CME Group

CME ClearPort®

Trade Submission API FIXML Message Samples

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Futures trading is not suitable for all investors, and involves the risk of loss. Futures are a leveraged investment, and because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for a futures position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles. And only a portion of those funds should be devoted to any one trade because they cannot expect to profit on every trade.

All references to options refer to options on futures.

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All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT, and NYMEX rules. Current rules should be consulted in all cases concerning contract specifications.

Contents

1. Common Message Samples

1.1 User Authentication (HTTP only)

1.1.1 User Request Samples

1.1.1.1 *Logon Request*

An HTTP user requesting session-based logon utilizes the FIXML Application-level User Request Message with User Request Type 1 (Logon):

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<UserReq UserReqID="123456" UserReqTyp="1" Username="user123" Password="User!Pass5">	 Request ID. Request Type – 1 Logon User ID Password
4	<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>	Request message Header
5	</UserReq>	
6	</FIXML>	

1.1.1.2 *Logoff Request*

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<UserReq UserReqID="123456" UserReqTyp="2" Username="user123" Password="User!Pass5">	 Request ID. Request Type – 2 - Logoff User ID Password
4	<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>	Request message Header
5	</UserReq>	
6	</FIXML>	

1.1.1.3 *Change Password Request*

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<UserReq UserReqID="123456" UserReqTyp="3" Username="user123" Password="User!Pass5" NewPassword="User!Pass6">	 Request ID. Request Type – 3 – Change Password User ID Old Password New Password
4	<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>	Request message Header
5	</UserReq>	
6	</FIXML>	

1.1.2 User Response Samples

1.1.2.1 *Successful Logon Response*

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<UserRsp UserReqID="123456" Username="user123" UserStat="1">	 Request ID. User ID Response Status 1 – Logged In
4	<Hdr SID="CME" SSub="CPAPI" TID="BRKR" TSub="user123"/>	Response message Header
5	</UserReq>	
6	</FIXML>	

1.1.2.2 *Successful Logoff Response*

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<UserRsp UserReqID="123456" Username="user123" UserStat="2">	 Request ID. User ID Response Status 2 – Not Logged in (logged off)
4	<Hdr SID="CME" SSub="CPAPI" TID="BRKR" TSub="user123"/>	Response message Header
5	</UserReq>	
6	</FIXML>	

1.1.2.3 *Successful Password Change Response*

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<UserRsp UserReqID="123456" Username="user123" UserStat="5">	 Request ID. User ID Response Status 5 – Password Changed
4	<Hdr SID="CME" SSub="CPAPI" TID="BRKR" TSub="user123"/>	Response message Header
5	</UserReq>	
6	</FIXML>	

1.2 *Dual Side Trade Submission*

1.2.1 Trade Submission Samples

1.2.1.1 *Outright Futures Trade Submission*

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<TrdCaptRpt RptID="0000001" ExecID2="12345620000929" TransTyp="0" TrdTyp="1" TxnTm="2009-10-27T08:15:23.123-05:00" LastPx="72.99" QtyTyp="0" LastQty="500000">	 Message Identifier Submitter assigned execution id New trade Trade Type - Block Trade submission time Trade price Quantity specified as unit Trade quantity (500 X 1000 Barrels)
4	<Hdr SID="PLTFM" SSub="user789" TID="CME" TSub="CPAPI"/>	 Sender ID CME ClearPort® User ID Message destination target exchange Message destination target venue
5	<Instrmt SecTyp="FUT" Exch="NYMEX" ID="CL" Src="H" MMY="200908" TmUnit="Mo"/>	 Product type = future Product exchange Clearing product code Clearing assigned this product code Period code = value date as a string Time Unit = Months (Optional)
6	<TrdRegTS TS="2009-10-27T08:15:22.000-05:00" Typ="1"/>	Execution Time
7	<RptSide ClOrdID="514666" InptSrc="PLTFM" Side="1">	 Client Order ID Trading Platform Buy Sell Code – 1 - Buy
8	<Pty ID="660" R="1"/>	CME ClearPort® firm number

Line	Tag Example	Description
9	<Pty ID="CustAcctXYZ" R="24"/>	Customer account
10	<Pty ID="BKR1" R="30"/>	Broker Code
11	<Pty ID="user765" R="62"/>	Broker person id
12	<Pty ID="jtrader34" R="36"/>	Trader ID
13	</RptSide>	
14	<RptSide ClOrdID="8T5678" InptSrc="PLTFM" Side="2">	
15	<Pty ID="770" R="1"/>	
16	<Pty ID="CustAcct123" R="24"/>	
17	<Pty ID="BKR1" R="30"/>	
18	<Pty ID="user765" R="62"/>	
19	<Pty ID="jotrader88" R="36"/>	
20	</RptSide>	
21	</TrdCaptRpt>	
22	</FIXML>	

1.2.1.2 *Outright Options Trade Submission*

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<TrdCaptRpt RptID="0000001" ExecID2="12345620000929" TransTyp="0" TrdTyp="12" TxnTm="2009-10-27T08:15:23.123-05:00" LastPx="72.99" QtyTyp="1" LastQty="1">	 Message Identifier Submitter assigned execution id New trade Trade Type – EFS/EOO Trade submission time Trade price Quantity specified as Contract Trade quantity
4	<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>	 Sender ID CME ClearPort® User ID Message destination target exchange Message destination target venue
5	<Instrmt SecTyp="OOF" Exch="NYMEX" ID="LN" Src="H" MMY="200908" PutCall="0" StrkPx="9.000" TmUnit="Mo"/>	 Product type = option Product exchange Clearing product code Clearing assigned this product code Period code = value date as a string 9 Dollar Put Time Unit = Months (Optional)
6	<Undly SecTyp="FUT" Exch="NYMEX" ID="NG" Src="H" MMY="200908"/>	 Underlying's Product type = future Underlying's Product exchange Underlying's Clearing product code Clearing assigned this product code
7	<TrdRegTS TS="2009-10-27T08:15:22.000-05:00" Typ="1"/>	Execution Time

Line	Tag Example	Description
8	<RptSide ClOrdID="514666" InptSrc="PLTFM" Side="1">	 Client Order ID Trading Platform Buy Sell Code – 1 - Buy
9	<Pty ID="660" R="1"/>	CME ClearPort® firm number
10	<Pty ID="CustAcctXYZ" R="24"/>	Customer account
11	<Pty ID="BRKR" R="30"/>	Broker Code
12	<Pty ID="user123" R="62"/>	Broker person id
13	<Pty ID="jtrader34" R="36"/>	Trader ID
14	</RptSide>	
15	<RptSide ClOrdID="8T5678" InptSrc="PLTFM" Side="2">	
16	<Pty ID="770" R="1"/>	
17	<Pty ID="CustAcct123" R="24"/>	
18	<Pty ID="BRKR" R="30"/>	
19	<Pty ID="user123" R="62"/>	
20	<Pty ID="jotrader88" R="36"/>	
21	</RptSide>	
22	</TrdCaptRpt>	
23	</FIXML>	

1.2.1.3 *Multi-leg Futures Trade Submission*

This sample represents:

- A Multileg EFP Trade Submission
- Leg Prices specified in the trade
- A trade submitted by a Platform

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<TrdCaptRpt RptID="0000001" ExecID2="12345620000929" TransTyp="0" TrdTyp="2" TxnTm="2009-10-27T08:15:23.123-05:00">	 Message Identifier Submitter assigned execution id New trade Trade Type - EFP Trade submission time
4	<Hdr SID="PLTFM" SSub="user789" TID="CME" TSub="CPAPI"/>	 Sender ID CME ClearPort® User ID Message destination target exchange Message destination target venue
5	<Instrmt SecTyp="MLEG" SubTyp="BF" Exch="NYMEX"/>	 Product type = Multi-leg Strategy Type = Butterfly Product exchange
6	<TrdLeg QtyTyp="1" LastQty="100" LastPx="98.25">	**Trade Leg 1** Quantity specified as contracts Leg 1 quantity Leg 1 price

Line	Tag Example	Description
7	<Leg ID="CL" Src="H" MMY="200906" Side="1" SecTyp="FUT" Exch="NYMEX"/>	 Clearing product code Clearing assigned this product code Period code (expiry date) Buy Product type = future Product exchange
8	</TrdLeg>	
9	<TrdLeg QtyTyp="1" LastQty="200" LastPx="98.50">	**Trade Leg 2** Quantity specified as contracts Leg 2 quantity (double) Leg 2 price
10	<Leg ID="CL" Src="H" MMY="200909" Side="2" SecTyp="FUT" Exch="NYMEX"/>	 Clearing product code Clearing assigned this product code Period code (expiry date) Sell Product type = future Product exchange
11	</TrdLeg>	
12	<TrdLeg QtyTyp="1" LastQty="100" LastPx="97.75">	**Trade Leg 3** Quantity specified as contracts Leg 3 quantity Leg 3 price
13	<Leg ID="CL" Src="H" MMY="200912" Side="1" SecTyp="FUT" Exch="NYMEX"/>	 Clearing product code Clearing assigned this product code Period code (expiry date) Buy Product type = future Product exchange
14	</TrdLeg>	
15	<TrdRegTS TS="2009-10-27T08:15:22.000-05:00" Typ="1"/>	Execution Time
16	<RptSide ClOrdID="514666" InptSrc="PLTFM" Side="1">	 Client Order ID Trading Platform Buy Sell Code – 1 - Buy
17	<Pty ID="660" R="1"/>	CME ClearPort® firm number
18	<Pty ID="CustAcctXYZ" R="24"/>	Customer account
19	<Pty ID="BKR1" R="30"/>	Broker Code
20	<Pty ID="user765" R="62"/>	Broker person id
21	<Pty ID="jtrader34" R="36"/>	Trader ID
22	</RptSide>	
23	<RptSide ClOrdID="8T5678" InptSrc="PLTFM" Side="2">	 Client Order ID Trading Platform Buy Sell Code – 2 - Sell
24	<Pty ID="770" R="1"/>	CME ClearPort® firm number
25	<Pty ID="CustAcct123" R="24"/>	Customer account
26	<Pty ID="BKR1" R="30"/>	Broker Code
27	<Pty ID="user765" R="62"/>	Broker person id
28	<Pty ID="jotrader88" R="36"/>	Trader ID
29	</RptSide>	
30	</TrdCaptRpt>	
31	</FIXML>	

1.2.1.4 *Multi-leg Options Trade Submission (requesting leg prices)*

This sample represents:

- A Multileg EFS/EOO Trade Submission
- A trade sent with a Diff price
- Leg Prices not specified that will be calculated by CME ClearPort
- A trade submitted by a Broker

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<TrdCaptRpt RptID="0000001" ExecID2="12345620000929" TransTyp="0" TrdTyp="12" TxnTm="2009-10-27T08:15:23.123-05:00" LastPx="0.1">	 Message Identifier Submitter assigned execution id New trade Trade Type – EFS/EOO Trade submission time Trade Price
4	<Hdr SID="BRKR" SSub="user123" TID="CME" TSub="CPAPI"/>	 Sender ID CME ClearPort® User ID Message destination target exchange Message destination target venue
5	<Instrmt SecTyp="MLEG" SubTyp="SP" Exch="NYMEX"/>	 Product type = Multi-leg Strategy Type Product exchange
6	<TrdLeg QtyTyp="1" LastQty="100">	**Trade Leg 1** Quantity specified as contracts Leg 1 quantity
7	<Leg ID="LO" Src="H" MMY="200909" PutCall="0" Strk="98.75" Side="1" SecTyp="OOF" Exch="NYMEX"/>	 Clearing product code Clearing assigned this product code Period code (expiry date) Put Strike Price Leg - Buy Product type = Option on a Future Product exchange
8	<Undlys>	
9	<Undly ID="CL" Src="H" MMY="200909" SecTyp="FUT" Exch="NYMEX"/>	 Underlying's Clearing product code Clearing assigned this product code Underlying's Period code (expiry date) Underlying's Product type = future Product exchange
10	</Undlys>	
11	</TrdLeg>	
12	<TrdLeg QtyTyp="1" LastQty="100">	

Line	Tag Example	Description
13	<Leg ID="LO" Src="H" MMY="200912" PutCall="1" Strk="98.25" Side="2" SecTyp="OOF" Exch="NYMEX"/>	 Clearing product code Clearing assigned this product code Period code (expiry date) Call Strike Price Leg - Sell Product type = Option on a Future Product exchange
14	<Undlys>	
15	<Undly ID="CL" Src="H" MMY="200912" SecTyp="FUT" Exch="NYMEX"/>	 Underlying's Clearing product code Clearing assigned this product code Underlying's Period code (expiry date) Underlying's Product type = future Product exchange
16	</Undlys>	
17	</TrdLeg>	
18	<TrdRegTS TS="2009-10-27T08:15:22.000-05:00" Typ="1"/>	Execution Time
19	<RptSide ClOrdID="514666" InptSrc="PLTFM" Side="1">	 Client Order ID Trading Platform Buy Sell Code – 1 - Buy
20	<Pty ID="660" R="1"/>	CME ClearPort® firm number
21	<Pty ID="CustAcctXYZ" R="24"/>	Customer account
22	<Pty ID="BRKR" R="30"/>	Broker Code
23	<Pty ID="user123" R="62"/>	Broker person id
24	<Pty ID="jtrader34" R="36"/>	Trader ID
25	</RptSide>	
26	<RptSide ClOrdID="8T5678" InptSrc="PLTFM" Side="2">	 Client Order ID Trading Platform Buy Sell Code – 2 - Sell
27	<Pty ID="770" R="1"/>	CME ClearPort® firm number
28	<Pty ID="CustAcct123" R="24"/>	Customer account
29	<Pty ID="BKR1" R="30"/>	Broker Code
30	<Pty ID="user765" R="62"/>	Broker person id
31	<Pty ID="jotrader88" R="36"/>	Trader ID
32	</RptSide>	
33	</TrdCaptRpt>	
34	</FIXML>	

1.2.2 Trade Acknowledgement Samples

1.2.2.1 *Outright Future Trade Acknowledgement – HTTP*

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<TrdCaptRptAck RptID="0000002" ExecID="987654321" ExecID2="12345620000929" TrdAckStat="0" TrdRptStat="4" TransTyp="0" TrdTyp="1" TxnTm="2009-10-27T08:15:23.123-05:00" TrdDt="2009-10-27" BizDt="2009-10-27" LastPx="72.99" QtyTyp="0" LastQty="10000">	 Message Identifier Unique CME ClearPort® Execution ID Repeat Submitter-assigned execution id TCR Accepted Trade Received not yet Processed New trade Trade Type - Block Trade submission time Trade date Clearing Business Date Trade price Quantity specified as notional Trade quantity
4	<Hdr SID="CME" SSub="CPAPI " TID="PLTFM" TSub="user789"/>	 Sender ID Sender Qualifier Message destination target CME ClearPort® User ID
5	<Instrmt SecTyp="FUT" Exch="NYMEX" ID="CL" Src="H" MMY="200908" TmUnit="Mo"/>	 Product type = Futures Product exchange Clearing product code Clearing assigned this product code Leg 1 quantity Leg 1 price
6	<TrdRegTS TS="2009-10-27T08:15:22.000-05:00" Typ="1"/>	Execution Time
7	<RptSide ClOrdID="514666" InptSrc="PLTFM" Side="1">	 Client Order ID Trading Platform Buy Sell Code – 1 - Buy
8	<Pty ID="660" R="1"/>	CME ClearPort® firm number
9	<Pty ID="CustAcctXYZ" R="24"/>	Customer account
10	<Pty ID="BRKR" R="30"/>	Broker Code
11	<Pty ID="user123" R="62"/>	Broker person id
12	<Pty ID="jtrader34" R="36"/>	Trader ID
13	</RptSide>	
14	<RptSide ClOrdID="8T5678" InptSrc="PLTFM" Side="2">	 Client Order ID Trading Platform Buy Sell Code – 2 - Sell
15	<Pty ID="770" R="1"/>	CME ClearPort® firm number
16	<Pty ID="CustAcct123" R="24"/>	Customer account
17	<Pty ID="BKR1" R="30"/>	Broker Code
18	<Pty ID="user765" R="62"/>	Broker person id
19	<Pty ID="jotrader88" R="36"/>	Trader ID
20	</RptSide>	

Line	Tag Example	Description
21	</TrdCaptRptAck>	
22	</FIXML>	

1.2.2.2 *Outright Future Trade Negative Acknowledgement - HTTP*

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<TrdCaptRptAck RptID="0000002" ExecID2="12345620000929" TrdAckStat="1" RejRsn="2" RejTxt="Unknown Instrument" TransTyp="0" TrdTyp="2" TxnTm="2009-10-27T08:15:23.123-05:00" TrdDt="2009-10-27" BizDt="2009-10-27" LastPx="72.99" QtyTyp="0" LastQty="10000">	 Message Identifier Repeat Submitter-assigned execution id TCR Accepted Reject Reason – 2 - Unknown Instrument Reject Text New trade
4	<Hdr SID="CME" SSub="CPAPI " TID="BRKR" TSub="user123"/>	Message Header
5	<Instrmt SecTyp="FUT" Exch="NYMEX" ID="CL" Src="H" MMY="200908" TmUnit="Mo"/>	Instrument Details
6	<RptSide InptSrc="BRKR" Side="1">	Buy Side Details
7	<Pty ID="660" R="1"/>	
8	<Pty ID="CustAcctXYZ" R="24"/>	
9	<Pty ID="BRKR" R="30"/>	
10	<Pty ID="user123" R="62"/>	
11	<Pty ID="jtrader34" R="36"/>	
12	</RptSide>	
13	<RptSide InptSrc="BRKR" Side="2">	Sell Side Details
14	<Pty ID="770" R="1"/>	
15	<Pty ID="CustAcct123" R="24"/>	
16	<Pty ID="BRKR" R="30"/>	
17	<Pty ID="user123" R="62"/>	
18	<Pty ID="jotrader88" R="36"/>	
19	</RptSide>	
20	</TrdCaptRptAck>	
21	</FIXML>	

