearing Product Code
            CFI="FFCPNO"  ← (Future-settling, financial, currency, physically delivered, non-std, outright)
            MMY="20060525"                     ← Period Code identifying the contract – value date as string
            UOM=”1”                            ← Unit of trading = 1 EUR (from clearing point of view)
            Mult=”1”                           ← Contract value factor (multiplier)
            Exch="FXM"/>                       ← Product Exchange
          <RptSide                             ← Data for this side of trade
            Side="1"                           ← Market Side (1 is Buy, 2 is Sell)
            ClOrdID="5379ABCD"                 ← Card Order Id
            CustCpcty="4"                      ← Customer Type Code
            OrigTrdDt=”2006-05-23”             ← Trade date of original FXMarketSpace trade
            OrigTrdID=”100001”                 ← Trade ID of original FXMarketSpace trade
            OrdTyp="L"                         ←Order Type
            SesSub="X" >                       ← Venue is X-marketplace
            <Pty ID="CME" R="21"/>             ← Clearing Organization
            <Pty ID="CME" R="22"/>             ← Executing Firm Exchange
            <Pty ID="523" R="1"/>              ← Executing Firm
            <Pty ID="245" R="17"/>             ← Contra-firm
            <Pty ID="323" R="4"/>                 ← Clearing Member Firm
            <Pty ID="HOO1239H" R="24"> <Sub ID="1" Typ="26"/> ← Customer Account and origin
            <Pty ID="323AB" R="38"/><Sub ID="1" Typ="26"/></Pty>   ← Position Account and origin
          </RptSide>
    </TrdCaptRpt>
</FIXML>
```


©Chicago Mercantile Exchange, 2006

7.2 Direct Transfer Request Acknowledgement (API)

```
<FIXML>
    <TrdCaptRptAck
      MsgEvtSrc=”CMESys”                          ← Message event source – from Clearing System
      TrdHandlInst=”1”                            ← One-party Pass Thru
      RptID="500001"                              ← Trade ID (Clearing generated)
      TrdID="500001"                              ← Trade ID (Clearing generated)
      TransTyp="0"                                ← Transaction Type is New
      TrdTyp="3">                                 ← Trade Type 0=Regular trade 3=Transfer
      TrdSubTyp=”5”                               ← “5” is transfer to offset, “6” indicates counter-party accept
      RptTyp=”0”                                  ← Trade submitted to Clearing System
      TrdRptStat=”0”                              ← “0” tells firm trade has passed Clearing System edits
      MtchStat="1"                                ← UnMatched Trade
      TxnTm="2006-05-23T010:15:01-05:00">         ← Execution Time (UTC)
      TrdDt="2006-05-23"                          ← Trade Date
      BizDt=”2006-05-23”                          ← Clearing Business Date
      MLegRptTyp=”1”                              ← “1” is an outright trade
      Ccy=”EUR”                                   ← Dealt currency
      SettlCcy=”JPY”                              ← Contra currency = JPY
      SettlDt=”2006-05-25”                        ← Settlement (value) date
      LastPx=”123.4679”                           ← Trade price
      LastSpotRt=”123.4679”                       ← Spot Rate
      LastFwdPnts=”0.0000”                        ← Forward points
      LastQty=”10000000.00”                       ← Trade quantity
      GrossTrdAmt=”10000000.00”                   ← Dealt Amount
      CalcCcyLastQty=”1234679000”                 ← Contra Amount
            <Hdr
              Snt = “2006-05-23T08:15:23-05:00”   ← Message transmission time (UTC)
              TSub=”CME”                          ← Destination Firm Exchange
              TID = “323”                         ← target firm ID
              SSub=”CME”                          ← Sender Exchange
              SID = “CME”                         ← Sender ID
            <Instrmt                              ← Instrument block
              Desc=”EUR/JPY SPOT”                 ← security description of traded instrument
              SecTyp=”FOR”                        ← product type = forward
              ID="EURJPY"                         ← Clearing Product Code
              CFI="FFCPNO"  ← (Future-settling, financial, currency, physically delivered, non-std, outright)
              MMY="20060525"                      ← Period Code identifying the contract – value date as string
              UOM=”1”                             ← Unit of trading = 1 EUR (from clearing point of view)
              Mult=”1”                            ← Contract value factor (multiplier)
              Exch="FXM"/>                        ← Product Exchange
            <RptSide                              ← Data for this side of trade
              Side="1"                            ← Market Side (1 is Buy, 2 is Sell)
              ClOrdID="5379ABCD"                  ← Customer Order Id
              CustCpcty="4"                       ← Customer Type Code
              OrigTrdDt=”2006-05-23”              ← Trade date of original FXMarketSpace trade
              OrigTrdID=”100001”                  ← Trade ID of original FXMarketSpace trade
              OrdTyp="L"                          ←Order Type
              InptDev="API"                       ← Trade Input Device
              SesSub="X" >                        ← Venue is X-marketplace
              <Pty ID="CME" R="21"/>              ← Clearing Organization
              <Pty ID="CME" R="22"/>              ← Executing Firm Exchange
              <Pty ID="523" R="1"/>               ← Executing Firm
              <Pty ID="245" R="17"/>              ← Contra-firm
              <Pty ID="323" R="4"/>               ← Clearing Member Firm
              <Pty ID="HOO1239H" R="24"> <Sub ID="1" Typ="26"/>   ← Customer Account and origin
              <Pty ID="323AB" R="38"/><Sub ID="1" Typ="26"/></Pty>   ← Position Account and origin
            </RptSide></TrdCaptRptAck> </FIXML>
```


©Chicago Mercantile Exchange Inc, 2005

7.3 Direct Transfer Request Acknowledgement (Transfer submitted via Clearing System UI)

```
<FIXML>
    <TrdCaptRpt
      MsgEvtSrc=”CMESys”                          ← Message event source – from Clearing System
      TrdHandlInst=”1”                            ← One-party Pass Thru
      RptID="500001"                              ← Trade ID (Clearing generated)
      TrdID="500001"                              ← Trade ID (Clearing generated)
      TransTyp="0"                                ← Transaction Type is New
      TrdTyp="3">                                 ← Trade Type 0=Regular trade 3=Transfer
      TrdSubTyp=”5”                               ← “5” is transfer to offset, “6” indicates counter-party accept
      RptTyp=”0”                                  ← Trade submitted to Clearing System
      TrdRptStat=”0”                              ← “0” tells firm trade has passed Clearing System edits
      MtchStat="1"                                ← UnMatched Trade
      TxnTm="2006-05-23T010:15:01-05:00">         ← Execution Time (UTC)
      TrdDt="2006-05-23"                          ← Trade Date
      BizDt=”2006-05-23”                          ← Clearing Business Date
      MLegRptTyp=”1”                              ← “1” is an outright trade
      Ccy=”EUR”                                   ← Dealt currency
      SettlCcy=”JPY”                              ← Contra currency = JPY
      SettlDt=”2006-05-25”                        ← Settlement (value) date
      LastPx=”123.4679”                           ← Trade price
      LastSpotRt=”123.4679”                       ← Spot Rate
      LastFwdPnts=”0.0000”                        ← Forward points
      LastQty=”10000000.00”                       ← Trade quantity
      GrossTrdAmt=”10000000.00”                   ← Dealt Amount
      CalcCcyLastQty=”1234679000”                 ← Contra Amount
          <Hdr
            Snt = “2006-05-23T08:15:23-05:00”     ← Message transmission time (UTC)
            TSub=”CME”                            ← Destination Firm Exchange
            TID = “323”                           ← target firm ID
            SSub=”CME”                            ← Sender Exchange
            SID = “CME”                           ← Sender ID
          <Instrmt                                ← Instrument block
            Desc=”EUR/JPY SPOT”                   ← security description of traded instrument
            SecTyp=”FOR”                          ← product type = forward
            ID="EURJPY"                           ← Clearing Product Code
            CFI="FFCPNO"  ← (Future-settling, financial, currency, physically delivered, non-std, outright)
            MMY="20060525"                        ← Period Code identifying the contract – value date as string
            UOM=”1”                               ← Unit of trading = 1 EUR (from clearing point of view)
            Mult=”1”                              ← Contract value factor (multiplier)
            Exch="FXM"/>                          ← Product Exchange
          <RptSide                                ← Data for this side of trade
            Side="1"                              ← Market Side (1 is Buy, 2 is Sell)
            ClOrdID="5379ABCD"                    ← Customer Order Id
            CustCpcty="4"                         ← Customer Type Code
            OrigTrdDt=”2006-05-23”                ← Trade date of original FXMarketSpace trade
            OrigTrdID=”100001”                    ← Trade ID of original FXMarketSpace trade
            OrdTyp="L"                            ←Order Type
            InptDev="UI"                          ← Trade Input Device
            SesSub="X" >                          ← Venue is X-marketplace
            <Pty ID="CME" R="21"/>                ← Clearing Organization
            <Pty ID="CME" R="22"/>                ← Executing Firm Exchange
            <Pty ID="523" R="1"/>                 ← Executing Firm
            <Pty ID="245" R="17"/>                ← Contra-firm
            <Pty ID="323" R="4"/>                 ← Clearing Member Firm
            <Pty ID="HOO1239H" R="24"> <Sub ID="1" Typ="26"/>   ← Customer Account and origin
            <Pty ID="323AB" R="38"/><Sub ID="1" Typ="26"/></Pty>   ← Position Account and origin
          </RptSide>
    </TrdCaptRpt> </FIXML>
```


©Chicago Mercantile Exchange Inc, 2005

7.4 Direct Transfer Alert to Counter-party

```
<FIXML>
    <TrdCaptRpt
      MsgEvtSrc=”CMESys”                          ← Message event source – from Clearing System
      TrdHandlInst=”1”                            ← One-party Pass Thru
      RptID="500100"                              ← Trade ID (Clearing generated)
      TrdID="500100"                              ← Trade ID (Clearing generated)
      TransTyp="0"                                ← Transaction Type is New
      TrdTyp="3"                                  ← Trade Type 0=Regular trade 3=Transfer
      TrdSubTyp=”6”                               ← “5” is transfer to offset, “6” indicates counter-party accept
      RptTyp=”1”                                  ← Alleged trade, trade alert
      TrdRptStat=”0”                              ← “0” tells firm trade has passed Clearing System edits
      MtchStat="1"                                ← UnMatched Trade
      TxnTm="2006-05-23T010:15:01-05:00">         ← Execution Time (UTC)
      TrdDt="2006-05-23"                          ← Trade Date
      BizDt=”2006-05-23”                          ← Clearing Business Date
      MLegRptTyp=”1”                              ← “1” is an outright trade
      Ccy=”EUR”                                   ← Dealt currency