1.2.3 Trade Status Samples

1.2.3.1 *Trade Status Report - HTTP*

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<TrdCaptRpt RptID="0000002" ExecID="987654321" ExecID2="12345620000929" TrdRptStat="0" TransTyp="0" TrdTyp="1" TxnTm="2009-10-27T08:15:23.123-05:00" TrdDt="2009-10-27" BizDt="2009-10-27" LastPx="72.99" QtyTyp="0" LastQty="10000">	 Message Identifier Unique CME ClearPort® Trade ID Submitter-assigned execution id Trade Accepted (Cleared) New trade Trade Type - Block Trade submission time Date trade Submitted Clearing Business Date Trade price Quantity specified as notional Trade quantity
4	<Hdr SID="CME" SSub="CPAPI " TID="PLTFM" TSub="user789"/>	Message Header
5	<Instrmt SecTyp="FUT" Exch="NYMEX" ID="CL" Src="H" MMY="200908" TmUnit="Mo"/>	Instrument Details
6	<TrdRegTS TS="2009-10-27T08:15:22.000-05:00" Typ="1"/>	
7	<RptSide InptSrc="PLTFM" InptDev="API" CustCpcty="1" Side="1">	 Trading platform API Submission via MQ Customer Type Indicator Buy Sell Code 1 - Buy
8	<Pty ID="660" R="1"/>	CME ClearPort® firm number
9	<Pty ID="CustAcctABC" R="24">	Customer account
10	<Sub Typ="26" ID="1"/>	Customer Origin (2 = House Account)
11	</Pty>	
12	<Pty ID="BKR1" R="30">	Broker Code
13	<Sub Typ="5" ID="ABrokers LLC"/>	Broker Legal Name
14	</Pty>	
15	<Pty ID="user765" R="62">	Broker person id
16	<Sub Typ="9" ID="John Broker"/>	Broker Person Name
17	</Pty>	
18	<Pty ID="jtrader3" R="36">	Trader ID
19	<Sub Typ="9" ID="Jeff Trader"/>	Trade Name
20	</Pty>	
21	</RptSide>	
22	<RptSide InptSrc="PLTFM" InptDev="API" CustCpcty="4" Side="2">	Trading platform API Submission via MQ Customer Type Indicator Selling Side
23	<Pty ID="770" R="1"/>	CME ClearPort® firm number
24	<Pty ID="CustAcctXYZ" R="24">	Customer account
25	<Sub Typ="26" ID="1"/>	Customer Origin (2 = House Account)
26	</Pty>	

Line	Tag Example	Description
27	<Pty ID="BKR2" R="30">	Broker Code
28	<Sub Typ="5" ID="BBrokers LLC"/>	Broker Legal Name
29	</Pty>	
30	<Pty ID="user567" R="62">	Broker person id
31	<Sub Typ="9" ID="Joe Broker"/>	Broker Person Name
32	</Pty>	
33	<Pty ID="jtrader4" R="36">	Trader ID
34	<Sub Typ="9" ID="Jim Trader"/>	Trade Name
35	</Pty>	
36	</RptSide>	
37	</TrdCaptRpt>	
38	</FIXML>	

1.2.3.2 *Trade Status Report Batch Response - HTTP*

This sample represents a single Batch response for a trade status request made over HTTP with multiple TradeCaptureReports.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<Batch>	
4	<Hdr SID="CME" SSub="CPAPI " TID="PLTFM" TSub="user789"/>	
5	<TrdCaptRpt RptID="0000002" ExecID="987654321" ExecID2="12345620000929" TrdRptStat="0" TransTyp="0" TrdTyp="1" TxnTm="2009-10-27T08:15:23.123-05:00" TrdDt="2009-10-27" BizDt="2009-10-27" LastPx="72.99" QtyTyp="0" LastQty="10000">	
6	<Instrmt SecTyp="FUT" Exch="NYMEX" ID="CL" Src="H" MMY="200910" TmUnit="Mo"/>	
7	<TrdRegTS TS="2009-10-27T08:15:22.000-05:00" Typ="1"/>	
8	<RptSide ClOrdID="F8900" InptSrc="PLTFM" InptDev="API" CustCpcty="1" Side="1">	
9	<Pty ID="660" R="1"/>	
10	<Pty ID="CustAcctABC" R="24">	
11	<Sub Typ="26" ID="1"/>	
12	</Pty>	
13	<Pty ID="BKR1" R="30">	
14	<Sub Typ="5" ID="ABrokers LLC"/>	
15	</Pty>	
16	<Pty ID="user765" R="62">	
17	<Sub Typ="9" ID="John Broker"/>	
18	</Pty>	
19	<Pty ID="jtrader3" R="36">	
20	<Sub Typ="9" ID="Jeff Trader"/>	
21	</Pty>	
22	</RptSide>	
23	<RptSide ClOrdID="7H99" InptSrc="PLTFM" InptDev="API" CustCpcty="4" Side="2">	
24	<Pty ID="770" R="1"/>	
25	<Pty ID="CustAcctXYZ" R="24">	

Line	Tag Example	Description
26	<Sub Typ="26" ID="1"/>	
27	</Pty>	
28	<Pty ID="BKR2" R="30">	
29	<Sub Typ="5" ID="BBrokers LLC"/>	
30	</Pty>	
31	<Pty ID="user567" R="62">	
32	<Sub Typ="9" ID="Joe Broker"/>	
33	</Pty>	
34	<Pty ID="jtrader4" R="36">	
35	<Sub Typ="9" ID="Jim Trader"/>	
36	</Pty>	
37	</RptSide>	
38	</TrdCaptRpt>	
39	<TrdCaptRpt RptID="0000002" ExecID="987654321" ExecID2="12345620000929" TrdRptStat="0" TransTyp="0" TrdTyp="2" TxnTm="2009-10-27T08:15:23.123-05:00" TrdDt="2009-10-27" BizDt="2009-10-27" LastPx="72.99" QtyTyp="0" LastQty="10000">	
40	<Instrmt SecTyp="FUT" Exch="NYMEX" ID="CL" Src="H" MMY="200911" TmUnit="Mo"/>	
41	<RptSide ClOrdID="8BY566" InptSrc="PLTFM" InptDev="API" CustCpcty="1" Side="1">	
42	<Pty ID="660" R="1"/>	
43	<Pty ID="CustAcctABC" R="24">	
44	<Sub Typ="26" ID="1"/>	
45	</Pty>	
46	<Pty ID="BKR1" R="30">	
47	<Sub Typ="5" ID="ABrokers LLC"/>	
48	</Pty>	
49	<Pty ID="user765" R="62">	
50	<Sub Typ="9" ID="John Broker"/>	
51	</Pty>	
52	<Pty ID="jtrader3" R="36">	
53	<Sub Typ="9" ID="Jeff Trader"/>	
54	</Pty>	
55	</RptSide>	
56	<RptSide ClOrdID="DS466" InptSrc="PLTFM" InptDev="API" CustCpcty="4" Side="2">	
57	<Pty ID="770" R="1"/>	
58	<Pty ID="CustAcctXYZ" R="24">	
59	<Sub Typ="26" ID="1"/>	
60	</Pty>	
61	<Pty ID="BKR2" R="30">	
62	<Sub Typ="5" ID="BBrokers LLC"/>	
63	</Pty>	
64	<Pty ID="user567" R="62">	
65	<Sub Typ="9" ID="Joe Broker"/>	
66	</Pty>	
67	<Pty ID="jtrader4" R="36">	
68	<Sub Typ="9" ID="Jim Trader"/>	
69	</Pty>	
70	</RptSide>	
71	</TrdCaptRpt>	
72	<TrdCaptRpt>	Repeat TrdCaptRpt for each trade that meets the selection criteria.

Line	Tag Example	Description
73	.	
74	.	
75	.	
76	</Batch>	
77	</FIXML>	

1.2.3.3 *Trade Clear Notification - MQ*

This sample represents a single response for a trade status request made over MQ.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<TrdCaptRpt RptID="0000002" ExecID="987654321" ExecID2="12345620000929" TrdRptStat="0" TransTyp="0" RptTyp="0" TrdTyp="1" TxnTm="2009-10-27T08:15:23.123-05:00" TrdDt="2009-10-27" BizDt="2009-10-27" LastPx="72.99" QtyTyp="0" LastQty="10000">	 Message Identifier Unique CME ClearPort® Trade ID Submitter-assigned execution id Trade Accepted (Cleared) New trade Trade Report Type – 0 -Submit Trade Type - Block Trade submission time Trade Date Clearing Business Date Trade price Quantity specified as notional Trade quantity
4	<Hdr SID="CME" SSub="CPAPI " TID="PLTFM" TSub="user789"/>	Message Header
5	<Instrmt SecTyp="FUT" Exch="NYMEX" ID="CL" Src="H" MMY="200908" TmUnit="Mo"/>	Instrument Details
6	<TrdRegTS TS="2009-10-27T08:15:22.000-05:00" Typ="1"/>	Execution Time
7	<RptSide InptSrc="PLTFM" InptDev="API" CustCpcty="1" Side="1">	 Trading platform API Submission via MQ Customer Type Indicator Buy Sell Code 1 - Buy
8	<Pty ID="660" R="1"/>	CME ClearPort® firm number
9	<Pty ID="CustAcctABC" R="24">	Customer account
10	<Sub Typ="26" ID="1"/>	Customer Origin (2 = House Account)
11	</Pty>	
12	<Pty ID="BKR1" R="30">	Broker Code
13	<Sub Typ="5" ID="ABrokers LLC"/>	Broker Legal Name
14	</Pty>	
15	<Pty ID="user765" R="62">	Broker person id
16	<Sub Typ="9" ID="John Broker"/>	Broker Person Name
17	</Pty>	
18	<Pty ID="jtrader3" R="36">	Trader ID
19	<Sub Typ="9" ID="Jeff Trader"/>	Trade Name
20	</Pty>	
21	</RptSide>	
22	<RptSide	Trading platform

Line	Tag Example	Description
	InptSrc="PLTFM" InptDev="API" CustCpcty="4" Side="2">	API Submission via MQ Customer Type Indicator Selling Side
23	<Pty ID="770" R="1"/>	CME ClearPort® firm number
24	<Pty ID="CustAcctXYZ" R="24">	Customer account
25	<Sub Typ="26" ID="1"/>	Customer Origin (2 = House Account)
26	</Pty>	
27	<Pty ID="BKR2" R="30">	Broker Code
28	<Sub Typ="5" ID="BBrokers LLC"/>	Broker Legal Name
29	</Pty>	
30	<Pty ID="user567" R="62">	Broker person id
31	<Sub Typ="9" ID="Joe Broker"/>	Broker Person Name
32	</Pty>	
33	<Pty ID="jtrader4" R="36">	Trader ID
34	<Sub Typ="9" ID="Jim Trader"/>	Trade Name
35	</Pty>	
36	</RptSide>	
37	</TrdCaptRpt>	
38	</FIXML>	

1.3 Trade Status Request/Response messages

1.3.1 Trade Status Request Samples

1.3.1.1 *Trade Status Request by Side Trade ID – For Single-sided Trade*

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<TrdCaptRptReq ReqID="123456" TrdID="954778" ReqTyp="1">	 Request type. 1=Matched, unmatched, or rejected. Single sided Trade Id – ClearPort assigned
4	<Hdr SID="PLTFM" TID="CME" SSub="User1" TSub="CPAPI"/>	Request message Header
5	<Pty ID="Trading_firm" R="7"/>	Party Role – 7 – Trading firm
6	<TrdCapDt TrdDt="2011-04-15"/>	Trade Date
7	</TrdCaptRptReq>	
8	</FIXML>	

1.3.1.2 *Request for All Alleged Trades for Requesting Party*

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<TrdCaptRptReq ReqID="123456" ReqTyp="4">	 Request ID. Request type. 4=Alleged trades.
4	<Hdr SID="PLTFM" TID="CME" SSub="User1" TSub="CPAPI"/>	Message Header
5	<Pty ID="trading Firm" R="7"/>	Party role. 7 = Trading firm.
6	<TrdCapDt TrdDt="2010-02-15"/>	Trade date.
7	</TrdCaptRptReq>	
8	</FIXML>	

1.3.1.3 *Trade Status Request by ClearPort assigned Execution ID*

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<TrdCaptRptReq ReqID="123456" ReqTyp="1" ExecID="123456">	 Request ID. Request type. 1=Matched Trades ClearPort assigned Execution ID.
4	<Hdr SID="BRKR" TID="CME" SSub="UserID" TSub="CPAPI"/>	Message Header
5	<TrdCapDt TrdDt="2010-02-15"/>	Trade date.
6	</TrdCaptRptReq>	
7	</FIXML>	

1.3.1.4 *Trade Status Request by Platform assigned Execution ID*

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<TrdCaptRptReq ReqID="123456" ReqTyp="1" ExecID2="123456">	 Request ID. Request type. 1=Matched Trades Platform assigned Execution ID.
4	<Hdr SID="BRKR" TID="CME" SSub="UserID" TSub="CPAPI"/>	Message Header
5	<TrdCapDt TrdDt="2010-02-15"/>	Trade date.
6	</TrdCaptRptReq>	
7	</FIXML>	

1.3.1.5 *Request cleared/matched/rejected trades for a single Trade Date*

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<TrdCaptRptReq ReqID="123456" ReqTyp="1">	 Request ID. Request type. 1=Matched Trades
4	<Hdr SID="PLTFM" TID="CME" SSub="User1" TSub="CPAPI"/>	Message Header
5	<TrdCapDt TrdDt="2010-02-15"/>	Trade date.
6	</TrdCaptRptReq>	
7	</FIXML>	

1.3.1.6 *Request unmatched trades for a firm for a single Trade Date*

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<TrdCaptRptReq ReqID="123456" ReqTyp="2">	 Request ID. Request type. 2=Unmatched trades.
4	<Hdr SID="PLTFM" TID="CME" SSub="User1" TSub="CPAPI"/>	Message Header
5	<Pty ID="trading Firm" R="7"/>	Party role. 7 = Trading firm.
6	<TrdCapDt TrdDt="2010-02-15"/>	Trade date.
7	</TrdCaptRptReq>	
8	</FIXML>	

1.3.2 Trade Status Response Rejected by CME ClearPort

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<TrdCaptRptReqAck RptID="1303518214731" ReqID="123456" Txt="Invalid Input: (Pty) Missing" ReqRslt="99" ReqStat="2">	 Message ID Request ID. Reject Reason Text Reject Reason Code – Invalid Request Request Status - Rejected
4	<Hdr SID="PLATFORM" TID="CME" SSub="User1" TSub="CPAPI"/>	Message Header
5	</ TrdCaptRptReqAck >	

1.4 Responses for Malformed Messages

1.4.1 Unsupported Message Type

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<BizMsgRej MsgRefID="12345" BizRejRsn="3" Txt="Unsupported message type">	 Message Reference ID Reject Reason Reject Text
4	<Hdr SID="CME" SSub="CPAPI" TID="PLTFM" TSub="user123"/>	 Sender ID. Identifies the platform or broker. Sender qualifier. Target ID Target qualifier.
5	</BizMsgRej>	
6	</FIXML>	
7		

1.4.2 Incorrect Data in Message Header

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" s="20090815" xv="109" cv="CME.0001">	 FIX version FIXML schema release date Extension pack version Custom application version.
3	<BizMsgRej	
4	MsgRefID="12345"	Message Reference ID
5	BizRejRsn="5"	Reject Reason
6	Txt=" Missing or incorrect data in header">	Reject Text
7	<Hdr	
8	SID="CME"	Sender ID. Identifies the platform or broker.
9	SSub="CPAPI"	Sender qualifier.
10	TID="PLTFM"	Target ID
11	TSub="user123"/>	Target qualifier.
12	</BizMsgRej>	
13	</FIXML>	

2. OTC FX Message Samples

2.1 Single-sided Trade Samples

This section includes sample messages for all the flows associated with Single-sided trade submission of OTC FX trades

2.1.1 Trade Submission Samples

2.1.1.1 *OTC FX Forward Trade Submission*

This sample is based on the following actions:

- Specifying the OTC FX Forward contract with Clearing Product Code
- Submitting the trade with an account alias
- Submitting thetrade in Base terms (The notional amount is specified in Base currency (ccy1)

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="0000001" TransTyp="0" TrdTyp="22" TxnTm="2011-04-11T15:38:23.621-04:00" TrdDt="2011-04-11" LastPx="555.55" QtyTyp="0" LastQty="50000" Ccy="USD">	 Message ID. Action taken on a trade. 0=New Trade Type 22 – OPNT Transaction Time Trade Date Trade Price Quantity Type – 0 –Notional Notional Amount Trade is executed in Base terms – USD is the base currency
4	<Hdr SID="RCPLT" SSub="rcaf" TID="CME" TSub="CPAPI"/>	Sender ID. Identifies the platform or broker Sender qualifier. – Platform UserID Target ID – CME Target Qualifier - CPAPI
5	<Instrmt SecTyp="FWD" Exch="CME" ID="USDCLP" Src="H" MMY="20110415"/>	 Product Type – FWD – Forward Product Exchange Clearing Product Code Clearing Source. H= Clearing house Contract Maturity
6	<TrdRegTS TS="2011-04-11T15:38:23.621-04:00" Typ="1"/>	Execution Time
7	<RptSide Side="2" ClOrdID="XYZ123" InptSrc="RCPLT">	 Side – 2 – Sell Client Order ID Input Source
8	<Pty ID="RC2" Src="D" R="24">	Customer Account Alias
9	<Sub Typ="3" ID="RCPLT"/>	Alias type. 1=Platform
10	</Pty>	
11	<Pty ID="TRD_FIRM" R="7"/>	Party role - 7 = Trading Firm.
12	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader ID at trading firm
13	<Pty ID="OPTRD_FIRM" R="17"/>	Party role - 17 = Opposite Trading firm Id
14	<Pty ID="optraderid" R="37"/>	Party role - 37 = Opposite Trader ID
15	</RptSide>	
16	</TrdCaptRpt>	
17	</FIXML>	

2.1.1.2 *OTC FX Option Trade Submission*

This sample represents:

- An OTC FX Options contract with Clearing Product Code specified
- A trade isubmitted with an account alias
- A trade price expressed in normal convention
- A trade submitted in Base terms(The notional amount is specified in Base currency (ccy1)

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="0000001" TransTyp="0" TrdTyp="22" TxnTm="2011-04-11T15:38:23.621-04:00" TrdDt="2011-04-11" PxTyp="2" LastPx=".001" LastQty="50000" QtyTyp="0" Ccy="USD">	 Price Type 2 – Decimal terms (Normal convention)
4	<Hdr SID="RCBK" SSub="rcaf" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt SecTyp="OOF" Exch="CME" ID="USDCLP" Src="H" MMY="20110415" PutCall="0" StrkPx="550.00"/>	Options Contract Details Security Type – OOF – Options on a Forward Product Exchange Clearing Product Code Clearing Source. H= Clearing house Contract Maturity Put Call Ind – 0 - Put Strike Price
6	<Undly SecTyp="FWD" Exch="CME" ID="USDCLP" Src="H" MMY="20110419"/>	Underlying Product Details Underlying Product Type – FWD – Forward Underlying Product Exchange Underlying Clearing Product Code Underlying Contract Maturity
7	<TrdRegTS TS="2011-04-11T15:38:23.621-04:00" Typ="1"/>	Execution Time
8	<RptSide Side="1" ClOrdID="XYZ123" InptSrc="RCBK">	 Side – 1 – Buy Client Order ID Input Source
9	<Pty ID="RC2" Src="D" R="24">	Customer Account Alias
10	<Sub Typ="3" ID="RCPLT"/>	Alias type. 1=Platform
11	</Pty>	
12	<Pty ID="TRD_FIRM" R="7"/>	Party role - 7 = Trading Firm.
13	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader ID at trading firm
14	<Pty ID="OPTRD_FIRM" R="17"/>	Party role - 17 = Opposite Trading firm Id
15	<Pty ID="optraderid" R="37"/>	Party role - 37 = Opposite Trader ID
16	</RptSide>	
17	</TrdCaptRpt>	
18	</FIXML>	

2.1.1.3 *Multi-leg OTC FX Options Trade Submission*

This sample represents:

- An OTC FX Options Spread Submission
- A trade submitted with an account alias
- A premium amount specified in the trade for the Options Leg
- A trade price expressed in normal convention

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="0000001" TransTyp="0" TrdTyp="22" TxnTm="2011-04-11T15:38:23.621-04:00" TrdDt="2011-04-11" Ccy="USD">	Trade Details
4	<Hdr SID="RCBK" SSub="rcaf" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt SecTyp="MLEG" Exch="CME"/>	Instrument Details Product Type – MLEG - Spread
6	<TrdLeg QtyTyp="0" LastQty="50000" LastPx=".095" PxTyp="2">	Trade details for Leg 1 Quantity Typ 0 – Notional Terms Trade Quantity - Notional Amount Trade Price Price Type 2 – Decimal terms (Normal convention)
7	<Leg ID="USDCLP" Src="H" MMY="20110415" Side="1" Strk="550" PutCall="0" SecTyp="OOF" Exch="CME"/>	Leg 1 Contract Details Leg Product Code Leg Clearing Product Source Leg Maturity Leg Buy Sell Code 1 – Buy Leg Strike Price Leg Put Call 0 – Call Leg Security Type – OOF – Options on a Forward Leg Product Exchange
8	<Undlys>	
9	<Undly ID="USDCLP" Src="H" MMY="20110419" SecTyp="FWD" Exch="CME"/>	Underlying for Leg1
10	</Undlys>	
11	<Amt Typ="PREM" Ccy="CLP" Amt="4750"/>	Amount Details for Leg 1 Amount Typ – PREM – Premium Premium Amount Currency Premium Amount
12	</TrdLeg>	
13	<TrdLeg QtyTyp="0" LastQty="50000" LastPx=".1" PxTyp="2">	Trade details for Leg 2
14	<Leg ID="USDCLP" Src="H" MMY="20110418" Side="1" Strk="551" PutCall="0" SecTyp="OOF" Exch="CME"/>	Leg 2 Contract Details
15	<Undlys>	
16	<Undly ID="USDCLP" Src="H" MMY="20110421" SecTyp="FWD" Exch="CME"/>	Underlying for Leg2
17	</Undlys>	
18	<Amt Typ="PREM" Ccy="CLP" Amt="5000"/>	Amount Details for Leg 2
19	</TrdLeg>	
20	<TrdRegTS TS="2011-04-11T15:38:23.621-04:00" Typ="1"/>	

Line	Tag Example	Description
21	<RptSide Side="1" ClOrdID="XYZ123" InptSrc="RCBK">	Trade Side Details
22	<Pty ID="RC2" Src="D" R="24">	Customer Account Alias
23	<Sub Typ="3" ID="RCPLT"/>	
24	</Pty>	
25	<Pty ID="TRD_FIRM" R="7"/>	Party role - 7 = Trading Firm.
26	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader ID at trading firm
27	<Pty ID="OPTRD_FIRM" R="17"/>	Party role - 17 = Opposite Trading firm Id
28	<Pty ID="optraderid" R="37"/>	Party role - 37 = Opposite Trader ID
29	</RptSide>	
30	</TrdCaptRpt>	
31	</FIXML>	

2.1.1.4 *Multi-leg OTC FX Trade Submission*

This sample represents:

- An OTC FX Options Spread Submission
- A trade submitted with the account fully qualified
- A trade submitted in Settlement terms (The notional amount is specified in Settlement currency (Ccy2)

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="0000001" TransTyp="0" TrdTyp="22" TxnTm="2011-04-11T15:38:23.621-04:00" TrdDt="2011-04-11" Ccy="CLP">	Trade Details Message ID Transaction Type – 0 –New Trade Type – 22 – OPNT Transaction Time Trade Date Trade is executed in Settlement terms – CLP is the settlement currency
4	<Hdr SID="RCBK" SSub="rcaf" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt SecTyp="MLEG" Exch="CME"/>	Instrument Details Product Type – MLEG - Spread
6	<TrdLeg QtyTyp="0" LastQty="10000" LastPx="550">	Trade details for Leg 1 Quantity Typ 0 – Notional Terms Trade Quantity - Notional Amount Trade Price
7	<Leg ID="USDCLP" Src="H" MMY="20110422" Side="1" SecTyp="FWD" Exch="CME"/>	Leg 1 Contract Details Leg Product Code Leg Clearing Product Source Leg Maturity Leg Buy Sell Code 1 – Buy Leg Security Type – FWD – Forward Leg Product Exchange
8	</TrdLeg>	
9	<TrdLeg QtyTyp="0" LastQty="10000" LastPx="551">	Trade details for Leg 2
10	<Leg ID="USDCLP" Src="H" MMY="20110415" Side="2" SecTyp="FWD" Exch="CME"/>	Leg 2 Contract Details

Line	Tag Example	Description
11	</TrdLeg>	
12	<TrdRegTS TS="2011-04-11T15:38:23.621-04:00" Typ="1"/>	
13	<RptSide Side="1" ClOrdID="XYZ123" InptSrc="RCBK">	Trade Side Details
14	<Pty ID="RC2" Src="D" R="24">	Customer Account Alias
15	<Sub Typ="3" ID="RCPLT"/>	
16	</Pty>	
17	<Pty ID="RCAF_TRD2" R="7"/>	Party role - 7 = Trading Firm.
18	<Pty ID="rcaf2" R="36"/>	Party role - 36 = Trader ID at trading firm
19	<Pty ID="RCAF_FIRM" R="17"/>	Party role - 17 = Opposite Trading firm Id
20	<Pty ID="racf" R="37"/>	Party role - 37 = Opposite Trader ID
21	</RptSide>	
22	</TrdCaptRpt>	
23	</FIXML>	

2.1.2 Trade Acknowledgement Samples

This section contains sample messages sent in response to a submitted Trade Capture Report.

2.1.2.1 *OTC FX Forward Trade HTTP Acknowledgement*

This sample represents:

- A trade Submission accepted by ClearPort
- The response sent using HTTP as a transport.

Note: In HTTP, the Trade Status received is not processed because credit is checked asynchronously. The money amount, like premium, is also calculated asynchronously.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRptAck RptID="1302888618770" TransTyp="0" TrdTyp="22" LastQty="50000" QtyTyp="0" LastPx="550" Ccy="USD" TxnTm="2011-04-11T14:58:14.267-05:00" ExecID="1804523" TrdRptStat="4" RptRefID="0000001" RptTyp="0" TrdAckStat="0" TrdDt="2011-04-11" BizDt="2011-04-11">	 Message ID Trans Typ – 0 – New Submitter's Deal Id Trade Typ -22 – OPNT Notional Amount Trade Price Trade is executed in Base terms – USD is the base currency Execution ID – ClearPort assigned Trade Report Status – 4 – Received not yet Processed Message Reference ID Report Typ – 0 – Submit Trade Ack Status – 0 – Trade Accepted Trade Date (ClearPort assigned) Clear Date
4	<Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>	Message Header – Routing info
5	<Instrmt SecTyp="FWD" Exch="CME" ID="USDCLP" Src="H" MMY="20110415"/>	

Line	Tag Example	Description
6	<TrdRegTS TS="2011-04-11T15:38:23.621-04:00" Typ="1"/>	
7	<RptSide ClOrdID="XYZ123" InptSrc="RCBK" Side="1" TrdID="1806806">	Trade Side Details Client Order ID Input Source Side – 1 – Buy Side Trade ID – ClearPort assigned
8	<Pty ID="RC2" Src="D" R="24">	Account alias
9	<Sub Typ="3" ID="RCPLT"/>	Alias Type – 3 - Platform
10	</Pty>	
11	<Pty ID="TRD_FIRM" R="7"/>	Party role - 7 = Trading Firm.
12	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader ID at trading firm
13	<Pty ID="OPTRD_FIRM" R="17"/>	Party role - 17 = Opposite Trading firm Id
14	<Pty ID="optraderid" R="37"/>	Party role - 37 = Opposite Trader ID
15	</RptSide>	
16	</TrdCaptRptAck>	
17	</FIXML>	

2.1.2.2 *OTC FX Options Trade HTTP Acknowledgement*

This sample represents:

- A trade Submission accepted by ClearPort
- A response sent using HTTP as a transport
- Atrade submitted by sending the account fully qualified, which includes the ClearPort firm number, is echoed back on the Ack. The party information is enriched based on the account provided.

Note: An HTTP Ack does not calculate the Premium.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRptAck RptID="1302891019948" TransTyp="0" TrdTyp="22" LastQty="50000" QtyTyp="0" LastPx="0.001" Ccy="USD" PxTyp="2" TxnTm="2011-04-11T15:38:15.445-05:00" ExecID="1804532" TrdRptStat="4" RptRefID="0000001" RptTyp="0" TrdAckStat="0" TrdDt="2011-04-11" BizDt="2011-04-11">	Trade Details
4	<Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>	Trade Message Header
5	<Instrmt SecTyp="OOF" Exch="CME" ID="USDCLP" Src="H" MMY="20110415" PutCall="0" StrkPx="550.00"/>	Option Contract Details
6	<Undly SecTyp="FWD" Exch="CME" ID="USDCLP" Src="H" MMY="20110419"/>	Underlying Instrument details
7	<TrdRegTS TS="2011-04-11T15:38:23.621-04:00" Typ="1"/>	Execution Time
8	<RptSide ClOrdID="DF56778" InptSrc="RCBK" Side="2" TrdID="374669">	Trade Side details
9	<Pty ID="817" R="1"/>	Party role. 1 = CME ClearPort Firm Number
10	<Pty ID="RCACCT2" R="24"/>	Party role - 24 =Customer Account
11	<Pty ID="BRKR_FIRMID" R="30"/>	Party role - 30 =Broker Firm ID
12	<Pty ID="brokerid" R="62"/>	Party role - 62 = Broker ID
13	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader ID
14	<Pty ID="Opposite_firm" R="17"/>	Party role - 17 = Opposite Trading firm Id
15	<Pty ID="OppTrader" R="37"/>	Party role - 37 = Opposite Trader ID
16	</RptSide>	
17	</TrdCaptRptAck>	
18	</FIXML>	

2.1.2.3 *OTC FX Trade HTTP Negative Acknowledgement*

This sample represents:

- A trade Submission rejected by ClearPort
- The response sent using HTTP as a transport

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRptAck RptID="1302888913435" TransTyp="0" TrdTyp="22" LastQty="50000" QtyTyp="0" LastPx="550" Ccy="USD" TxnTm="2011-04-11T15:03:08.933-05:00" TrdRptStat="1" RptRefID="0000001" RptTyp="0" TrdAckStat="1" RejRsn="99" RejTxt="Invalid Input: Invalid Ccy=JPY">	Trade is executed in Base terms – USD is the base currency Trade Report Status – 1 – Rejected Trade Ack Status – 1 – Rejected Reject Reason 99 – Reject Reason
4	<Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>	Trade Message Header
5	<Instrmt SecTyp="FWD" Exch="CME" ID="USDCLP" Src="H" MMY="20110415"/>	Contract Details
6	<TrdRegTS TS="2011-04-11T15:38:23.621-04:00" Typ="1"/>	Execution Time
7	<RptSide InptSrc="RCBK" Side="2">	
8	<Pty ID="RC2" Src="D" R="24">	Account alias
9	<Sub Typ="3" ID="RCPLT"/>	Alias Type – 3 - Platform
10	</Pty>	
11	<Pty ID="TRD_FIRMID" R="7"/>	Party role - 7 = Trading Firm.
12	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader ID at trading firm
13	<Pty ID="Opposite_firm" R="17"/>	Party role - 17 = Opposite Trading firm Id
14	<Pty ID="Opposite_trader" R="37"/>	Party role - 37 = Opposite Trader ID
15	</RptSide>	
16	</TrdCaptRptAck>	
17	</FIXML>	

2.1.2.4 *OTC FX Options Trade MQ Acknowledgement*

This sample represents:

- A trade Submission accepted by ClearPort
- The response sent using MQ as a transport
- The calculated premium sent back on the Ack

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Message Header
3	<TrdCaptRptAck RptID="1303897258338" RptRefID="0000001" TransTyp="0" TrdAckStat="0" TrdRptStat="0" RptTyp="0" TrdTyp="22" TrdDt="2011-04-11" BizDt="2011-04-11" ExecID="1804533" LastQty="50000" QtyTyp="0" LastPx="0.0010" Ccy="USD" PxTyp="2" TxnTm="2011-04-11T15:40:25.503-05:00">	Trade Details
4	<Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>	Message Header – Routing Info
5	<Instrmt ID="USDCLP" Src="H" SecTyp="OOF" MMY="20110415" Exch="CME" PutCall="0" StrkPx="550.0"/>	Contract Details
6	<Undly ID="USDCLP" Src="H" SecTyp="FWD" Exch="CME" MMY="20110419"/>	Underlying Product Details
7	<Amt Typ="PREM" Ccy="CLP" Amt="50"/>	Calculated Premium in Settlement currency
8	<RptSide Side="1" InptDev="API" InptSrc="RCBK" CustCpcty="2" SrcTrdID="234567" >	Trade Side Details
9	<Pty R="44" ID="rcaf"/>	Party role - 44 = Operator ID
10	<Pty R="30" ID="BRKR_FIRMID">	Party role - 30 = Broker Code
11	<Sub Typ="5" ID="RCaf Brokerage"/>	Broker Legal Name
12	</Pty>	
13	<Pty R="62" ID="brokerid">	Party role - 62 = Broker User Id (Person)
14	<Sub Typ="9" ID="RCaf Broker"/>	Broker User name (Person)
15	</Pty>	
16	<Pty R="36" ID="traderid">	Party role - 36 = Trader ID
17	<Sub Typ="9" ID="RCaf Trader1"/>	Trader Name
18	</Pty>	
19	<Pty R="1" ID="817">	Party role - 1 = CME ClearPort Firm number
20	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Name
21	</Pty>	
22	<Pty R="24" ID="RCACCT1" Src="C">	Party role - 24 = Customer Account
23	<Sub Typ="26" ID="2"/>	Account Origin – 2 - House
24	</Pty>	
25	<Pty R="7" ID="TRD_FIRMID">	Party role - 7 = Trading Firm
26	<Sub Typ="5" ID="RCaf Trading 1"/>	Trading Firm Name
27	</Pty>	
28	<Pty ID="Opposite_firm" R="17"/>	Party role - 17 = Opposite Trading firm Id
29	<Pty ID="OppTrader" R="36"/>	Party role - 37 = Opposite Trader ID
30	</RptSide>	
31	</TrdCaptRptAck>	
32	</FIXML>	

2.1.3 Trade Notification Samples

This section lists message sample's associated trade notifications sent by CME ClearPort. Submitters using MQ, automatically receive these messages. Submitters using HTTP as a transport, receive these messages in response to a request.