      SettlCcy=”JPY”                              ← Contra currency = JPY
      SettlDt=”2006-05-25”                        ← Settlement (value) date
      LastPx=”123.4679”                           ← Trade price
      LastSpotRt=”123.4679”                       ← Spot Rate
      LastFwdPnts=”0.0000”                        ← Forward points
      LastQty=”10000000.00”                       ← Trade quantity
      GrossTrdAmt=”10000000.00”                   ← Dealt Amount
      CalcCcyLastQty=”1234679000”                 ← Contra Amount
          <Hdr
            Snt = “2006-05-23T08:15:23-05:00”     ← Message transmission time (UTC)
            TSub=”CME”                            ← Destination Firm Exchange
            SID = “CME”                           ← Sender ID
            SSub=”CME”                            ← Sender Exchange
            TID = “245”                           ← Target firm ID
          <Instrmt                                ← Instrument block
            Desc=”EUR/JPY SPOT”                   ← security description of traded instrument
            SecTyp=”FOR”                          ← product type = forward
            ID="EURJPY"                           ← Clearing Product Code
            CFI="FFCPNO"  ← (Future-settling, financial, currency, physically delivered, non-std, outright)
            MMY="20060525"                        ← Period Code identifying the contract – value date as string
            UOM=”1”                               ← Unit of trading = 1 EUR (from clearing point of view)
            Mult=”1”                              ← Contract value factor (multiplier)
            Exch="FXM"/>                          ← Product Exchange
          <RptSide                                ← Data for this side of trade
            Side="2"                              ← Market Side (1 is Buy, 2 is Sell)
            ClOrdID="5379ABCD"                    ← Customer Order Id
            CustCpcty="4"                         ← Customer Type Code
            OrdTyp="L"                            ←Order Type
            InptDev="API"                         ← Trade Input Device
            SesSub="X" >                          ← Venue is X-marketplace
            <Pty ID="CME" R="21"/>                  ← Clearing Organization
            <Pty ID="CME" R="22"/>                  ← Executing Firm Exchange
            <Pty ID="245" R="1"/>                   ← Executing Firm
            <Pty ID="523" R="17"/>                  ← Contra Firm
            <Pty ID="287" R="4"/>                   ← Clearing Member Firm
            <Pty ID="COUNTERPTY" R="24"> <Sub ID="1" Typ="26"/> ← Customer Account and origin
            <Pty ID="245XF" R="38"/><Sub ID="1" Typ="26"/></Pty>   ← Position Account and origin
          </RptSide>
    </TrdCaptRpt> </FIXML>
```


©Chicago Mercantile Exchange Inc, 2005

7.5 Direct Transfer Response from Counter-party (API)

```
<FIXML>
    <TrdCaptRpt
      MsgEvtSrc=”API”                          ← Message event source – from firm system
      TrdHandlInst=”1”                         ← One-party Pass Thru
      RptID="500100"                           ← Trade ID (Clearing generated)
      TrdID="500100"                           ← Trade ID (Clearing generated)
      TransTyp="2"                             ← Transaction Type is Replace
      TrdTyp="3"                               ← Trade Type 0=Regular trade 3=Transfer
      TrdSubTyp=”6”                            ← “5” is transfer to offset, “6” indicates counter-party accept
      RptTyp=”2”                               ← Counter-party accept request
      TxnTm="2006-05-23T010:15:01-05:00">      ← Execution Time (UTC)
      TrdDt="2006-05-23"                       ← Trade Date
      BizDt=”2006-05-23”                       ← Clearing Business Date
      MLegRptTyp=”1”                           ← “1” is an outright trade
      Ccy=”EUR”                                ← Dealt currency
      SettlCcy=”JPY”                           ← Contra currency = JPY
      SettlDt=”2006-05-25”                     ← Settlement (value) date
      LastPx=”123.4679”                        ← Trade price
      LastSpotRt=”123.4679”                    ← Spot Rate
      LastFwdPnts=”0.0000”                     ← Forward points
      LastQty=”10000000.00”                    ← Trade quantity
      GrossTrdAmt=”10000000.00”                ← Dealt Amount
      CalcCcyLastQty=”1234679000”              ← Contra Amount
          <Hdr
            Snt = “2006-05-23T08:15:23-05:00”  ← Message transmission time (UTC)
            TSub=”CME”                         ← Destination Firm Exchange
            SSub=”CME”                         ← Sender Exchange
            SID = “245”                        ← Sender ID
          <Instrmt                             ← Instrument block
            Desc=”EUR/JPY SPOT”                ← security description of traded instrument
            SecTyp=”FOR”                       ← product type = forward
            ID="EURJPY"                        ← Clearing Product Code
            CFI="FFCPNO"  ← (Future-settling, financial, currency, physically delivered, non-std, outright)
            MMY="20060525"                     ← Period Code identifying the contract – value date as string
            UOM=”1”                            ← Unit of trading = 1 EUR (from clearing point of view)
            Mult=”1”                           ← Contract value factor (multiplier)
            Exch="FXM"/>                       ← Product Exchange
          <RptSide                             ← Data for this side of trade
            Side="2"                           ← Market Side (1 is Buy, 2 is Sell)
            ClOrdID="5379ABCD"                 ← Customer Order Id
            CustCpcty="4"                      ← Customer Type Code
            OrdTyp="L"                         ←Order Type