2.1.3.1 *OTC FX Matched Trade Notification*

This sample represents:

- A trade matched by ClearPort
- The response sent using MQ as a transport
- Since the original spread trade was sent in Settlement terms, the notional amount in Base terms is sent for each leg.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="1302890205286" TransTyp="2" RptTyp="101" TrdRptStat="101" TrdTyp="22" TrdDt="2011-04-11" BizDt="2011-04-11" ExecID="1804528" TxnTm="2011-04-11T15:23:44.305-05:00" Ccy="CLP">	 Message ID Transaction Typ = 2 – Replace Report Type – 101 – Notification Trade Report Status – 101 – Pending Clear Trade Type – 22 – OPNT Trade Date Clear date Execution ID – ClearPort assigned Transaction Time Trade is executed in Settlement terms – CLP is the settlement currency
4	<Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>	Trade Header
5	<Instrmt SecTyp="MLEG" SubTyp="FX"/>	Spread Instrument
6	<TrdLeg QtyTyp="0" LastQty="10000" LastPx="550.0" LegCalcCcyLastQty="18.18">	Trade Details for Leg 1 Quantity Type – 0 – Trade Qty for Leg 1 Trade Price Notional amount in Base terms
7	<Leg ID="USDCLP" Src="H" MMY="20110429" SecTyp="FWD" Exch="CME" TmUnit="D" Side="1"/>	Leg 1 Details
8	</TrdLeg>	
9	<TrdLeg QtyTyp="0" LastQty="10000" LastPx="551.0" LegCalcCcyLastQty="18.15">	
10	<Leg ID="USDCLP" Src="H" MMY="20110415" SecTyp="FWD" Exch="CME" TmUnit="D" Side="2"/>	
11	</TrdLeg>	
12	<RptSide Side="1" InptDev="API" InptSrc="RCBK" CustCpcty="2" TrdID="345677">	
13	<Pty R="44" ID="rcaf"/>	Party role - 44 = Operator ID
14	<Pty R="30" ID="BRKR_FIRMID">	Party role - 30 = Broker Code

Line	Tag Example	Description
15	<Sub Typ="5" ID="RCaf Brokerage"/>	Broker Legal Name
16	</Pty>	
17	<Pty R="62" ID="rcaf">	Party role - 62 = Broker User Id (Person)
18	<Sub Typ="9" ID="RCaf Broker"/>	Broker User name (Person)
19	</Pty>	
20	<Pty R="36" ID="traderid">	Party role - 36 = Trader ID
21	<Sub Typ="9" ID="RCaf Trader1"/>	Trader Name
22	</Pty>	
23	<Pty R="1" ID="817">	Party role - 1 = CME ClearPort Firm number
24	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Name
25	</Pty>	
26	<Pty R="24" ID="RCACCT1" Src="C">	Party role - 24 = Customer Account
27	<Sub Typ="26" ID="2"/>	Account Origin – 2 - House
28	</Pty>	
29	<Pty R="7" ID="TRD_FIRMID">	Party role - 7 = Trading Firm
30	<Sub Typ="5" ID="RCaf Trading 1"/>	Trading Firm Name
31	</Pty>	
32	<Pty ID="Opposite_firm" R="17"/>	Party role - 17 = Opposite Trading firm Id
33	<Pty ID="OppTrader" R="36"/>	Party role - 37 = Opposite Trader ID
34	</RptSide>	
35	</TrdCaptRpt>	
36	</FIXML>	

2.1.3.2 *OTC FX Clear Trade Notification*

This sample represents:

- A trade cleared by CME Clearing
- The response sent using HTTP as a transport
- Since the original spread trade was sent in Settlement terms, the notional amount in Base terms is sent for each leg.
- The request ID in the message indicates this was in response to a status request.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="1302890205286" TransTyp="0" RptTyp="0" TrdRptStat="0" TrdTyp="22" TrdDt="2011-04-11" BizDt="2011-04-11" ExecID="1804528" TxnTm="2011-04-11T15:23:44.305-05:00" Ccy="CLP" LastRptReqed="Y" TotNumTrdRpts="1" ReqID="123456">	 Message ID Transaction Typ = 0 – New Report Type – 101 – Notification Trade Report Status – 0 – Accepted (Cleared) Trade Type – 22 – OPNT Trade Date Clear date Execution ID – ClearPort assigned Transaction Time Trade is executed in Settlement terms – CLP is the settlement currency Last Report Number of Reports returned in the status query Request ID
4	<Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>	Trade Header
5	<Instrmt SecTyp="MLEG" SubTyp="FX"/>	Spread Instrument

Line	Tag Example	Description
6	<TrdLeg QtyTyp="0" LastQty="10000" LastPx="550.0" LegCalcCcyLastQty="18.18">	Trade Details for Leg 1 Quantity Type – 0 – Notional terms Trade Qty for Leg 1 (Expressed in CLP) Trade Price Notional amount in Base terms
7	<Leg ID="USDCLP" Src="H" MMY="20110429" SecTyp="FWD" Exch="CME" TmUnit="D" Side="1"/>	Leg 1 Details
8	</TrdLeg>	
9	<TrdLeg QtyTyp="0" LastQty="10000" LastPx="551.0" LegCalcCcyLastQty="18.15">	
10	<Leg ID="USDCLP" Src="H" MMY="20110415" SecTyp="FWD" Exch="CME" TmUnit="D" Side="2"/>	
11	</TrdLeg>	
12	<RptSide Side="1" InptDev="API" InptSrc="RCBK" CustCpcty="2" TrdID="345677">	
13	<Pty R="44" ID="rcaf"/>	Party role - 44 = Operator ID
14	<Pty R="30" ID="BRKR_FIRMID">	Party role - 30 = Broker Code
15	<Sub Typ="5" ID="RCaf Brokerage"/>	Broker Legal Name
16	</Pty>	
17	<Pty R="62" ID="rcaf">	Party role - 62 = Broker User Id (Person)
18	<Sub Typ="9" ID="RCaf Broker"/>	Broker User name (Person)
19	</Pty>	
20	<Pty R="36" ID="traderid">	Party role - 36 = Trader ID
21	<Sub Typ="9" ID="RCaf Trader1"/>	Trader Name
22	</Pty>	
23	<Pty R="1" ID="817">	Party role - 1 = CME ClearPort Firm number
24	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Name
25	</Pty>	
26	<Pty R="24" ID="RCACCT1" Src="C">	Party role - 24 = Customer Account
27	<Sub Typ="26" ID="2"/>	Account Origin – 2 - House
28	</Pty>	
29	<Pty R="7" ID="TRD_FIRMID">	Party role - 7 = Trading Firm
30	<Sub Typ="5" ID="RCaf Trading 1"/>	Trading Firm Name
31	</Pty>	
32	<Pty ID="Opposite_firm" R="17"/>	Party role - 17 = Opposite Trading firm Id
33	<Pty ID="OppTrader" R="36"/>	Party role - 37 = Opposite Trader ID
34	</RptSide>	
35	</TrdCaptRpt>	
36	</FIXML>	
37		

2.2 Dual sided Trade Submission

2.2.1 Trade Submission Samples

2.2.1.1 *OTC FX Forward Trade Submission*

This sample is based on the following actions:

- Specifying an OTC FX Forward contract with Clearing Product Code
- Submitting the trade with fully qualified account information
- Submitting the trade in Base terms (The notional amount is specified in Base currency (ccy1)

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<!-- OTC FX FWD Inbound - HTTP/MQ Submission -->	
3	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
4	<TrdCaptRpt RptID="0000001" ExecID2="12345620000929" TransTyp="0" TrdTyp="22" TxnTm="2011-04-11T15:38:23.621-04:00" TrdDt="2011-04-11" LastPx="72.99" QtyTyp="0" LastQty="50000" Ccy="USD">	 Message ID. Platform assigned Execution ID Action taken on a trade. 0=New Trade Type 22 – OPNT Transaction Time Trade Date Trade Price Quantity Type – 0 –Notional Notional Amount Trade is executed in Base terms – USD is the base currency
5	<Hdr SID="RCBK" SSub="rcaf" TID="CME" TSub="CPAPI"/>	Trade Message Header
6	<Instrmt SecTyp="FWD" Exch="CME" ID="USDCLP" Src="H" MMY="20110415"/>	Contract Details
7	<TrdRegTS TS="2011-04-11T15:38:23.621-04:00" Typ="1"/>	Execution Time
8	<RptSide InptSrc="RCBK" Side="1" ClOrdID="X45777" >	 Input Source Side – 1 – Buy Client Order ID
9	<Pty ID="817" R="1"/>	CME ClearPort Firm Number
10	<Pty ID="RCACCT1" R="24"/>	Party role – 24 – Customer Account
11	<Pty ID="RCBK" R="30"/>	Party role – 30 – Broker Code/Id
12	<Pty ID="rcaf" R="62"/>	Party role – 62 – Broker Person Id
13	<Pty ID="traderid" R="36"/>	Party role – 36 – Trader ID
14	</RptSide>	
15	<RptSide InptSrc="RCBK" Side="2" ClOrdID="BAC777">	
16	<Pty ID="817" R="1"/>	
17	<Pty ID="RCACCT2" R="24"/>	
18	<Pty ID="RCBK" R="30"/>	
19	<Pty ID="rcaf" R="62"/>	
20	<Pty ID="rcaf2" R="36"/>	
21	</RptSide>	
22	</TrdCaptRpt>	
23	</FIXML>	

2.2.1.2 *OTC FX Option Trade Submission*

This sample represents:

- An OTC FX Options contract with Clearing Product Code specified
- The trade submitted with an account and ClearPort assigned Firm number
- Trade price expressed in normal convention
- The trade submitted in Base terms (The notional amount is specified in Base currency (ccy1)

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="0000001" ExecID2="12345620000929" TransTyp="0" TrdTyp="22" TxnTm="2011-04-11T15:38:23.621-04:00" TrdDt="2011-04-11" PxTyp="2" LastPx=".001" LastQty="50000" QtyTyp="0" Ccy="USD">	 Platform assigned Execution ID Price Type 2 – Decimal terms (Normal convention)
4	<Hdr SID="RCBK" SSub="rcaf" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt SecTyp="OOF" Exch="CME" ID="USDCLP" Src="H" MMY="20110415" PutCall="0" StrkPx="550.00"/>	Options Contract Details Security Type – OOF – Options on a Forward Product Exchange Clearing Product Code Clearing Source. H= Clearing house Contract Maturity Put Call Ind – 0 - Put Strike Price
6	<Undly SecTyp="FWD" Exch="CME" ID="USDCLP" Src="H" MMY="20110419"/>	Underlying Product Details Underlying Product Type – FWD – Forward Underlying Product Exchange Underlying Clearing Product Code Underlying Contract Maturity
7	<TrdRegTS TS="2011-04-11T15:38:23.621-04:00" Typ="1"/>	Execution Time
8	<RptSide InptSrc="RCBK" Side="1" ClOrdID="X45777" >	 Input Source Side – 1 – Buy Client Order ID
9	<Pty ID="817" R="1"/>	CME ClearPort Firm Number
10	<Pty ID="RCACCT1" R="24"/>	Party role – 24 – Customer Account
11	<Pty ID="RCBK" R="30"/>	Party role – 30 – Broker Code/Id
12	<Pty ID="rcaf" R="62"/>	Party role – 62 – Broker Person Id
13	<Pty ID="traderid" R="36"/>	Party role – 36 – Trader ID
14	</RptSide>	
15	<RptSide InptSrc="RCBK" Side="2" ClOrdID="BAC777">	
16	<Pty ID="817" R="1"/>	
17	<Pty ID="RCACCT2" R="24"/>	
18	<Pty ID="RCBK" R="30"/>	
19	<Pty ID="rcaf" R="62"/>	
20	<Pty ID="rcaf2" R="36"/>	

Line	Tag Example	Description
21	</RptSide>	
22	</TrdCaptRpt>	
23	</FIXML>	

2.2.1.3 *OTC FX Options Spread Trade Submission*

This sample represents:

- An OTC FX Options Spread Submission
- The trade submitted with an account alias
- Premium amount specified in the trade for the Options Leg
- Trade price expressed in normal convention

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="0000001" ExecID2="12345620000929" TransTyp="0" TrdTyp="22" TxnTm="2011-04-11T15:38:23.621-04:00" TrdDt="2011-04-11" Ccy="USD">	Trade Details
4	<Hdr SID="RCBK" SSub="rcaf" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt SecTyp="MLEG" Exch="CME"/>	Instrument Details Product Type – MLEG - Spread
6	<TrdLeg QtyTyp="0" LastQty="50000" LastPx=".095" PxTyp="2">	Trade details for Leg 1 Quantity Typ 0 – Notional Terms Trade Quantity - Notional Amount Trade Price Price Type 2 – Decimal terms (Normal convention)
7	<Leg ID="USDCLP" Src="H" MMY="20110415" Side="1" Strk="550" PutCall="0" SecTyp="OOF" Exch="CME"/>	Leg 1 Contract Details Leg Product Code Leg Clearing Product Source Leg Maturity Leg Buy Sell Code 1 – Buy Leg Strike Price Leg Put Call 0 – Call Leg Security Type – OOF – Options on a Forward Leg Product Exchange
8	<Undlys>	
9	<Undly ID="USDCLP" Src="H" MMY="20110419" SecTyp="FWD" Exch="CME"/>	Underlying for Leg1
10	</Undlys>	
11	<Amt Typ="PREM" Ccy="CLP" Amt="4750"/>	Amount Details for Leg 1 Amount Typ – PREM – Premium Premium Amount Currency Premium Amount
12	</TrdLeg>	
13	<TrdLeg QtyTyp="0" LastQty="50000" LastPx=".1" PxTyp="2">	Trade details for Leg 2
14	<Leg ID="USDCLP" Src="H" MMY="20110418" Side="1" Strk="551" PutCall="0" SecTyp="OOF" Exch="CME"/>	Leg 2 Contract Details
15	<Undlys>	
16	<Undly ID="USDCLP" Src="H" MMY="20110421" SecTyp="FWD"	Underlying for Leg2

Line	Tag Example	Description
	Exch="CME"/>	
17	</Undlys>	
18	<Amt Typ="PREM" Ccy="CLP" Amt="5000"/>	Amount Details for Leg 2
19	</TrdLeg>	
20	<TrdRegTS TS="2011-04-11T15:38:23.621-04:00" Typ="1"/>	
21	<RptSide InptSrc="RCBK" Side="1" ClOrdID="X45777" >	 Input Source Side – 1 – Buy Client Order ID
22	<Pty ID="817" R="1"/>	CME ClearPort Firm Number
23	<Pty ID="RCACCT1" R="24"/>	Party role – 24 – Customer Account
24	<Pty ID="RCBK" R="30"/>	Party role – 30 – Broker Code/Id
25	<Pty ID="rcaf" R="62"/>	Party role – 62 – Broker Person Id
26	<Pty ID="traderid" R="36"/>	Party role – 36 – Trader ID
27	</RptSide>	
28	<RptSide InptSrc="RCBK" Side="2" ClOrdID="BAC777">	
29	<Pty ID="817" R="1"/>	
30	<Pty ID="RCACCT2" R="24"/>	
31	<Pty ID="RCBK" R="30"/>	
32	<Pty ID="rcaf" R="62"/>	
33	<Pty ID="rcaf2" R="36"/>	
34	</RptSide>	
35	</TrdCaptRpt>	
36	</FIXML>	

2.2.1.4 *OTC FX Spread Trade Submission*

This sample represents:

- An OTC FX Options Spread Submission
- The trade submitted with the account fully qualified
- The trade submitted in Settlement terms (The notional amount is specified in Settlement currency (Ccy2)

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="0000001" TransTyp="0" TrdTyp="22" TxnTm="2011-04-11T15:38:23.621-04:00" TrdDt="2011-04-11" Ccy="CLP">	Trade Details Message ID Transaction Type – 0 –New Trade Type – 22 – OPNT Transaction Time Trade Date Trade is executed in Settlement terms – CLP is the settlement currency
4	<Hdr SID="RCBK" SSub="rcaf" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt SecTyp="MLEG" Exch="CME"/>	Instrument Details Product Type – MLEG - Spread
6	<TrdLeg QtyTyp="0" LastQty="10000" LastPx="550">	Trade details for Leg 1 Quantity Typ 0 – Notional Terms Trade Quantity - Notional Amount Trade Price
7	<Leg ID="USDCLP" Src="H"	Leg 1 Contract Details Leg Product Code Leg Clearing Product Source

Line	Tag Example	Description
	MMY="20110422" Side="1" SecTyp="FWD" Exch="CME"/>	Leg Maturity Leg Buy Sell Code 1 – Buy Leg Security Type – FWD – Forward Leg Product Exchange
8	</TrdLeg>	
9	<TrdLeg QtyTyp="0" LastQty="10000" LastPx="551">	Trade details for Leg 2
10	<Leg ID="USDCLP" Src="H" MMY="20110415" Side="2" SecTyp="FWD" Exch="CME"/>	Leg 2 Contract Details
11	</TrdLeg>	
12	<TrdRegTS TS="2011-04-11T15:38:23.621-04:00" Typ="1"/>	
13	<RptSide InptSrc="RCBK" Side="1" ClOrdID="X45777" >	Trade Side Details
14	<Pty ID="817" R="1"/>	Customer Account Alias
15	<Pty ID="RCACCT1" R="24"/>	
16	<Pty ID="RCBK" R="30"/>	
17	<Pty ID="rcaf" R="62"/>	Party role - 7 = Trading Firm.
18	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader ID at trading firm
19	</RptSide>	Party role - 17 = Opposite Trading firm Id
20	<RptSide InptSrc="RCBK" Side="2" ClOrdID="BAC777">	Party role - 37 = Opposite Trader ID
21	<Pty ID="817" R="1"/>	
22	<Pty ID="RCACCT2" R="24"/>	
23	<Pty ID="RCBK" R="30"/>	
24	<Pty ID="rcaf" R="62"/>	
25	<Pty ID="rcaf2" R="36"/>	
26	</RptSide>	
27	</TrdCaptRpt>	
28	</FIXML>	

2.2.2 Trade Acknowledgement Samples

2.2.2.1 *OTC FX Options Trade HTTP Acknowledgement*

This sample represents:

- A Trade Submission accepted by ClearPort
- The response sent using HTTP as a transport
- ClearPort assigns an ExecID
- A trade submitted by sending the account fully qualified, which includes the ClearPort firm number, is echoed back on the Ack. The party information is enriched based on the account provided.