            InptDev="API"                      ← Trade Input Device
            SesSub="X" >                       ← Venue is X-marketplace
            <Pty ID="CME" R="21"/>                 ← Clearing Organization
            <Pty ID="CME" R="22"/>                 ← Executing Firm Exchange
            <Pty ID="245" R="1"/>                  ← Executing Firm
            <Pty ID="523" R="17"/>                 ← Contra Firm
            <Pty ID="287" R="4"/>                  ← Clearing Member Firm
            <Pty ID="COUNTERPTY" R="24"> <Sub ID="1" Typ="26"/> ← Customer Account and origin
            <Pty ID="245XF" R="38"/><Sub ID="1" Typ="26"/></Pty>   ← Position Account and origin
          </RptSide>
    </TrdCaptRpt>
</FIXML>
```


©Chicago Mercantile Exchange Inc, 2005

7.6 Direct Transfer Accept Request Response to Counter-party (API)

```
<FIXML>
    <TrdCaptRptAck
      MsgEvtSrc=”CMESys”                          ← Message event source – from Clearing System
      TrdHandlInst=”1”                            ← One-party Pass Thru
      RptID="500100"                              ← Trade ID (Clearing generated)
      TrdID="500100"                              ← Trade ID (Clearing generated)
      TransTyp="2"                                ← Transaction Type is Replace
      TrdTyp="3"                                  ← Trade Type 0=Regular trade 3=Transfer
      TrdSubTyp=”6”                               ← “5” is transfer to offset, “6” indicates counter-party accept
      RptTyp=”2”                                  ← One-party pass thru accepted by counter-party
      TrdRptStat=”0”                              ← “0” tells firm trade has passed Clearing System edits
      MtchStat="0"                                ← Trade is matched
      TxnTm="2006-05-23T010:15:01-05:00">         ← Execution Time (UTC)
      TrdDt="2006-05-23"                          ← Trade Date
      BizDt=”2006-05-23”                          ← Clearing Business Date
      MLegRptTyp=”1”                              ← “1” is an outright trade
      Ccy=”EUR”                                   ← Dealt currency
      SettlCcy=”JPY”                              ← Contra currency = JPY
      SettlDt=”2006-05-25”                        ← Settlement (value) date
      LastPx=”123.4679”                           ← Trade price
      LastSpotRt=”123.4679”                       ← Spot Rate
      LastFwdPnts=”0.0000”                        ← Forward points
      LastQty=”10000000.00”                       ← Trade quantity
      GrossTrdAmt=”10000000.00”                   ← Dealt Amount
      CalcCcyLastQty=”1234679000”                 ← Contra Amount
          <Hdr
            Snt = “2006-05-23T08:15:23-05:00”     ← Message transmission time (UTC)
            TSub=”CME”                            ← Destination Firm Exchange
            SID = “CME”                           ← Sender ID
            SSub=”CME”                            ← Sender Exchange
            TID = “245”                           ← Target firm ID
          <Instrmt                                ← Instrument block
            Desc=”EUR/JPY SPOT”                   ← security description of traded instrument
            SecTyp=”FOR”                          ← product type = forward
            ID="EURJPY"                           ← Clearing Product Code
            CFI="FFCPNO"  ← (Future-settling, financial, currency, physically delivered, non-std, outright)
            MMY="20060525"                        ← Period Code identifying the contract – value date as string
            UOM=”1”                               ← Unit of trading = 1 EUR (from clearing point of view)
            Mult=”1”                              ← Contract value factor (multiplier)
            Exch="FXM"/>                          ← Product Exchange
          <RptSide                                ← Data for this side of trade
            Side="2"                              ← Market Side (1 is Buy, 2 is Sell)
            ClOrdID="5379ABCD"                    ← Customer Order Id
            CustCpcty="4"                         ← Customer Type Code
            OrdTyp="L"                            ←Order Type
            InptDev="API"                         ← Trade Input Device
            SesSub="X" >                          ← Venue is X-marketplace
            <Pty ID="CME" R="21"/>                  ← Clearing Organization
            <Pty ID="CME" R="22"/>                  ← Executing Firm Exchange
            <Pty ID="245" R="1"/>                   ← Executing Firm
            <Pty ID="523" R="17"/>                  ← Contra Firm
            <Pty ID="287" R="4"/>                   ← Clearing Member Firm
            <Pty ID="COUNTERPTY" R="24"> <Sub ID="1" Typ="26"/> ← Customer Account and origin
            <Pty ID="245XF" R="38"/><Sub ID="1" Typ="26"/></Pty>   ← Position Account and origin
          </RptSide>
    </TrdCaptRptAck> </FIXML>
```


©Chicago Mercantile Exchange Inc, 2005

7.7 Direct Transfer Accept Request Alert to Counter-party (Accepted in Clearing System UI)

```
<FIXML>
    <TrdCaptRpt
      MsgEvtSrc=”CMESys”                          ← Message event source – from Clearing System
      TrdHandlInst=”0”                            ← Trade confirm
      OrigTrdHandlInst=”1”                        ← One-party Pass Thru
      RptID="500100"                              ← Trade ID (Clearing generated)
      TrdID="500100"                              ← Trade ID (Clearing generated)
      TransTyp="2"                                ← Transaction Type is Replace
      TrdTyp="3"                                  ← Trade Type 0=Regular trade 3=Transfer
      TrdSubTyp=”6”                               ← “5” is transfer to offset, “6” indicates counter-party accept
      RptTyp=”2”                                  ← One-party pass thru accepted by counter-party
      TrdRptStat=”0”                              ← “0” tells firm trade has passed Clearing System edits
      MtchStat="0"                                ← Trade is matched
      TxnTm="2006-05-23T010:15:01-05:00">         ← Execution Time (UTC)
      TrdDt="2006-05-23"                          ← Trade Date
      BizDt=”2006-05-23”                          ← Clearing Business Date
      MLegRptTyp=”1”                              ← “1” is an outright trade
      Ccy=”EUR”                                   ← Dealt currency
      SettlCcy=”JPY”                              ← Contra currency = JPY
      SettlDt=”2006-05-25”                        ← Settlement (value) date
      LastPx=”123.4679”                           ← Trade price
      LastSpotRt=”123.4679”                       ← Spot Rate
      LastFwdPnts=”0.0000”                        ← Forward points
      LastQty=”10000000.00”                       ← Trade quantity
      GrossTrdAmt=”10000000.00”                   ← Dealt Amount
      CalcCcyLastQty=”1234679000”                 ← Contra Amount
          <Hdr
            Snt = “2006-05-23T08:15:23-05:00”     ← Message transmission time (UTC)
            TSub=”CME”                            ← Destination Firm Exchange
            SID = “CME”                           ← Sender ID
            SSub=”CME”                            ← Sender Exchange
            TID = “245”                           ← Target firm ID
          <Instrmt                                ← Instrument block
            Desc=”EUR/JPY SPOT”                   ← security description of traded instrument
            SecTyp=”FOR”                          ← product type = forward
            ID="EURJPY"                           ← Clearing Product Code
            CFI="FFCPNO"  ← (Future-settling, financial, currency, physically delivered, non-std, outright)
            MMY="20060525"                        ← Period Code identifying the contract – value date as string
            UOM=”1”                               ← Unit of trading = 1 EUR (from clearing point of view)
            Mult=”1”                              ← Contract value factor (multiplier)
            Exch="FXM"/>                          ← Product Exchange
          <RptSide                                ← Data for this side of trade
            Side="2"                              ← Market Side (1 is Buy, 2 is Sell)
            ClOrdID="5379ABCD"                    ← Customer Order Id
            CustCpcty="4"                         ← Customer Type Code
            OrdTyp="L"                            ←Order Type
            InptDev="UI"                          ← Trade Input Device (clearing system user-interface)
            SesSub="X" >                          ← Venue is X-marketplace
            <Pty ID="CME" R="21"/>                  ← Clearing Organization
            <Pty ID="CME" R="22"/>                  ← Executing Firm Exchange
            <Pty ID="245" R="1"/>                   ← Executing Firm
            <Pty ID="523" R="17"/>                  ← Contra Firm
            <Pty ID="287" R="4"/>                   ← Clearing Member Firm
            <Pty ID="COUNTERPTY" R="24"> <Sub ID="1" Typ="26"/> ← Customer Account and origin
            <Pty ID="245XF" R="38"/><Sub ID="1" Typ="26"/></Pty>   ← Position Account and origin
          </RptSide>
    </TrdCaptRpt  </FIXML>
```


©Chicago Mercantile Exchange Inc, 2005

7.8 Direct Transfer Accept Alert to Initiator

```
<FIXML>
    <TrdCaptRpt
      MsgEvtSrc=”CMESys”                          ← Message event source – from Clearing System
      TrdHandlInst=”0”                            ← Trade confirm
      OrigTrdHandlInst=”1”                        ← One-party Pass Thru
      RptID="500001"                              ← Trade ID (Clearing generated)
      TrdID="500001"                              ← Trade ID (Clearing generated)
      TransTyp="2"                                ← Transaction Type is Replace
      TrdTyp="3">                                 ← Trade Type 0=Regular trade 3=Transfer
      TrdSubTyp=”5”                               ← “5” is transfer to offset, “6” indicates counter-party accept
      RptTyp=”2”                                  ← Trade submitted to Clearing System
      TrdRptStat=”0”                              ← “0” tells firm trade has passed Clearing System edits
      MtchStat="0"                                ← Trade is matched
      TxnTm="2006-05-23T010:15:01-05:00">         ← Execution Time (UTC)
      TrdDt="2006-05-23"                          ← Trade Date
      BizDt=”2006-05-23”                          ← Clearing Business Date
      MLegRptTyp=”1”                              ← “1” is an outright trade
      Ccy=”EUR”                                   ← Dealt currency
      SettlCcy=”JPY”                              ← Contra currency = JPY
      SettlDt=”2006-05-25”                        ← Settlement (value) date
      LastPx=”123.4679”                           ← Trade price
      LastSpotRt=”123.4679”                       ← Spot Rate
      LastFwdPnts=”0.0000”                        ← Forward points
      LastQty=”10000000.00”                       ← Trade quantity
      GrossTrdAmt=”10000000.00”                   ← Dealt Amount
      CalcCcyLastQty=”1234679000”                 ← Contra Amount
          <Hdr
            Snt = “2006-05-23T08:15:23-05:00”     ← Message transmission time (UTC)
            TSub=”CME”                            ← Destination Firm Exchange
            TID = “323”                           ← target firm ID
            SSub=”CME”                            ← Sender Exchange
            SID = “CME”                           ← Sender ID
          <Instrmt                                ← Instrument block