Note: An HTTP Ack does not calculate the Premium.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRptAck RptID="1302891019948" ExecID2="12345620000929" TransTyp="0" TrdTyp="22" LastQty="50000" QtyTyp="0" LastPx="0.001" Ccy="USD" PxTyp="2" TxnTm="2011-04-11T15:38:15.445-05:00" ExecID="1804532" TrdRptStat="4" RptRefID="0000001" RptTyp="0" TrdAckStat="0" TrdDt="2011-04-11" BizDt="2011-04-11">	Trade Details
4	<Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>	Trade Message Header
5	<Instrmt SecTyp="OOF" Exch="CME" ID="USDCLP" Src="H" MMY="20110415" PutCall="0" StrkPx="550.00"/>	Option Contract Details
6	<Undly SecTyp="FWD" Exch="CME" ID="USDCLP" Src="H" MMY="20110419"/>	Underlying Instrument details
7	<TrdRegTS TS="2011-04-11T15:38:23.621-04:00" Typ="1"/>	Execution Time
8	<RptSide InptSrc="RCBK" Side="1" ClOrdID="X45777" >	Trade Side Details
9	<Pty ID="817" R="1"/>	Customer Account Alias
10	<Pty ID="RCACCT1" R="24"/>	
11	<Pty ID="RCBK" R="30"/>	
12	<Pty ID="rcaf" R="62"/>	Party role - 7 = Trading Firm.
13	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader ID at trading firm
14	</RptSide>	Party role - 17 = Opposite Trading firm Id
15	<RptSide InptSrc="RCBK" Side="2" ClOrdID="BAC777">	Party role - 37 = Opposite Trader ID
16	<Pty ID="817" R="1"/>	
17	<Pty ID="RCACCT2" R="24"/>	
18	<Pty ID="RCBK" R="30"/>	
19	<Pty ID="rcaf" R="62"/>	
20	<Pty ID="rcaf2" R="36"/>	
21	</RptSide>	
22	</TrdCaptRptAck>	
23	</FIXML>	

2.2.2.2 *OTC FX Trade HTTP Negative Acknowledgement*

This sample represents:

- A Trade Submission rejected by ClearPort
- The response sent using HTTP as a transport

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	
3	<TrdCaptRptAck RptID="1302888913435" TransTyp="0" TrdTyp="22" LastQty="50000" QtyTyp="0" LastPx="72.99" Ccy="USD" TxnTm="2011-04-11T15:03:08.933-05:00" TrdRptStat="1" RptRefID="0000001" RptTyp="0" TrdAckStat="1" RejRsn="99" RejTxt="Invalid Input: Invalid Ccy=JPY">	Trade is executed in Base terms – USD is the base currency Trade Report Status – 1 – Rejected Trade Ack Status – 1 – Rejected Reject Reason 99 – Reject Reason
4	<Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>	Trade Message Header
5	<Instrmt SecTyp="FWD" Exch="CME" ID="USDCLP" Src="H" MMY="20110415"/>	Contract Details
6	<TrdRegTS TS="2011-04-11T15:38:23.621-04:00" Typ="1"/>	Execution Time
7	<RptSide InptSrc="RCBK" Side="2">	
8	<Pty ID="RC2" Src="D" R="24">	Account alias
9	<Sub Typ="3" ID="RCPLT"/>	Alias Type – 3 - Platform
10	</Pty>	
11	<Pty ID="RCAF_TRD2" R="7"/>	Party role - 7 = Trading Firm.
12	<Pty ID="rcaf2" R="36"/>	Party role - 36 = Trader ID at trading firm
13	<Pty ID="Opposite_firm" R="17"/>	Party role - 17 = Opposite Trading firm Id
14	<Pty ID="Opposite_trader" R="37"/>	Party role - 37 = Opposite Trader ID
15	</RptSide>	
16	</TrdCaptRptAck>	
17	</FIXML>	

2.2.2.3 *OTC FX Options Trade MQ Acknowledgement*

This sample represents:

- A Trade Submission accepted by ClearPort
- The response sent using MQ as a transport
- The calculated premium sent back on the Ack

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Message Header
3	<TrdCaptRptAck RptID="1303897258338" RptRefID="0000001" TransTyp="0" TrdAckStat="0" TrdRptStat="0" RptTyp="0" TrdTyp="22" TrdDt="2011-04-11" BizDt="2011-04-11" ExecID="1804533" LastQty="50000" QtyTyp="0" LastPx="0.0010" Ccy="USD" PxTyp="2" TxnTm="2011-04-11T15:40:25.503-05:00">	Trade Details
4	<Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>	Message Header – Routing Info
5	<Instrmt ID="USDCLP" Src="H" SecTyp="OOF" MMY="20110415" Exch="CME" PutCall="0" StrkPx="550.0"/>	Contract Details
6	<Undly ID="USDCLP" Src="H" SecTyp="FWD" Exch="CME" MMY="20110419"/>	Underlying Product Details
7	<Amt Typ="PREM" Ccy="CLP" Amt="50"/>	Calculated Premium in Settlement currency
8	<RptSide Side="1" InptDev="API" InptSrc="RCBK" CustCpcty="2" SrcTrdID="234567" >	Trade Side Details
9	<Pty R="44" ID="rcaf"/>	Party role - 44 = Operator ID
10	<Pty R="30" ID="BRKR_FIRMID">	Party role - 30 = Broker Code
11	<Sub Typ="5" ID="RCaf Brokerage"/>	Broker Legal Name
12	</Pty>	
13	<Pty R="62" ID="rcaf">	Party role - 62 = Broker User Id (Person)
14	<Sub Typ="9" ID="RCaf Broker"/>	Broker User name (Person)
15	</Pty>	
16	<Pty R="36" ID="traderid">	Party role - 36 = Trader ID
17	<Sub Typ="9" ID="RCaf Trader1"/>	Trader Name
18	</Pty>	
19	<Pty R="1" ID="817">	Party role - 1 = CME ClearPort Firm number
20	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Name
21	</Pty>	
22	<Pty R="24" ID="RCACCT1" Src="C">	Party role - 24 = Customer Account
23	<Sub Typ="26" ID="2"/>	Account Origin – 2 - House
24	</Pty>	
25	<Pty R="7" ID="TRD_FIRMID">	Party role - 7 = Trading Firm
26	<Sub Typ="5" ID="RCaf Trading 1"/>	Trading Firm Name
27	</Pty>	
28	<Pty ID="Opposite_firm" R="17"/>	Party role - 17 = Opposite Trading firm Id
29	<Pty ID="OppTrader" R="36"/>	Party role - 37 = Opposite Trader ID
30	</RptSide>	
31	</TrdCaptRptAck>	
32	</FIXML>	

3. CDS Message Samples

3.1 *Single-sided Trade Samples*

This section includes sample messages for all the flows associated with Single-sided trade submission of CDS trades

3.1.1 Trade Submission Samples

3.1.1.1 *CDS Trade submission w/ Clearing Product Code*

This sample is based on the following actions:

- Submitting a Clearing Product Code
- Submitting a trade with an account alias
- Negotiating a trade as Deal Spread and Deal Spread is provided
- Submitting a trade for Top day (No Trade date is specified)

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Message Header
3	<TrdCaptRpt RptID="20100203:373917:50014:1" TransTyp="0" RptTyp="0" TrdTyp="22" QtyTyp="0" LastQty="5000000" TxnTm="2010-02-03T18:16:40+00:00" PxNeg="1">	Trade Details Message ID. Action taken on a trade. 0=New. Report type. 0=Submit. Trade type submitted. 22=Privately Negotiated Trade ("PNT"). Quantity Type – 0 – Notional Notional amount. Transaction time. Trade price negotiation method 1 – Deal Spread
4	<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt MMY="201412" SecTyp="CDS" ID="CG13" Src="H" CpnRt="1.0" Exch="CMD"/>	Contract Details Contract period code. Product type – CDS. Clearing identification for the Single Name. Clearing Source. H= Clearing house. Coupon rate for CDS contract. Product exchange.
6	<Yield Yld="0.92500"/>	Deal Spread
7	<TrdRegTS Typ="1" TS="2010-02-03T18:19:26+00:00"/>	 Time stamp type. 1 = Execution Time. Time stamp.
8	<RptSide Side="1" ClOrdID="XYZ123" InptDev="API" InptSrc="RCPLT" SrcTrdID="234567" >	Trade Side Details Trade side. 1=Buy. Client order ID. Input source. Platform / Source Trade ID. Trade Id for the Trade – Assigned by Submitter
9	<Pty ID="RCAF_TRDFIRM" R="7"/>	Party role - 7 = Trading Firm

Line	Tag Example	Description
10	<Pty ID="RC1" Src="D" R="24"> <Sub Typ="3" ID="RCPLT"/> </Pty>	Clearing account alias. 24 = Customer Account. Alias type. 1=Platform.
11	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader id
12	<Pty ID="OPP_TRDFRM" R="17"/>	Party role - 17 = Opposite Trading Firm
13	<Pty ID="OPPTRADER" R="37"/>	Party role - 37 = Trader ID at Opposite Trading firm
14	</RptSide>	
15	</TrdCaptRpt>	
16	</FIXML>	

3.1.1.2 *Single Sided Trade Submission with RED Code*

This sample is based on the following actions:

- Non top day trade (original trade date specified)
- Submitting a trade with an account alias.
- Negotiating a deal with deal spread and upfront
- Submitting the trade using a Red Code

Note: When submitting an Upfront amount it is assumed that it comprises the Trade Variation and the Initial Coupon.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Message Header
3	<TrdCaptRpt RptID="20100203:373917:50014:1" TransTyp="0" RptTyp="0" TrdTyp="22" OrigTrdDt="2010-02-03" QtyTyp="0" LastQty="5000000" TxnTm="2010-02-03T18:16:40+00:00" PxNeg="5">	Trade Details Message ID. Action taken on a trade. 0=New. Report type. 0=Submit. Trade type submitted. 22=Privately Negotiated Trade ("PNT"). Original Trade Date Quantity Type - Notional Notional amount. Transaction time. Trade price negotiation method. 5=Deal spread + upfront amount.
4	<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt MMY="201412" SecTyp="CDS" ID="2I65BYBX2" Src="104" CpnRt="1.0" Exch="CMD"/>	Contract Details Contract period code. Product type – CDS. Clearing identification for the Index Clearing Source. 104= Red Code Coupon rate for CDS contract. Product exchange.
6	<Yield Yld="0.92500"/>	Yield
7	<Amt Typ="IPMT" Amt="22380.51" Ccy="USD"/>	Amount type. IPMT=Initial payment amount (TVAR+ICPN+CRES).
8	<TrdRegTS Typ="1" TS="2010-02-03T18:19:26+00:00"/>	Time stamp type. 1 = Execution Time. Time stamp.

Line	Tag Example	Description
9	<RptSide Side="1" ClOrdID="4B69BE2E1464000E" InptDev="API" InptSrc="RCPLT" SrcTrdID="234567" >	Trade Side Details Trade side. 1=Buy. Client order ID. Input source. Platform / Source Trade ID. Trade Id for the Trade – Assigned by Submitter
10	<Pty ID="RCAF_TRDFIRM" R="7"/>	Party role - 7 = Trading Firm
11	<Pty ID="RC1" Src="D" R="24"> <Sub Typ="3" ID="RCPLT"/> </Pty>	Clearing account alias. 24 = Customer Account. Alias type. 3=Platform.
12	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader id
13	<Pty ID="OPP_TRDFRM" R="17"/>	Party role - 17 = Opposite Trading Firm
14	<Pty ID="OPPTRADER" R="37"/>	Party role - 37 = Trader ID at Opposite Trading firm
15	</RptSide>	
16	</TrdCaptRpt>	
17	</FIXML>	

3.1.1.3 *Single-sided Trade Submission with Upfront Amount*

This sample is based on the following actions:

- Top day trade
- Submitting a trade with an account alias
- Submitting a trade with a RED code for the Index
- Negotiating a trade with an upfront payment

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Message Header
3	<TrdCaptRpt RptID="20100203:373917:50014:1" TransTyp="0" RptTyp="0" TrdTyp="22" QtyTyp="0" LastQty="5000000" TxnTm="2010-02-03T18:16:40+00:00" PxNeg="3">	Trade Details Message ID. Action taken on a trade. 0=New. Report type. 0=Submit. Trade type submitted. 22=Privately Negotiated Trade ("PNT"). Quantity Type - Notional Notional amount. Transaction time. Trade price negotiation method. 3 - upfront amount.
4	<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt MMY="201412" SecTyp="CDS" ID="2I65BYBX2" Src="104" CpnRt="1.0" Exch="CMD"/>	Contract Details Contract period code. Product type – CDS. Red Code for the Index Clearing Source. 104= Red Code Coupon rate for CDS contract. Product exchange.
6	<Amt Typ="IPMT" Amt="22380.51" Ccy="USD"/>	Amount type. IPMT=Initial payment amount (TVAR+ICPN+CRES).