            Desc=”EUR/JPY SPOT”                   ← security description of traded instrument
            SecTyp=”FOR”                          ← product type = forward
            ID="EURJPY"                           ← Clearing Product Code
            CFI="FFCPNO"  ← (Future-settling, financial, currency, physically delivered, non-std, outright)
            MMY="20060525"                        ← Period Code identifying the contract – value date as string
            UOM=”1”                               ← Unit of trading = 1 EUR (from clearing point of view)
            Mult=”1”                              ← Contract value factor (multiplier)
            Exch="FXM"/>                          ← Product Exchange
          <RptSide                                ← Data for this side of trade
            Side="1"                              ← Market Side (1 is Buy, 2 is Sell)
            ClOrdID="5379ABCD"                    ← Customer Order Id
            CustCpcty="4"                         ← Customer Type Code
            OrigTrdDt=”2006-05-23”                ← Trade date of original FXMarketSpace trade
            OrigTrdID=”100001”                    ← Trade ID of original FXMarketSpace trade
            OrdTyp="L"                            ←Order Type
            InptDev="UI"                          ← Trade Input Device
            SesSub="X" >                          ← Venue is X-marketplace
            <Pty ID="CME" R="21"/>                ← Clearing Organization
            <Pty ID="CME" R="22"/>                ← Executing Firm Exchange
            <Pty ID="523" R="1"/>                 ← Executing Firm
            <Pty ID="245" R="17"/>                ← Contra-firm
            <Pty ID="323" R="4"/>                 ← Clearing Member Firm
            <Pty ID="HOO1239H" R="24"> <Sub ID="1" Typ="26"/>   ← Customer Account and origin
            <Pty ID="323AB" R="38"/><Sub ID="1" Typ="26"/></Pty>   ← Position Account and origin
          </RptSide>
    </TrdCaptRpt> </FIXML>
```


©Chicago Mercantile Exchange Inc, 2005

8 TREX to Trade Capture Report Mapping

8.1 Main Block

Main Block Mapping							
TREX/Business Field Name	**Start Col**	**End Col**	**FIXML4.4 Element**	**FIXML Attribute**	**TREX Value**	**FIXML Value**	**Comments**
TREX Message			/TrdCaptRpt/				
Match ID (New)	NA	NA	/TrdCaptRpt	**@ExecID**	NA	CBT123456789	*Alpha*
Match Status	N/A	N/A	/TrdCaptRpt/	**@MtchStat**	N/A	1=Unmatch	
						0=Match	
Message ID	N/A	N/A	/TrdCaptRpt/	**@RptID**			*Unique message identifier generated by the sender of the message*
Message Identifier	1	3	/TrdCaptRpt/	**@RptTyp**	TRX	0	*Submit*
Message Version	4	4	*Not Supported*				
Message Time	5	12	*/TrdCaptRpt/*	**@TxnTm**	HHMMSSss	2004-06-01T12:30:01	Format is "YYYY-MM-DDTHH:MM:SS.00"
Exchange Order Routing Special Id	13	20	*Not Supported*				
Message Length	21	24	*Not Supported*				
Action Code	25	25	/TrdCaptRpt/	**@TransTyp**	A	TransTyp="0"	*New (Add)*
					D	TransTyp="1"	*Cancel (Delete)*
					C	TransTyp="2"	*Replace (Change)*
Trade Route Indicator	26	26	*Not Supported*				
Trade Date	27	34	/TrdCaptRpt/	**@TrdDt**	YYYYMMDD	*YYYY-MM-DD*	Trade date for which transaction is executed
Product Exchange ID	35	39	/TrdCaptRpt/Instrmt/	**@Exch**	01	Exch="CBT"	*Product Exchange*
					02	Exch="CME"	
Firm Exchange ID			/TrdCaptRpt/RptSide/Pty/	**@ID, @R**	01	<Pty ID="CBT" R="22" />	*Firm Exchange ID*
					02	<Pty ID="CME" R="22" />	
Clearing Member Firm	40	44	/TrdCaptRpt/RptSide/Pty/	**@ID, @R**	*value*	<Pty ID="*value*" R="1" />	*No length limit on firm 1=Executing Firm*
Executing Broker	45	49	/TrdCaptRpt/RptSide/Pty/	**@ID, @R**	*value*	<Pty ID="*value*" R="12" />	*No length limit on broker code 12= Executing Trader*
Mapping for Trans Type Code							
Transaction Type Code (1=Electronic, 2= Outright, 5=Spread)	50	51	/TrdCaptRpt/	**@TrdTyp**	1	0	*This mapping is for SST Outrights*
			/TrdCaptRpt/	**@TrdSubTyp,**		N/A	
			/TrdCaptRpt/	**@MLegRptTyp**		1	
			/TrdCaptRpt/RptSide/	**@SesSub**		E	

©Chicago Mercantile Exchange Inc, 2005

Transaction Type Code (Electronic Spread Leg Legacy TransTyp = 6)	50	51	/TrdCaptRpt/	**@TrdTyp**	1	0	*This mapping is for **SST** Outrights*
			/TrdCaptRpt/	**@TrdSubTyp,**		N/A	
			/TrdCaptRpt/	**@MLegRptTyp**		2	
			/TrdCaptRpt/RptSide/	**@SesSub**		E	
Transaction Type Code (Electronic Spread Leg Legacy TransTyp = L)	50	51	/TrdCaptRpt/	**@TrdTyp**	1	0	*This mapping is for **SST** Outrights*
			/TrdCaptRpt/	**@TrdSubTyp,**		8	
			/TrdCaptRpt/	**@MLegRptTyp**		2	
			/TrdCaptRpt/RptSide/	**@SesSub**		E	
Transaction Type Code (Electronic SLEDS Legacy TransTyp = D)	50	51	/TrdCaptRpt/	**@TrdTyp**	1	0	*This mapping is for **SST** SLEDS*
			/TrdCaptRpt/	**@TrdSubTyp,**		7	
			/TrdCaptRpt/	**@MLegRptTyp**		3	
			/TrdCaptRpt/RptSide/	**@SesSub**		E	
BuySell Code	52	52	/TrdCaptRpt//RptSide/	**@Side**	1	Side="1"	*Set to buy/sell of SLEDS or O/R*
Commodity Code	53	57	/TrdCaptRpt/Instrmt/	**@ID**	value	ID="value"	*No limit on product id*
	53	57	/TrdCaptRpt/TrdLeg[1]/Leg/	**@ID**	value	ID="value"	*SLEDS only*
Contract Maturity	58	65	/TrdCaptRpt/Instrmt/	**@MMY**	CCYYMMDD		
			/TrdCaptRpt/TrdLeg[1]/Leg/	**@MMY**	CCYYMMDD		
Put/Call Indictor	66	66	TrdCaptRpt/Instrmt/	**@CFI**			*Set the 2nd character of the CFI code if it is option (OPXXXX). Refer to CFI Code translation.*
			/TrdCaptRpt/TrdLeg[1]/Leg/	**@CFI**			*Additional Attributes for SLEDS*
Strike Price, Strike Price sign	67	75	TrdCaptRpt/Instrmt/	**@StrkPx**		StrkPx="value'	*The strike price with the sign (Signed decimal). This attribute will be created only for option.*
Opposite Firm	76	80	/TrdCaptRpt/RptSide/Pty/	**@ID, @R**	*value*	<Pty ID="*value*" R="17">	*17= Contra Firm*
Opposite Broker	81	85	/TrdCaptRpt/RptSide/Pty/	**@ID, @R**	*value*	<Pty ID="*value*" R="37">	*37=Contra Trader*
Trade Price, Trade Price Sign	86	100	/TrdCaptRpt/	**@LastPx**	*value*	LastPX="*value*"	*Signed, decimal* *For SLEDS, used as px differential*
Quantity	101	105	/TrdCaptRpt/	**@LastQty**	*value*	LastQty="*value*"	*Signed, decimal* *Side quantity for Single-sided message* *Summary quantity for Multi-sided message*
Time Bracket Code	106	108	/TrdCaptRpt/RptSide/	**@TmBkt**			*N/A*

©Chicago Mercantile Exchange Inc, 2005

Account Number	109	118	/TrdCaptRpt/RptSide/Pty/	**@ID, @R**	*value*	<Pty ID="*value*" R="24">	*Customer Acct (R=24)*
CTI Code	119	119	/TrdCaptRpt/RptSide/	**@CustCpcty**	*value*	CustOrdCpcty="*value*"	
Origin Code	120	121	/TrdCaptRpt/RptSide/ Pty/Sub	**@ID, @Typ**	*value*	<Sub ID="value" Typ="26">	*Origin of the Customer Acct*
Card Order ID	122	129	/TrdCaptRpt/RptSide/	**@ClOrdID**	*value*	ClOrdID="*value*"	
Fee Code (Release Flag)	130	131	/TrdCaptRpt	**@ExecTyp**			*N/A*
						ExecTyp="2"	*Release*
Reserved for future use	132	132	/TrdCaptRpt/RptSide/	**@SesSub**	*value*	SesSub="*P*"	*This is mapped to the Trading session Sub Id P=Pit*
						SesSub="*E*"	*E=Electronic*
						SesSub="*X*"	*X=Ex-Pit*
CTRCardSequenceNumber	133	138	/TrdCaptRpt/RptSide/	**@ClOrdID2**	*value*	**ClOrdID2**="*value*"	*N/A*
OpenCloseIndicator	139	139	/TrdCaptRpt/RptSide/	**@PosEfct**	O	O	*One Chicago-Used for outbound Trades only*
TradeIDSeqNumber (Single-sided) TradeIDSeqNumber (Multi-sided)	140	145	/TrdCaptRpt/ /TrdCaptRpt/RptSide/	**@TrdID** **@RptID**	*Value*	RptID="*value*"	***The Trade Identifier that clearing generates for the firm. Firms shall send back this value on all future messages (change, delete)*** ***Multi-sided will use @RptID in the RptSide***
TradeIDSourceCode	146	148	/TrdCaptRpt/RptSide/	**@InptSrc**	*value*	TrdInptSrc="*value*"	*Examples are GBX for Globex and ECBT for ECBOT Trades*
Trade ID Cycle code	149	150					
OrderTypeCode	151	152	/TrdCaptRpt/RptSide/	**@OrdTyp**[1]	*value*	OrdTyp="*value*"	*Order Type Code*
Floor Broker	153	157	/TrdCaptRpt/RptSide/Pty/	**@ID, @R**	*value*	<Pty ID="*value*" R="2">	*36=Entering Trader*
Cabinet Indicator	158	158	/TrdCaptRpt/	**@PxTyp**	C	PxTyp="10"	*Fixed*
					V	PxTyp="11"	*Variable*
Transfer Reason Code	159	160	/TrdCaptRpt/	**@TrnsfrRsn**	value	TrnsfrRsn="*value*"	*N/A*
Reason Code	161	162	/TrdCaptRpt/RptSide	**@RsnCD**			
Opposing Open/Close Indicator	163	163	Not Supported				
Cancel Indicator	164	164	Not Supported				
SLED Leg Indicator (SLEDS only)	165	165	/TrdCaptRpt/Instrmt/	**@SecTyp,** SubTyp	L	SecTyp="FUT"	*New TREX Field ion Position 165 & Length=1. This is used only for SLEDS currently.*
					S	SecTyp= "MLEG", SubTyp ="CAL"	*New TREX Field ion Position 165 & Length=1. This is used only for SLEDS currently.*

©Chicago Mercantile Exchange Inc, 2005

Not Defined	166	167					
APS GUS Indicator	168	168	/TrdCaptRpt/RptSide/	**@AllocInd**	*blank*	AllocInd="0"	*0=Allocation not required 1=Allocation required but allocation information not provided 2=Allocation required and allocation information provided*
				@AllocInd	G	AllocInd="1"	*IF there is no A2 block*
APS Group ID	169	173	/TrdCaptRpt/RptSide/	**@AllocID**	G	AllocInd="2" AllocID="*value of APS Group ID*"	*IF A2 Block Exists*
APS Group ID			/TrdCaptRpt/	**@AvgPxInd, LinkID**	A	AvgPxInd="1" LinkID="*value of APS Group ID*"	*Indicates if trade is an AvpPx.*
Order Execution Time	174	179	/TrdCaptRpt/RptSide/ TrdRegTS[3]/	**@TS, @Typ**	HHMMSS	TS="YYYY-MM-DDTHH:MM:SS.00" 00" Typ="1"	N/A
Business Cycle Code	180	184	/TrdCaptRpt/RptSide/	**@SesID**	*Not used*	SesID=*"value"*	*ETH*

8.2 A1 Block

A1 Block Mapping							
TREX Field Name	**Start Col**	**End Col**	**FIXML4.4 Element**	**FIXML Attribute**	**TREX Value**	**FIXML Value**	**Comments**
Block 1	1	2	Not Supported				
SpecialRuleCode	3	7	/TrdCaptRpt/RptSide/	**@ExchRule**	*value*	ExchRule="*value*"	
BK Broker	9	13	/TrdCaptRpt/RptSide/Pty/	**@ID, @R**	*value*	<Pty ID="*value*" R="36">	*36=Entering Trader*
LOXIndicator	8	8	**Not supported**				
SpecificProductCode	14	23	**Not supported**				

8.3 A2 Block

A2 Block Mapping							
TREX Field Name	**Start Col**	**End Col**	**FIXML4.4 Element**	**FIXML Attribute**	**TREX Value**	**FIXML Value**	**Comments**
Block 2	1	2	Not Supported				
Carry Exchange (NEW)	3	7	/TrdCaptRpt/RptSide/Alloc/Pty/	**@ID, @R**	01	<Pty ID="CBT" R="22">	*Use the correspondent Clearing Org Role*
					02	<Pty ID="CME" R="22">	
Carry Firm	8	12	/TrdCaptRptRptSide/Alloc/Pty/	**@ID, @R**	*value*	<Pty ID="*value*" R="1">	
Carry Account	13	27	/TrdCaptRpt/RptSide/Alloc/Pty/	**@ID, @R**	*value*	<Pty ID="*value*" R="24">	

©Chicago Mercantile Exchange Inc, 2005

8.4 A4 Block

A4 Block Mapping							
TREX Field Name	**Start Col**	**End Col**	**FIXML4.4 Element**	**FIXML Attribute**	**TREX Value**	**FIXML Value**	**Comments**
Block 4	1	2	Not Supported		A4		*Globex – Electronic Trades Block*
ETH Execution Time	3	10	/TrdCaptRpt/	**@TxnTm**	HHMMSS ss	2004-06-01T12:30:01	Format is "YYYY-MM-DDTHH:MM:SS.00"
ETH Match Token	11	22	/TrdCaptRpt/	**@MtchID**			*ETH Host Match Number*
ETH Organization	23	30	/TpdCaptRpt/RptSide/	**@ID, @R**	01	<Pty ID="CME" R="21" />	*Clearing Org*
ETH User ID	31	35	/TpdCaptRpt/RptSide/	**@ID, @R**	01	<Pty ID="ABC" R="36" />	*ETH User Id (Trader) Entering Trader*
ETH Volatility	36	41	N/A				*Internal CME Use – ETH Options Volatility Value*
ETH – Buyer Match Exchange	42	43	/TpdCaptRpt/RptSide/	**@ID, @R**	01	<Pty ID="CME" R="22" />	*Exchange of the TMF on the Buy Side This will vary based on the trade being executed is a Buy or a Sell.*
ETH Seller Match Exchange	44	45	/TpdCaptRpt/RptSide/	**@ID, @R**	01	<Pty ID="CBT" R="42" />	*Exchange of the TMF on the Sell side. This will vary based on the trade being executed is a Buy or a Sell. If the trade is a Buy the contra exchange is the seller Exchange and vice versa.*
ETH Order Entry Exchange	46	47	N/A				*Order Entry Exchange*