Line	Tag Example	Description
7	<TrdRegTS Typ="1" TS="2010-02-03T18:19:26+00:00"/>	 Time stamp type. 1 = Execution Time. Time stamp.
8	<RptSide Side="1" ClOrdID="4B69BE2E1464000E" InptDev="API" InptSrc="RCPLT" SrcTrdID="234567" >	Trade Side Details Trade side. 1=Buy. Client order ID. Input source. Platform / Source Trade ID. Trade Id for the Trade – Assigned by Submitter
9	<Pty ID="RCAF_TRDFIRM" R="7"/>	Party role - 7 = Trading Firm
10	<Pty ID="RC1" Src="D" R="24"> <Sub Typ="3" ID="RCPLT"/> </Pty>	Clearing account alias. 24 = Customer Account. Alias type. 3=Platform.
11	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader id
12	<Pty ID="OPP_TRDFRM" R="17"/>	Party role - 17 = Opposite Trading Firm
13	<Pty ID="OPPTRADER" R="37"/>	Party role - 37 = Trader ID at Opposite Trading firm
14	</RptSide>	
15	</TrdCaptRpt>	
16	</FIXML>	

3.1.1.4 *Single-sided Trade Submission of a Single Name Using a RED Code*

This sample is based on the following actions:

- Non top day trade (Original Trade Date Specified)
- Submitting a trade using an account and ClearPort Firm number instead of account alias.
- Submitting a trade for a single name using a Red code, seniority and restructuring Type
- Negotiating a trade as a Deal Spread and an Upfront payment

Line	**Tag Example**	**Description**
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Message Header
3	<TrdCaptRpt RptID="20100203:373917:50014:1" TransTyp="0" RptTyp="0" TrdTyp="22" OrigTrdDt="2010-02-03" QtyTyp="0" LastQty="5000000" TxnTm="2010-02-03T18:16:40+00:00" PxNeg="5">	Trade Details Message ID. Action taken on a trade. 0=New. Report type. 0=Submit. Trade type submitted. 22=Privately Negotiated Trade ("PNT"). Original Trade Date Quantity Type - Notional Notional amount. Transaction time. Trade price negotiation method. 5 – Deal Spread and an upfront amount.
4	<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt MMY="201412" SecTyp="CDS" ID=" UB78A0" Snrty="SR" RstrctTyp="XR" Src="104"	Contract Details Contract period code. Product type – CDS. Red Code for the Single Name Seniority – SR - Senior Restructuring Type. XR = No restructuring. Clearing Source. 104= Red Code

Line	Tag Example	Description
	CpnRt="1.0" Exch="CMD"/>	Coupon rate for CDS contract. Product exchange.
6	<Yield Yld="0.92500"/>	Yield
7	<Amt Typ="IPMT" Amt="22380.51" Ccy="USD"/>	Amount type. IPMT=Initial payment amount (TVAR+ICPN+CRES).
8	<TrdRegTS Typ="1" TS="2010-02-03T18:19:26+00:00"/>	Time stamp type. 1 = Execution Time. Time stamp.
9	<RptSide Side="1" ClOrdID="4B69BE2E1464000E" InptDev="API" InptSrc="RCPLT" SrcTrdID="234567" >	Trade Side Details Trade side. 1=Buy. Client order ID. Input source. Platform / Source Trade ID. Trade Id for the Trade – Assigned by Submitter
10	<Pty ID="RCAF_TRDFIRM" R="7"/>	Party role - 7 = Trading Firm
11	<Pty ID="RC1" Src="D" R="24">	Clearing account 24 = Customer Account.
12	<Pty R="1" ID="817">	Party role - 1 = CME ClearPort Firm number
13	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader id
14	<Pty ID="OPP_TRDFRM" R="17"/>	Party role - 17 = Opposite Trading Firm
15	<Pty ID="OPPTRADER" R="37"/>	Party role - 37 = Trader ID at Opposite Trading firm
16	</RptSide>	
17	</TrdCaptRpt>	
18	</FIXML>	

3.1.1.5 *Trade Submission with Allocations*

This sample is based on the following actions:

- Submitting a trade using a Clearing product code
- Negotiating a the trade using Percent of Par
- Multiple allocation accounts specified

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Message Header
3	<TrdCaptRpt RptID="20100203:373917:50014:1" TransTyp="0" RptTyp="0" TrdTyp="22" QtyTyp="0" LastQty="5000000" LastPx="100.1255277" TxnTm="2010-02-03T18:16:40+00:00" PxNeg="0">	Trade Details Message ID. Action taken on a trade. 0=New. Report type. 0=Submit. Trade type submitted. 22=Privately Negotiated Trade ("PNT"). Quantity Type - Notional Notional amount. Trade Price (% of Par) Transaction time. Trade price negotiation method. 0 – Trade Price.
4	<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt	Contract Details

Line	Tag Example	Description
	MMY="201412" SecTyp="CDS" ID=" CG13" Src="H" CpnRt="1.0" Exch="CMD"/>	Contract period code. Product type – CDS. Red Code for the Index Clearing Source. H= Clearing House assigned Coupon rate for CDS contract. Product exchange.
6	<TrdRegTS Typ="1" TS="2010-02-03T18:19:26+00:00"/>	 Time stamp type. 1 = Execution Time. Time stamp.
7	<RptSide Side="1" ClOrdID="4B69BE2E1464000E" InptDev="API" InptSrc="RCPLT" SrcTrdID="234567" >	Trade Side Details Trade side. 1=Buy. Client order ID. Input source. Platform / Source Trade ID. Trade Id for the Trade – Assigned by Submitter
8	<Pty ID="RCAF_TRDFIRM" R="7"/>	Party role - 7 = Trading Firm
9	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader id
10	<Pty ID="OPP_TRDFRM" R="17"/>	Party role - 17 = Opposite Trading Firm
11	<Pty ID="OPPTRADER" R="37"/>	Party role - 37 = Trader ID at Opposite Trading firm
12	<Alloc	Allocation account 1
13	Qty="1000000"	Allocation Quantity
14	IndAllocID="67890">	Submitter assigned Allocation ID
15	<Pty ID="RCACCT123" Src="D" R="24"> <Sub Typ="3" ID="RCPLT"/> </Pty> </Alloc>	Account Alias Alias Type – Platform assigned
16	<Alloc Qty="1500000" IndAllocID="67891">	Allocation account 2
17	<Pty ID="RCACCT1A" R="24"/>	Account
18	<Pty ID="817" R="1"/>	ClearPort Firm number
19	</Alloc>	
20	<Alloc Qty="2500000" IndAllocID="67891">	Allocation account 3
21	<Pty ID="RCACCT1B" R="24"/>	
22	<Pty ID="817" R="1"/>	
23	</Alloc>	
24	</RptSide>	
25	</TrdCaptRpt>	
26	</FIXML>	

3.1.1.6 *Cancel an Unmatched Single-sided Trade*

This sample is based on the following actions:

- The SrcTrdID and/or TrdID are required for cancelling an unmatched trade.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Message Header
3	<TrdCaptRpt RptID="20100203:373917:50014:1" TransTyp="1" RptTyp="0" TrdTyp="22"	Trade Details Message ID. Action taken on a trade. 1=Cancel. Report type. 0=Submit. Trade type submitted. 22=Privately

Line	Tag Example	Description
	QtyTyp="0" LastQty="5000000" TxnTm="2010-02-03T18:16:40+00:00" PxNeg="3">	Negotiated Trade ("PNT"). Quantity Type - Notional Notional amount. Transaction time. Trade price negotiation method. 3 - upfront amount.
4	<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt MMY="201412" SecTyp="CDS" ID="2I65BYBX2" Src="104" CpnRt="1.0" Exch="CMD"/>	Contract Details Contract period code. Product type – CDS. Red Code for the Index Clearing Source. 104= Red Code Coupon rate for CDS contract. Product exchange.
6	<RptSide Side="1" ClOrdID="4B69BE2E1464000E" InptDev="API" InptSrc="RCPLT" SrcTrdID="234567" TrdID="98435" >	Trade Side Details Trade side. 1=Buy. Client order ID. Input source. Platform / Source Trade ID. Trade Id for the Trade – Assigned by Submitter Trade Id for the Trade – Assigned by ClearPort
7	<Pty ID="RCAF_TRDFIRM" R="7"/>	Party role - 7 = Trading Firm
8	<Pty ID="RC1" Src="D" R="24"> <Sub Typ="3" ID="RCPLT"/> </Pty>	Clearing account alias. 24 = Customer Account. Alias type. 3=Platform.
9	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader id
10	<Pty ID="OPP_TRDFRM" R="17"/>	Party role - 17 = Opposite Trading Firm
11	<Pty ID="OPPTRADER" R="37"/>	Party role - 37 = Trader ID at Opposite Trading firm
12	</RptSide>	
13	</TrdCaptRpt>	
14	</FIXML>	

3.1.1.7 *Reject an Alleged Trade*

Note: The TrdID sent by ClearPort API on the alleged trade response is required for rejecting an alleged trade.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Message Header
3	<TrdCaptRpt RptID="20100203:373917:50014:1" TransTyp="0" RptTyp="3" >	Trade Details Message ID. Action taken on a trade. 0=New. Report type. 3=Reject.
4	<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt MMY="201412" SecTyp="CDS" ID="2I65BYBX2" Src="104"	Contract Details Contract period code. Product type – CDS. Red Code for the Index Clearing Source. 104= Red Code

Line	Tag Example	Description
	CpnRt="1.0" Exch="CMD"/>	Coupon rate for CDS contract. Product exchange.
6	<RptSide Side="2" ClOrdID="4B69BE2E1464000E" InptDev="API" InptSrc="RCPLT" TrdID="567788" >	Trade Side Details Trade side. 2=Sell. Client order ID. Input source. Platform / Source Trade ID. **ClearPort assigned Trade ID for the counterparty**
7	<Pty ID="RCAF_TRDFIRM" R="7"/>	Party role - 7 = Trading Firm
8	<Pty ID="RC1" Src="D" R="24"> <Sub Typ="3" ID="RCPLT"/> </Pty>	Clearing account alias. 24 = Customer Account. Alias type. 3=Platform.
9	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader id
10	<Pty ID="OPP_TRDFRM" R="17"/>	Party role - 17 = Opposite Trading Firm
11	<Pty ID="OPPTRADER" R="37"/>	Party role - 37 = Trader ID at Opposite Trading firm
12	</RptSide>	
13	</TrdCaptRpt>	
14	</FIXML>	

3.1.2 Trade Acknowledgement Samples

This section defines message samples for an acknowledgement sent by the API in response to a Trade Submission.
The Ack is enriched with the following information.

- The calculated Trade price if it was not submitted.
- Various calculated money amounts like the trade variation and Initial coupon.
- Additional information like the Swap start date and Swap end date.
- If the trade was sent using MarkIT, identifiers like the Red Code or Pair Clip, are echoed as alternate identifiers. This is sent only if the submitter is licensed to receive the information.
- Account information uses the same convention used during submission. For example, if an account alias was submitted, an account alias will be returned.

3.1.2.1 *Trade Submission Acknowledgement (MQ) – Accepted by CME ClearPort*

This illustrates a message sample of an Acknowledgement sent by CME ClearPort when the API accepts the trade.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Message Header
3	<TrdCaptRptAck RptID="12695232E1FCEAP03C4124137003" TransTyp="0" RptTyp="0" TrdAckStat="0" TrdRptStat="100" TrdTyp="22"	Trade Details Message ID. Action taken on a trade. 0=New. Report type. 0=Submit. Trade Acknowledgement Status – 0 – Accepted Trade Status – 100 – Pending Match Trade type submitted. 22=Privately

Line	Tag Example	Description
	 TrdDt="2010-02-03" BizDt="2010-02-03" QtyTyp="0" LastQty="5000000" LastPx="100.3406101" TxnTm="2010-02-03T18:16:40+00:00" PxNeg="1">	Negotiated Trade ("PNT"). Trade Date Clearing Business Date (Clear date) Quantity Type - Notional Notional amount. Trade Price (% of Par) Transaction time. Trade price negotiation method. 1=
4	<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="20141200" MatDt="2014-12-22" Exch="CMD" CpnRt="1.0" PxQteCcy="USD">	 Clearing Product identification. Source. H=Clearing code. CDS=Credit Default Swaps. Contract period code. Maturity date. Product exchange. Coupon rate for CDS contract. Price quote currency.
6	<AID AltID="2I65BYBX2" AltIDSrc="104"/>	 Alternate identifiers/aliases. 104 – Red Code
7	<Evnt EventTyp="8" Dt="2010-02-04"/>	CDS Start Date
8	<Evnt EventTyp="9" Dt="2014-12-20"/>	CDS End Date
9	</Instrmt>	
10	<Yield Yld="0.92500"/>	Yield
11	<Amt Typ="IPMT" Amt="22380.51" Ccy="USD"/>	Upfront Payment
12	<Amt Typ="TVAR" Amt="17030.51" Ccy="USD"/>	Trade Variation
13	<Amt Typ="ICPN" Amt="6250.00" Ccy="USD"/>	Initial Coupon
14	<TrdRegTS Typ="1" TS="2010-02-03T18:19:26+00:00"/>	 Time stamp type. 1 = Execution Time. Time stamp.
15	<RptSide Side="1" ClOrdID="4B69BE2E1464000E" InptDev="API" InptSrc="RCPLT" SrcTrdID="234567" TrdID="12345" >	Trade Side Details Trade side. 1=Buy. Client order ID. Input source. Platform / Source Trade ID. Trade Id - Assigned by Submitter Trade Id - Assigned by ClearPort
16	<Pty ID="RCAF_TRDFIRM" R="7"/>	Party role - 7 = Trading Firm
17	<Pty ID="RC1" Src="D" R="24"> <Sub Typ="3" ID="RCPLT"/> </Pty>	Clearing account alias. 24 = Customer Account. Alias type. 3=Platform.
18	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader id
19	<Pty ID="OPP_TRDFRM" R="17"/>	Party role - 17 = Opposite Trading Firm
20	<Pty ID="OPPTRADER" R="37"/>	Party role - 37 = Trader ID at Opposite Trading firm
21	</RptSide>	

Line	Tag Example	Description
22	</TrdCaptRpt>	
23	</FIXML>	

3.1.2.2 *Trade Submission Acknowledgement – Rejected by CME ClearPort*

This illustrates a message sample of an Acknowledgement sent by CME ClearPort when the API rejects the trade.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Message Header
3	<TrdCaptRptAck RptID="12695232E1FCEAP03C4124137003" TransTyp="0" RptTyp="0" TrdAckStat="1" TrdTyp="22" QtyTyp="0" LastQty="5000000" TxnTm="2010-02-03T18:16:40+00:00" PxNeg="1">	Trade Details Message ID. Action taken on a trade. 0=New. Report type. 0=Submit. Trade Acknowledgement Status – 1 – Rejected Trade type submitted. 22=Privately Negotiated Trade ("PNT"). Quantity Type - Notional Notional amount. Transaction time. Trade price negotiation method. 1= Deal Spread
4	<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="20141200" MatDt="2014-12-22" Exch="CMD" CpnRt="1.0">	 Clearing Product identification. Source. H=Clearing code. CDS=Credit Default Swaps. Contract period code. Maturity date. Product exchange. Coupon rate for CDS contract.
6	<Yield Yld="0.92500"/>	Yield
7	<TrdRegTS Typ="1" TS="2010-02-03T18:19:26+00:00"/>	 Time stamp type. 1 = Execution Time. Time stamp.
8	<RptSide Side="1" ClOrdID="4B69BE2E1464000E" InptDev="API" InptSrc="RCPLT" SrcTrdID="234567">	Trade Side Details Trade side. 1=Buy. Client order ID. Input source. Platform / Source Trade ID. Trade Id - Assigned by Submitter
9	<Pty ID="RCAF_TRDFIRM" R="7"/>	Party role - 7 = Trading Firm
10	<Pty ID="RC1" Src="D" R="24"> <Sub Typ="3" ID="RCPLT"/> </Pty>	Clearing account alias. 24 = Customer Account. Alias type. 3=Platform.
11	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader id
12	<Pty ID="OPP_TRDFRM" R="17"/>	Party role - 17 = Opposite Trading Firm
13	<Pty ID="OPPTRADER" R="37"/>	Party role - 37 = Trader ID at Opposite Trading firm
14	</RptSide>	
15	</TrdCaptRpt>	

16	</FIXML>	

3.1.2.3 *Trade Submission w/ Allocations Acknowledgement*

This illustrates a message sample of an Acknowledgement sent by CME ClearPort for trades submitted with allocations.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Message Header
3	<TrdCaptRptAck RptID="1304770123639" RptRefID="20100622:373917:50014:1" TransTyp="0" TrdAckStat="0" TrdRptStat="100" RptTyp="0" TrdTyp="22" QtyTyp="0" LastQty="5000000" OrigTrdDt="2011-04-15" TrdDt="2011-04-15" BizDt="2011-04-15" LastPx="100.1255277" PxNeg="1" TxnTm="2011-04-15T15:24:49.238-05:00">	Trade Details Message ID. Message Reference ID Action taken on a trade. 0=New. Trade Acknowledgement Status – 0 – Accepted Trade Status – 100 – Pending Clear Report type. 0=Submit. Trade type submitted. 22=Privately Negotiated Trade ("PNT"). Quantity Type - Notional Notional amount. Original Trade Date Trade Date (Assigned by ClearPort) Clear Date Trade Price (% of Par) Trade price negotiation method. 0 – Trade Price. Transaction time.
4	<Hdr SID="CME" SSub="CPAPI" TID="RCPLT" TSub="rcafpl"/>	Message Header – Routing Info
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="201212" Exch="CMD" CpnRt="1" >	Contract Details Clearing Product Code Clearing Source. H= Clearing House assigned Product type – CDS. Contract period code. Product exchange. Coupon rate for CDS contract.
6	<AID AltIDSrc="104" AltID="2I65BYBX2"/>	Alternate identifiers/aliases. 104 – Red Code
7	<Evnt Dt="2011-04-16" EventTyp="8"/>	CDS Start Date
8	<Evnt Dt="2012-12-20" EventTyp="9"/>	CDS End Date
9	</Instrmt>	
10	<Yield Yld="0.925"/>	Deal Spread
11	<Amt Typ="TVAR" Amt="6276.39"/>	Trade variation
12	<Amt Typ="ICPN" Amt="3611.11"/>	Initial Coupon
13	<Amt Typ="IPMT" Amt="9887.50"/>	Upfront Payment
14	<TrdRegTS Typ="1" TS="2011-04-15T15:24:49.238-05:00"/>	 Time stamp type. 1 = Execution Time. Time stamp.
15	<RptSide Side="1" ClOrdID="4B69BE2E1464000E" InptDev="API" InptSrc="RCPLT" SrcTrdID="234567"	Trade Side Details Trade side. 1=Buy. Client order ID. Input source. Platform / Source Trade ID. Trade Id - Assigned by Submitter

Line	Tag Example	Description
	TrdID="12345" >	Trade Id - Assigned by ClearPort
16	<Pty R="44" ID="rcafpl"/>	Party role - 44 = Operator Id
17	<Pty R="7" ID="TRD_FIRMID"> <Sub Typ="5" ID="RCaf Trading 1"/> </Pty>	Party role - 7 = Trading Firm Typ=5 - Trading Firm Legal Name
18	<Pty R="36" ID="traderid"> <Sub Typ="9" ID="RCaf Trader1"/> </Pty>	Party role - 36 = Trader ID Type = 9 - Full Name of the Trader
19	<Pty R="37" ID="OPP_TMF"> <Sub Typ="9" ID="Opposite Trading Firm"/> </Pty>	Party role - 37 = Opposite Trading firm
20	<Pty R="17" ID="Opp_Trdr">	Opposite Trader
21	<Sub Typ="5" ID="Opposite Trading Firm"/>	
22	</Pty>	
23	<Alloc CustCpcty="4" IndAllocID2="725148" IndAllocID="67891" Qty="2500000">	Allocation 1 details Allocation CTI Submitter assigned Allocation ID Submitter assigned Allocation ID Allocation Quantity
24	<Pty R="1" ID="817">	ClearPort Firm Number
25	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Name
26	</Pty>	
27	<Pty R="24" ID="RCACCT1B" Src="C">	Allocation Account
28	<Sub Typ="26" ID="2"/>	Allocation Account Origin 2 - House
29	</Pty>	
30	<Amt Typ="TVAR" Amt="3138.19"/>	Variation amount for the allocation
31	<Amt Typ="ICPN" Amt="1805.56"/>	Initial Coupon amount for the allocation
32	<Amt Typ="IPMT" Amt="4943.75"/>	Initial payment amount for the allocation
33	</Alloc>	
34	<Alloc CustCpcty="4" IndAllocID2="725149" IndAllocID="67891" Qty="1500000">	Allocation 2 details
35	<Pty R="1" ID="817">	ClearPort Firm Number
36	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Name
37	</Pty>	
38	<Pty R="24" ID="RCACCT1A" Src="C">	Allocation Account
39	<Sub Typ="26" ID="2"/>	Allocation Account Origin 2 - House
40	</Pty>	
41	<Amt Typ="TVAR" Amt="1882.92"/>	Variation amount for the allocation
42	<Amt Typ="ICPN" Amt="1083.33"/>	Initial Coupon amount for the allocation
43	<Amt Typ="IPMT" Amt="2966.25"/>	Initial payment amount for the allocation
44	</Alloc>	
45	<Alloc CustCpcty="4" IndAllocID2="725150" IndAllocID="67890" Qty="1000000">	Allocation 3 details
46	<Pty R="24" ID="RC1" Src="D">	Allocation Account Alias
47	<Sub Typ="3" ID="RCPLT"/>	Alias Type - Platform
48	</Pty>	
49	<Amt Typ="TVAR" Amt="1255.28"/>	
50	<Amt Typ="ICPN" Amt="722.22"/>	
51	<Amt Typ="IPMT" Amt="1977.50"/>	

Line	Tag Example	Description
52	</Alloc>	
53	</RptSide>	
54	</TrdCaptRptAck>	
55	</FIXML>	

3.1.3 Trade Notification Samples

This section contains notification message samples. These are unsolicited messages sent by the CME ClearPort API in response to certain events like a match, claim, clear, etc.