Electronic Trading User ID (Operator Id)	47	63	/TpdCaptRpt/RptSide/	**@ID, @R**	01	<Pty ID="1234567" R="44" />	*The trader or operator executing the electronic trade. For orders routed via iLink, the value from FIX tag 116. For CBOT trades executed through e-cbot, this will consist of five-byte clearing member code, a three-byte trader subgroup code, and a three-byte trader number.*
Customer Order Reference	64	77	/TrdCaptRpt/RptSide/	**@OrdID**			*The Order to the customer or Client.*
Filler	78	90					

©Chicago Mercantile Exchange Inc, 2005

8.5 R1 Block

R1 Block Mapping							
TREX Field Name	**Start Col**	**End Col**	**FIXML4.4 Element**	**FIXML Attribute**	**TREX Value**	**FIXML Value**	**Comments**
TimeStampIn	3	10	/TrdCaptRpt/RptSide/TrdRegTS[1]/	**@TS, @Typ**	HHMMSSDD	TS="YYYY-MM-DDTHH:MM:SS.00" Typ="2"	
TimeStampInSourceCode	11	15	/TrdCaptRpt/RptSide/TrdRegTS[1]/	**@Src**	*value*	Src="*value*"	
BrokerReceiptTimeStamp	16	23	/TrdCaptRpt/RptSide/TrdRegTS[2]/	**@TS, @Typ**	HHMMSSDD	TS="YYYY-MM-DDTHH:MM:SS.00" Typ="4"	
BrokerReceiptSourceCode	24	28	/TrdCaptRpt/RptSide/TrdRegTS[2]/	**@Src**	*value*	Src="*value*"	
ExecutionTimeStamp	29	36	/TrdCaptRpt/RptSide/ TrdRegTS[3]/	**@TS, @Typ**	HHMMSSDD	TS="YYYY-MM-DDTHH:MM:SS.00" 00" Typ="1"	
ExecutionTimeStamp SourceCode	37	41	/TrdCaptRpt/RptSide/ TrdRegTS[3]/	**@Src**	*value*	Src="value"	
TimeStampOut	42	49	/TrdCaptRpt/RptSide/TrdRegTS[4]/	**@TS, @Typ**	HHMMSSDD	TS="YYYY-MM-DDTHH:MM:SS.00" Typ="3"	
TimeStampOutSource Code	50	54	/TrdCaptRpt/tSide/TrdRegTS[4]/	**@Src**	*value*	Src="*value*"	

8.6 S1 Block

S1 Block Mapping							
TREX Field Name	**Start Col**	**End Col**	**FIXML4.4 Element**	**FIXML Attribute**	**TREX Value**	**FIXML Value**	**Comments**
Block S1	1	2	Not Supported				
Spread Types	3	17	/TrdCaptRpt/	**@MLegRpt Typ**		MLEGRptTyp="3"	
SpreadDifferential, SpreadDifferentialSign	18	32	/TrdCaptRpt/	**@LastPx**	*value*	LastPx="*value*"	*Signed, decimal For SLEDS, used as px differential*
BuySellof SecondLegofSpread	33	34	/TrdCaptRpt/TrdLeg[2]/Leg/	**@Side**	2	Side="2"	*Set equal to the Side value of the **FAR** term contract leg – This will require comparing the maturity year month of the legs*
			/TrdCaptRpt/TrdLeg[2]/Leg/	**@Side**	*1*	Side="1"	*Set equal to the Side value of the NEAR term*

©Chicago Mercantile Exchange Inc, 2005

S1 Block Mapping							
TREX Field Name	**Start Col**	**End Col**	**FIXML4.4 Element**	**FIXML Attribute**	**TREX Value**	**FIXML Value**	**Comments**
							contract leg – This will require comparing the maturity year month of the legs
ExchangeCode	35	39	/TrdCaptRpt/TrdLeg[2]/Leg/	**@Exch**	01	Exch="CBT"	*CBT*
CommodityCode	40	44	/TrdCaptRpt/TrdLeg[2]/Leg/	**@ID**	*value*	ID="*value*"	*No limit on product id Should be same value as the Main Block*
			/TrdCaptRpt/TrdLeg[2]/Leg/	@CFI			*Additional Attribute for SLEDS. The CFI code for the 2nd leg*
Contract Year/Month	45	52	/TrdCaptRpt/TrdLeg[2]/Leg/	**@MMY**	YYYYMM	YYYYMM	*Maturity Date Optional Day of the month*
TradePrice, TradePriceSign	63	77	/TrdCaptRpt/TrdLeg[2]/	**@LastPx**	*value*	*LastPx="value"*	*Signed, decimal Leg Price*
Quantity	78	82	/TrdCaptRpt/TrdLeg[2]/	**@Qty**	*value*	*Qty="value"*	*Value should be the same as the value in the main block.*
Front Leg Trade Id	88	93	/TrdCaptRpt/TrdLeg[1]/	@RefID	*Value*	*RefId="value"*	*New TREX Filed (88-93)*
Back Leg Trade Id	94	99	/TrdCaptRpt/TrdLeg[2]/	@RefID	*Value*	*RefId="value"*	*New TREX Filed (94-99)*

8.7 M1 Block

M1 Block Mapping							
TREX Field Name	**Start Col**	**End Col**	**FIXML4.4 Element**	**FIXML Attribute**	**TREX Value**	**FIXML Value**	**Comments**
Block M1	1	2	Not Supported				
Message ID	3	17	Not Supported				
SubSystem	6	8	Not Supported				
Error/Special Conditions Code	9	12	/TrdCaptRptAck/	@RejRsn			
Level	13	13	Not Supported				
Date	14	21	/TrdCaptRpt/	@BizDt	MM/DD/YY	BizDt="*YYYY-MM-DD*"	
Time	22	29	Not Supported		HHMMSS		
Message Text	30	109	/TrdCaptRptAck/	@Txt			
System assigned Trade id	110	115	/ TrdCaptRpt/	@RptID2			If /TrdCaptRpt/@RptID2 is NOT blank This is mapped in the case of a non unique Trade Id. The newly generated SLED ID is sent in this field.

©Chicago Mercantile Exchange Inc, 2005

8.8 M2 Block

M2 Block Mapping							
TREX Field Name	**Start Col**	**End Col**	**FIXML4.4 Element**	**FIXML Attribute**	**TREX Value**	**FIXML Value**	**Comments**
Block M2	1	2	Not Supported				
Message ID	3	17	Not Supported				
SubSystem	6	8	Not Supported				
MSG recovery Status	9	13	Not Supported				
Status	14	18	/TrdCaptRpt/	@MtchStat	Matched	MtchStat=”0”	
					Unmatched	MtchStat=”1”	
Time	27	34	Not Supported		HHMMSS		

©Chicago Mercantile Exchange Inc, 2005

8.9 T1 Block

T1 Block Mapping							
TREX Field Name	**Start Col**	**End Col**	**FIXML4.4 Element**	**FIXML Attribute**	**TREX Value**	**FIXML Value**	**Comments**
Block T1	1	2					
Fill Station Code	19	24	/TrdCaptRpt/RptSide/	**@ExecRefID**		"HTT" or "EC"	*(New Attribut ein Schema)*
Fill Sequence Number	25	30	/TrdCaptRpt/RptSide	@RptSeq			*(New Attribute in Schema)*
System User Name	31	40	N/A				
Order Station code	41	46	/TrdCaptRpt/RptSide/	@OrdInptDev			
Order Sequence Number	47	52	/TrdCaptRpt/RptSide/	@OrdID2			
Firm Order Identifier	61	85	/TrdCaptRpt/RptSide/	@OrdID			
Floor Broker Order Routed	86	90	N/A				
Comment	91	130	/TrdCaptRpt/RptSide	@Txt			
Back Office Instructions	131	155	N/A				
TLTC Flag	156	156	N/A				
Number Fill Lines	157	158	N/A				
Fill Line Number	159	160	Tag Needed				
Spread Leg Number	161	162	N/A	N/A			
Spread Leg Identifier	163	187	N/A				
Secondary Account	188	197	/TrdCaptRpt/RptSide/	**@Acct**	*value*		*New Mapping*
TOPS Commodity Code	198	202	N/A				
TOPS Ticket Label	203	207	N/A				
TOPS Strike Price	208	215	N/A				
TOPS Trade Price	216	225					
TOPS Trade Price Format	226	239					
TOPS Spread Differential	240	249					
TOPS Spread Differential Format	250	263	N/A	N/A			
TOPS Differential Buy/Sell	264	264					
Order Type Qualifier	265	267					
Order Quantity	268	272	N/A				

©Chicago Mercantile Exchange Inc, 2005