3.1.3.1 *Trade Match Notification to Submitter*

This illustrates a message sample of a match notification sent to the submitters after ClearPort matches a trade. In this sample the account is qualified with a clearing firm instead of the account alias.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="12695232E1FCEAP03C4124137003" TransTyp="2" RptTyp="101" TrdTyp="22" ExecID="CPCEXECID123" TrdDt="2010-02-03" BizDt="2010-02-03" TrdRptStat="101" PxNeg="1" LastQty="5000000" LastPx="100.3406101" TxnTm="2010-02-03T12:41:37-06:00" QtyTyp="0">	Trade Details Message ID. Action taken on a trade. 2= Replace Report type. 101=Notification Trade type submitted. 22=Privately Negotiated Trade ("PNT"). ClearPort assigned Execution ID Trade Date Clearing Date Trade Status – 101 – Pending Clear Trade price negotiation method. 1 – Deal Spread Notional amount. Trade Price (% of Par) – Calculated by ClearPort Transaction time. Quantity Type - Notional
4	<Hdr SID="CME" TID="PLATFORM" SSub="CPAPI" TSub="User1"/>	Trade Message Header
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="20141200" MatDt="2014-12-22" Exch="CMD" CpnRt="1.0" PxQteCcy="USD">	CDS Contract details
6	<AID AltID="2I65BYBX2" AltIDSrc="104"/>	Alternate Alias – Red Code
7	<Evnt EventTyp="8" Dt="2010-02-04"/>	CDS Start Date
8	<Evnt EventTyp="9" Dt="2014-12-20"/>	CDS End Date
9	</Instrmt>	
10	<Yield Yld="0.92500"/>	Deal Spread
11	<Amt Typ="TVAR" Amt="17030.51" Ccy="USD"/>	Trade Variation Amount
12	<Amt Typ="IPMT" Amt="22380.51" Ccy="USD"/>	Initial Payment Amount
13	<Amt Typ="ICPN" Amt="6250.00" Ccy="USD"/>	Initial Coupon Amount
14	<TrdRegTS Typ="1" TS="2010-02-03T12:19:26-06:00"/>	
15	<Qty Typ="1" Qty="5000000"/>	1=Pending quantity.
16	<RptSide Side="2" ClOrdID="XYZ123" InptDev="API" InptSrc="RCBK" TrdID="1806807" SrcTrdID="56789" CustCpcty="2">	Trade Side Details
17	<Pty R="44" ID="rcaf"/>	Operator ID

Line	Tag Example	Description
18	<Pty R="37" ID="opp_trdr">	Opposite Trader Id
19	<Sub Typ="9" ID="Opposite Trader1"/>	
20	</Pty>	
21	<Pty R="17" ID="OPP_TF2">	Opposite Trading firm
22	<Sub Typ="5" ID="Opposite Trading Firm"/>	
23	</Pty>	
24	<Pty R="1" ID="817">	ClearPort Firm
25	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	
26	</Pty>	
27	<Pty R="24" ID="RCACCT2" Src="C">	Customer Account
28	<Sub Typ="26" ID="2"/>	Account Origin
29	</Pty>	
30	<Pty R="7" ID="RCAF_TRD2">	Trading Firm
31	<Sub Typ="5" ID="RCaf Trading 2"/>	Trading firm name
32	</Pty>	
33	<Pty R="36" ID="traderid"> <Sub Typ="9" ID="RCaf Trader1"/> </Pty>	Party role - 36 = Trader ID Type = 9 - Full Name of the Trader
34	</RptSide>	
35	</TrdCaptRpt>	
36	</FIXML>	

3.1.3.2 *Clearing Firm Trade Claim Notification*

This sample illustrates a message sent by CME ClearPort to the submitter of the side claimed by a clearing firm.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="1303110952235" TransTyp="2" RptTyp="2" TrdRptStat="101" TrdTyp="22" OrigTrdDt="2011-04-15" TrdDt="2011-04-15" BizDt="2011-04-15" ExecID="1806808" TxnTm="2011-04-15T15:33:00.144-05:00" QtyTyp="0" LastQty="5000000" LastPx="100.1255277" PxNeg="1">	 Transaction Type – 2 – Replace Trade Report Type – 2 – Accept Trade Status – 101 – Pending Clear
4	<Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>	Trade Message Header
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="201212" Exch="CMD" CpnRt="1" >	CDS Contract details
6	<Evnt Dt="2011-04-16" EventTyp="8"/>	CDS Start Date
7	<Evnt Dt="2012-12-20" EventTyp="9"/>	CDS End Date
8	</Instrmt>	
9	<Yield Yld="0.925"/>	Deal Spread
10	<Amt Typ="TVAR" Amt="6276.39"/>	Trade variation amount
11	<Amt Typ="ICPN" Amt="3611.11"/>	Initial Coupon Amount
12	<Amt Typ="IPMT" Amt="9887.5"/>	Initial Payment amount
13	<Qty Typ="2" Qty="5000000"/>	2 = Short Side Claim Quantity
14	<RptSide Side="2" ClOrdID="XYZ123" InptDev="API" InptSrc="RCBK" TrdID="1806807" SrcTrdID="56789" CustCpcty="2">	Trade Side
15	<Pty R="44" ID="rcaf"/>	Operator ID

Line	Tag Example	Description
16	<Pty R="37" ID="opp_trdr">	Opposite Trader Id
17	<Sub Typ="9" ID="Opposite Trader1"/>	
18	</Pty>	
19	<Pty R="17" ID="OPP_TF2">	Opposite Trading firm
20	<Sub Typ="5" ID="Opposite Trading Firm"/>	
21	</Pty>	
22	<Pty R="1" ID="817">	ClearPort Firm
23	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	
24	</Pty>	
25	<Pty R="24" ID="RCACCT2" Src="C">	Customer Account
26	<Sub Typ="26" ID="2"/>	Account Origin
27	</Pty>	
28	<Pty R="7" ID="RCAF_TRD2"> <Sub Typ="5" ID="RCaf Trading 2"/> </Pty>	Trading Firm Trading firm name
29	<Pty R="36" ID="traderid"> <Sub Typ="9" ID="RCaf Trader1"/> </Pty>	Party role - 36 = Trader ID Type = 9 - Full Name of the Trader
30	</RptSide>	
31	</TrdCaptRpt>	
32	</FIXML>	

3.1.3.3 *Clearing Firm Trade Claim Notification to Opposite Side*

This sample illustrates a message sent by CME ClearPort to the submitter of the opposite side claimed by a clearing firm.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="1303110952238" TransTyp="2" RptTyp="102" TrdRptStat="101" TrdTyp="22" OrigTrdDt="2011-04-15" TrdDt="2011-04-15" BizDt="2011-04-15" ExecID="1806808" TxnTm="2011-04-15T15:33:00.144-05:00" QtyTyp="0" LastQty="5000000" LastPx="100.1255277" PxNeg="1">	 Transaction Type – 2 – Replace Trade Report Type – 102 – Opposite Accept Trade Status – 101 – Pending Clear
4	<Hdr SID="CME" SSub="CPAPI" TID="RCPLT" TSub="rcafpl"/>	Trade Message Header
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="201212" Exch="CMD" CpnRt="1">	CDS Contract details
6	<AID AltIDSrc="104" AltID="2I65BYBX2"/>	Alternate Id 104 – Red Code for the Index
7	<Evnt Dt="2011-04-16" EventTyp="8"/>	CDS Start Date
8	<Evnt Dt="2012-12-20" EventTyp="9"/>	CDS End Date
9	</Instrmt>	
10	<Yield Yld="0.925"/>	Deal Spread
11	<Amt Typ="TVAR" Amt="6276.39"/>	Trade variation amount
12	<Amt Typ="ICPN" Amt="3611.11"/>	Initial Coupon Amount
13	<Amt Typ="IPMT" Amt="9887.5"/>	Initial Payment amount
14	**<Qty Typ="2" Qty="1000000"/>**	Typ = 2 - Short Side Claim Qty
15	<Qty Typ="3" Qty="1500000"/>	Typ = 3 - Long Side Rejected Qty

Line	Tag Example	Description
16	<Qty Typ="5" Qty="2500000"/>	Typ = 5 - Pending Qty
17	<RptSide Side="1" ClOrdID="XYZ123" InptDev="API" InptSrc="RCPLT" TrdID="1806806">	Trade Side Details
18	<Pty R="44" ID="rcafpl"/>	Operator ID
19	<Pty R="7" ID="TRD_FIRMID">	Trading Firm
20	<Sub Typ="5" ID="RCaf Trading 1"/>	Trading firm Legal Name
21	</Pty>	
22	<Pty R="36" ID="traderid">	Trader ID
23	<Sub Typ="9" ID="RCaf Trader1"/>	Trade Name
24	</Pty>	
25	<Pty R="37" ID="opp_trdr">	Opposite Trader Id
26	<Sub Typ="9" ID="Opposite Trader1"/>	
27	</Pty>	
28	<Pty R="17" ID="OPP_TF2">	Opposite Trading firm
29	<Sub Typ="5" ID="Opposite Trading Firm"/>	
30	</Pty>	
31	**<Alloc** **CustCpcty="4"** **IndAllocID2="725150"** **IndAllocID="67890"** **Qty="1000000"** **Stat="0">**	Allocation Status – 0 -Pending Clear
32	<Pty R="24" ID="RC1" Src="D">	Allocating Account Alias
33	<Sub Typ="3" ID="RCPLT"/>	Alias Type – 3 - Platform
34	</Pty>	
35	<Amt Typ="TVAR" Amt="1255.28"/>	Trade Variation Amount
36	<Amt Typ="ICPN" Amt="722.22"/>	Initial Coupon Amount
37	<Amt Typ="IPMT" Amt="1977.50"/>	Initial Payment Amount
38	</Alloc>	
39	</RptSide>	
40	</TrdCaptRpt>	
41	</FIXML>	

3.1.3.4 *Clearing Firm Trade Reject Notification*

This sample illustrates a message sent by CME ClearPort to the submitter of the rejected side.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="1303110832805" TransTyp="2" RptTyp="3" TrdRptStat="101" TrdTyp="22" OrigTrdDt="2011-04-15" TrdDt="2011-04-15" BizDt="2011-04-15" ExecID="1806808" TxnTm="2011-04-15T15:33:00.144-05:00" QtyTyp="0" LastQty="5000000" LastPx="100.1255277" PxNeg="1">	Transaction Type – 2 – Replace Trade Report Type – 3 - Reject Trade Status – 101 – Pending Clear
4	<Hdr SID="CME" SSub="CPAPI" TID="RCPLT" TSub="rcafpl"/>	
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="201212" Exch="CMD" CpnRt="1" Snrty="SR" RstrctTyp="XR">	
6	<AID AltIDSrc="104" AltID="2I65BYBX2"/>	Alternate Id 104 – Red Code for the Index
7	<Evnt Dt="2011-04-16" EventTyp="8"/>	CDS Start Date
8	<Evnt Dt="2012-12-20" EventTyp="9"/>	CDS End Date

Line	Tag Example	Description
9	</Instrmt>	
10	<Yield Yld="0.925"/>	Deal Spread
11	<Amt Typ="TVAR" Amt="6276.39"/>	Trade variation amount
12	<Amt Typ="ICPN" Amt="3611.11"/>	Initial Coupon Amount
13	<Amt Typ="IPMT" Amt="9887.5"/>	Initial Payment amount
14	<Qty Typ="3" Qty="1500000"/>	Long Side Rejected Qty
15	<Qty Typ="5" Qty="3500000"/>	Pending Qty
16	<RptSide Side="1" ClOrdID="XYZ123" InptDev="API" InptSrc="RCPLT" TrdID="1806806">	Trade Side Details
17	<Pty R="44" ID="rcafpl"/>	Operator ID
18	<Pty R="7" ID="TRD_FIRMID">	Trading Firm
19	<Sub Typ="5" ID="RCaf Trading 1"/>	Trading firm Legal Name
20	</Pty>	
21	<Pty R="36" ID="traderid">	Trader ID
22	<Sub Typ="9" ID="RCaf Trader1"/>	Trade Name
23	</Pty>	
24	<Pty R="37" ID="opp_trdr">	Opposite Trader Id
25	<Sub Typ="9" ID="Opposite Trader1"/>	
26	</Pty>	
27	<Pty R="17" ID="OPP_TF2">	Opposite Trading firm
28	<Sub Typ="5" ID="Opposite Trading Firm"/>	
29	</Pty>	
30	<Alloc CustCpcty="4" IndAllocID2="725149" IndAllocID="67891" Qty="1500000" Stat="3">	Allocation Details Allocation Status - Rejected
31	<Pty R="1" ID="817">	ClearPort Firm Number
32	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Legal Name
33	</Pty>	
34	<Pty R="24" ID="RCACCT1A" Src="C">	Customer Account
35	<Sub Typ="26" ID="2"/>	Account Origin – 2 - House
36	</Pty>	
37	<Amt Typ="TVAR" Amt="1882.92"/>	Trade Variation Amount
38	<Amt Typ="ICPN" Amt="1083.33"/>	Initial Coupon Amount
39	<Amt Typ="IPMT" Amt="2966.25"/>	Initial Payment Amount
40	</Alloc>	
41	</RptSide>	
42	</TrdCaptRpt>	
43	</FIXML>	

3.1.3.5 *Clearing firm Trade Reject Notification to Opposite Side*

This sample illustrates a message sent by CME ClearPort to the submitter of the side opposite to the one rejected by a clearing firm.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="1303110832823" TransTyp="2" RptTyp="103"	 Transaction Type – 2 – Replace Trade Report Type – 103 –Opposite

Line	Tag Example	Description
	TrdRptStat="101" TrdTyp="22" OrigTrdDt="2011-04-15" TrdDt="2011-04-15" BizDt="2011-04-15" ExecID="1806808" TxnTm="2011-04-15T15:33:00.144-05:00" QtyTyp="0" LastQty="5000000" LastPx="100.1255277" PxNeg="1">	Reject Trade Status – 101 – Pending Clear
4	<Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>	Trade Message Header
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="201212" Exch="CMD" CpnRt="1" >	CDS Contract details
6	<Evnt Dt="2011-04-16" EventTyp="8"/>	CDS Start Date
7	<Evnt Dt="2012-12-20" EventTyp="9"/>	CDS End Date
8	</Instrmt>	
9	<Yield Yld="0.925"/>	Deal Spread
10	<Amt Typ="TVAR" Amt="6276.39"/>	Trade variation amount
11	<Amt Typ="ICPN" Amt="3611.11"/>	Initial Coupon Amount
12	<Amt Typ="IPMT" Amt="9887.5"/>	Initial Payment amount
13	<Qty Typ="3" Qty="1500000"/>	Long Side Rejected Qty
14	<Qty Typ="5" Qty="3500000"/>	Pending Qty
15	<RptSide Side="2" ClOrdID="XYZ123" InptDev="API" InptSrc="RCBK" TrdID="1806807" SrcTrdID="56789" CustCpcty="2">	Trade Side Details
16	<Pty R="44" ID="rcaf"/>	Operator ID
17	<Pty R="37" ID="opp_trdr">	Opposite Trader Id
18	<Sub Typ="9" ID="Opposite Trader1"/>	
19	</Pty>	
20	<Pty R="17" ID="OPP_TF2">	Opposite Trading firm
21	<Sub Typ="5" ID="Opposite Trading Firm"/>	
22	</Pty>	
23	<Pty R="1" ID="817">	ClearPort Firm Number
24	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Legal Name
25	</Pty>	
26	<Pty R="24" ID="RCACCT2" Src="C">	Customer Account
27	<Sub Typ="26" ID="2"/>	Account origin – House
28	</Pty>	
29	<Pty R="7" ID="RCAF_TRD2">	Trading Firm
30	<Sub Typ="5" ID="RCaf Trading 2"/>	Trading Firm Legal Name
31	</Pty>	
32	</RptSide>	
33	</TrdCaptRpt>	
34	</FIXML>	

3.1.3.6 *Trade Partial Clear Notification (MQ)*

This is a clear notification sent by ClearPort for a partially cleared trade for which all allocations have not been claimed or cleared. In HTTP notifications, the allocating side gets all the message's allocation blocks with a corresponding status.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="1304771419872" TransTyp="2" RptTyp="101" TrdRptStat="102" TrdTyp="22" OrigTrdDt="2011-04-15" TrdDt="2011-04-15"	 Transaction Type – 2 – Replace Trade Report Type – 101 – Notification Trade Status – 102 – Partial Clear

Line	Tag Example	Description
	BizDt="2011-04-15" ExecID="1806808" TxnTm="2011-04-15T15:33:00.144-05:00" QtyTyp="0" LastQty="5000000" LastPx="100.1255277" PxNeg="1">	
4	<Hdr SID="CME" SSub="CPAPI" TID="RCPLT" TSub="rcafpl"/>	Trade Message Header
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="201212" Exch="CMD" CpnRt="1" Snrty="SR" RstrctTyp="XR">	CDS Contract details
6	<AID AltIDSrc="104" AltID="2I65BYBX2"/>	Alternate Id 104 – Red Code for the Index
7	<Evnt Dt="2011-04-16" EventTyp="8"/>	CDS Start Date
8	<Evnt Dt="2012-12-20" EventTyp="9"/>	CDS End Date
9	</Instrmt>	
10	<Yield Yld="0.925"/>	Deal Spread
11	<Amt Typ="TVAR" Amt="6276.39"/>	Trade variation amount
12	<Amt Typ="ICPN" Amt="3611.11"/>	Initial Coupon Amount
13	<Amt Typ="IPMT" Amt="9887.5"/>	Initial Payment amount
14	<Qty Typ="0" Qty="1000000"/>	Typ = 0 – Cleared Qty
15	<Qty Typ="2" Qty="2500000"/>	Typ = 2 – Short Side Claim Qty
16	<Qty Typ="3" Qty="1500000"/>	Typ = 2 – Long Side Reject Qty
17	<RptSide Side="1" ClOrdID="XYZ123" InptDev="API" InptSrc="RCPLT" TrdID="1806806">	Trade Side Details
18	<Pty R="44" ID="rcafpl"/>	Operator ID
19	<Pty R="7" ID="TRD_FIRMID">	Trading Firm
20	<Sub Typ="5" ID="RCaf Trading 1"/>	Trading firm Legal Name
21	</Pty>	
22	<Pty R="36" ID="traderid">	Trader ID
23	<Sub Typ="9" ID="RCaf Trader1"/>	Trade Name
24	</Pty>	
25	<Pty R="37" ID="opp_trdr">	Opposite Trader Id
26	<Sub Typ="9" ID="Opposite Trader1"/>	
27	</Pty>	
28	<Pty R="17" ID="OPP_TF2">	Opposite Trading firm
29	<Sub Typ="5" ID="Opposite Trading Firm"/>	
30	</Pty>	
31	<Alloc CustCpcty="4" IndAllocID2="725150" IndAllocID="67890" Qty="1000000" Stat="2">	Allocation Details Allocation Status 2 - Cleared
32	<Pty R="24" ID="RC1" Src="D">	Allocation Account Alias
33	<Sub Typ="3" ID="RCPLT"/>	Alias Type – Platform
34	</Pty>	
35	<Amt Typ="TVAR" Amt="1255.28"/>	Trade Variation Amount
36	<Amt Typ="ICPN" Amt="722.22"/>	Initial Coupon Amount
37	<Amt Typ="IPMT" Amt="1977.50"/>	Initial Payment Amount
38	</Alloc>	
39	</RptSide>	
40	</TrdCaptRpt>	
41	</FIXML>	

3.1.3.7 *Trade Clear Notification (MQ)*

This is a final clear notification sent by ClearPort for the trade. This trade cleared fully. The HTTP notification differs in that the TransTyp is 0 (New).

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="1304771556798" TransTyp="2" RptTyp="101" TrdRptStat="0" TrdTyp="22" OrigTrdDt="2011-04-15" TrdDt="2011-04-15" BizDt="2011-04-15" ExecID="1806808" TxnTm="2011-04-15T15:33:00.144-05:00" QtyTyp="0" LastQty="5000000" LastPx="100.1255277" PxNeg="1">	 Transaction Type – 2 – Replace Trade Report Type – 101 – Notification Trade Status – 0 – Accepted (Cleared)
4	<Hdr SID="CME" SSub="CPAPI" TID="RCPLT" TSub="rcafpl"/>	
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="201212" Exch="CMD" CpnRt="1" >	
6	<AID AltIDSrc="104" AltID="2I65BYBX2"/>	Alternate Id 104 – Red Code for the Index
7	<Evnt Dt="2011-04-16" EventTyp="8"/>	CDS Start Date
8	<Evnt Dt="2012-12-20" EventTyp="9"/>	CDS End Date
9	</Instrmt>	
10	<Yield Yld="0.925"/>	Deal Spread
11	<Amt Typ="TVAR" Amt="6276.39"/>	Trade variation amount
12	<Amt Typ="ICPN" Amt="3611.11"/>	Initial Coupon Amount
13	<Amt Typ="IPMT" Amt="9887.5"/>	Initial Payment amount
14	<Qty Typ="0" Qty="5000000"/>	Typ = 0 – Cleared Qty
15	<RptSide Side="1" ClOrdID="XYZ123" InptDev="API" InptSrc="RCPLT" TrdID="1806806">	Trade Side details
16	<Pty R="44" ID="rcafpl"/>	Operator ID
17	<Pty R="7" ID="TRD_FIRMID">	Trading Firm
18	<Sub Typ="5" ID="RCaf Trading 1"/>	Trading firm Legal Name
19	</Pty>	
20	<Pty R="36" ID="traderid">	Trader ID
21	<Sub Typ="9" ID="RCaf Trader1"/>	Trade Name
22	</Pty>	
23	<Pty R="37" ID="rcaf">	Opposite Trader Id
24	<Sub Typ="9" ID="RCaf Broker"/>	
25	</Pty>	
26	<Pty R="17" ID="BRKR_FIRMID">	Opposite Trading firm
27	<Sub Typ="5" ID="RCaf Brokerage"/>	
28	</Pty>	
29	<Pty R="1" ID="817">	ClearPort Firm Number
30	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Legal Name
31	</Pty>	
32	<Pty R="24" ID="RCACCT1B" Src="C">	Customer Account
33	<Sub Typ="26" ID="2"/>	Account Origin – 2 - House
34	</Pty>	
35	</RptSide>	
36	</TrdCaptRpt>	
37	</FIXML>	

3.1.3.8 *Trade w/ Allocations Final Clear Notification (http)*

This is a final clear notification sent by ClearPort for the pre-allocated (submitted with allocations) trade. This trade cleared fully. The MQ notification differs in that the TransTyp is 2 (Replace) and it sends the allocation block corresponding to the last allocation that was cleared.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Message Header
3	<TrdCaptRpt RptID="1304770123639" TransTyp="0" TrdRptStat="0" RptTyp="0" TrdTyp="22" OrigTrdDt="2011-04-15" TrdDt="2011-04-15" BizDt="2011-04-15" LastQty="5000000" QtyTyp="0" LastPx="100.1255277" PxNeg="1" TxnTm="2011-04-15T15:24:49.238-05:00">	Trade Details Message ID. Action taken on a trade. 0=New. Trade Status – 0 – Accepted (Cleared) Report type. 0=Submit. Trade type submitted. 22=Privately Negotiated Trade ("PNT"). Original Trade Date Trade Date Clear Date Notional amount. Quantity Type – Notional Trade Price (% of Par) Trade price negotiation method. 1 – Deal Spread Transaction time.
4	<Hdr SID="CME" SSub="CPAPI" TID="RCPLT" TSub="rcafpl"/>	Message Header – Routing Info
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="201212" Exch="CMD" CpnRt="1" >	Contract Details Clearing Product Code Clearing Source. H= Clearing House assigned Product type – CDS. Contract period code. Product exchange. Coupon rate for CDS contract.
6	<AID AltIDSrc="104" AltID="2I65BYBX2"/>	Alternate identifiers/aliases. 104 – Red Code
7	<Evnt Dt="2011-04-16" EventTyp="8"/>	CDS Start Date
8	<Evnt Dt="2012-12-20" EventTyp="9"/>	CDS End Date
9	</Instrmt>	
10	<Yield Yld="0.925"/>	Deal Spread
11	<Amt Typ="TVAR" Amt="6276.39"/>	Trade variation
12	<Amt Typ="ICPN" Amt="3611.11"/>	Initial Coupon
13	<Amt Typ="IPMT" Amt="9887.50"/>	Upfront Payment
14	<TrdRegTS Typ="1" TS="2011-04-15T15:24:49.238-05:00"/>	 Time stamp type. 1 = Execution Time. Time stamp.
15	<RptSide Side="1" ClOrdID="4B69BE2E1464000E" InptDev="API" InptSrc="RCPLT" SrcTrdID="234567" TrdID="12345" >	Trade Side Details Trade side. 1=Buy. Client order ID. Input source. Platform / Source Trade ID. Trade Id - Assigned by Submitter Trade Id - Assigned by ClearPort
16	<Pty R="44" ID="rcafpl"/>	Party role - 44 = Operator Id
17	<Pty R="7" ID="TRD_FIRMID">	Party role - 7 = Trading Firm

Line	Tag Example	Description
	<Sub Typ="5" ID="RCaf Trading 1"/> </Pty>	Typ=5 - Trading Firm Legal Name
18	<Pty R="36" ID="traderid"> <Sub Typ="9" ID="RCaf Trader1"/> </Pty>	Party role - 36 = Trader ID Type = 9 - Full Name of the Trader
19	<Pty R="37" ID="OPP_TMF"> <Sub Typ="9" ID="Opposite Trading Firm"/> </Pty>	Party role - 37 = Opposite Trading firm
20	<Pty R="17" ID="Opp_Trdr">	Opposite Trader
21	<Sub Typ="5" ID="Opposite Trading Firm"/>	
22	</Pty>	
23	<Alloc CustCpcty="4" IndAllocID2="725148" IndAllocID="67891" Qty="2500000">	Allocation 1 details Allocation CTI Submitter assigned Allocation ID Submitter assigned Allocation ID Allocation Quantity
24	<Pty R="1" ID="817">	ClearPort Firm Number
25	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Name
26	</Pty>	
27	<Pty R="24" ID="RCACCT1B" Src="C">	Allocation Account
28	<Sub Typ="26" ID="2"/>	Allocation Account Origin 2 - House
29	</Pty>	
30	<Amt Typ="TVAR" Amt="3138.19"/>	Variation amount for the allocation
31	<Amt Typ="ICPN" Amt="1805.56"/>	Initial Coupon amount for the allocation
32	<Amt Typ="IPMT" Amt="4943.75"/>	Initial payment amount for the allocation
33	</Alloc>	
34	<Alloc CustCpcty="4" IndAllocID2="725149" IndAllocID="67891" Qty="1500000">	Allocation 2 details
35	<Pty R="1" ID="817">	ClearPort Firm Number
36	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Name
37	</Pty>	
38	<Pty R="24" ID="RCACCT1A" Src="C">	Allocation Account
39	<Sub Typ="26" ID="2"/>	Allocation Account Origin 2 - House
40	</Pty>	
41	<Amt Typ="TVAR" Amt="1882.92"/>	Variation amount for the allocation
42	<Amt Typ="ICPN" Amt="1083.33"/>	Initial Coupon amount for the allocation
43	<Amt Typ="IPMT" Amt="2966.25"/>	Initial payment amount for the allocation
44	</Alloc>	
45	<Alloc CustCpcty="4" IndAllocID2="725150" IndAllocID="67890" Qty="1000000">	Allocation 3 details
46	<Pty R="24" ID="RC1" Src="D">	Allocation Account Alias
47	<Sub Typ="3" ID="RCPLT"/>	Alias Type - Platform
48	</Pty>	
49	<Amt Typ="TVAR" Amt="1255.28"/>	
50	<Amt Typ="ICPN" Amt="722.22"/>	
51	<Amt Typ="IPMT" Amt="1977.50"/>	
52	</Alloc>	
53	</RptSide>	
54	</TrdCaptRpt>	

Line	Tag Example	Description
55	</FIXML>	

3.1.3.9 *Trade Cleared w/ Reject Notification (MQ)*

This is a final clear notification sent by ClearPort for the trade. This sample illustrates a partially cleared trade in which one of more of the allocations was rejected by the corresponding clearing firm(s).

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="1304771556798" TransTyp="2" RptTyp="101" TrdRptStat="103" TrdTyp="22" OrigTrdDt="2011-04-15" TrdDt="2011-04-15" BizDt="2011-04-15" ExecID="1806808" TxnTm="2011-04-15T15:33:00.144-05:00" QtyTyp="0" LastQty="5000000" LastPx="100.1255277" PxNeg="1">	Transaction Type – 2 – Replace Trade Report Type – 101 – Notification Trade Status – 103 – Cleared w/ Reject
4	<Hdr SID="CME" SSub="CPAPI" TID="RCPLT" TSub="rcafpl"/>	Trade header
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="201212" Exch="CMD" CpnRt="1" >	Contract Details
6	<AID AltIDSrc="104" AltID="2I65BYBX2"/>	Alternate Id 104 – Red Code for the Index
7	<Evnt Dt="2011-04-16" EventTyp="8"/>	CDS Start Date
8	<Evnt Dt="2012-12-20" EventTyp="9"/>	CDS End Date
9	</Instrmt>	
10	<Yield Yld="0.925"/>	Deal Spread
11	<Amt Typ="TVAR" Amt="6276.39"/>	Trade variation amount
12	<Amt Typ="ICPN" Amt="3611.11"/>	Initial Coupon Amount
13	<Amt Typ="IPMT" Amt="9887.5"/>	Initial Payment amount
14	<Qty Typ="0" Qty="3500000"/>	Typ = 0 – Cleared Qty
15	<Qty Typ="3" Qty="1500000"/>	Typ = 3 - Long Side Rejected Qty
16	<RptSide Side="1" ClOrdID="XYZ123" InptDev="API" InptSrc="RCPLT" TrdID="1806806">	
17	<Pty R="44" ID="rcafpl"/>	Operator ID
18	<Pty R="7" ID="TRD_FIRMID">	Trading Firm
19	<Sub Typ="5" ID="RCaf Trading 1"/>	Trading firm Legal Name
20	</Pty>	
21	<Pty R="36" ID="traderid">	Trader ID
22	<Sub Typ="9" ID="RCaf Trader1"/>	Trade Name
23	</Pty>	
24	<Pty R="37" ID="rcaf">	Opposite Trader Id
25	<Sub Typ="9" ID="RCaf Broker"/>	
26	</Pty>	
27	<Pty R="17" ID="BRKR_FIRMID">	Opposite Trading firm
28	<Sub Typ="5" ID="RCaf Brokerage"/>	
29	</Pty>	
30	<Alloc CustCpcty="4" IndAllocID2="725148" IndAllocID="67891" Qty="2500000" Stat="2">	Allocation Details Allocation Status - Cleared
31	<Pty R="1" ID="817">	ClearPort Firm Number

Line	Tag Example	Description
32	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Legal Name
33	</Pty>	
34	<Pty R="24" ID="RCACCT1B" Src="C">	Customer Account
35	<Sub Typ="26" ID="2"/>	Account Origin – 2 - House
36	</Pty>	
37	<Amt Typ="TVAR" Amt="3138.19"/>	Trade Variation Amount
38	<Amt Typ="ICPN" Amt="1805.56"/>	Initial Coupon Amount
39	<Amt Typ="IPMT" Amt="4943.75"/>	Initial Payment Amount
40	</Alloc>	
41	</RptSide>	
42	</TrdCaptRpt>	
43	</FIXML>	

3.2 Dual Sided Trade Samples

This section includes sample messages for all the flows associated with Single-sided trade submission of CDS trades

3.2.1 Trade Submission Samples

3.2.1.1 *Trade Submission w/ Clearing Product Code*

This sample illustrates a trade submitted with the account, ClearPort firm number, and a clearing product code.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="20100622:373917:50014:1" ExecID2="123456789" TransTyp="0" RptTyp="0" QtyTyp="0" TrdTyp="22" TxnTm="2011-04-12T15:15:24.751-04:00" LastQty="5000000" PxNeg="1">	Trade Details Message ID. Platform assigned Execution ID Action taken on a trade. 0=New. Report type. 0=Submit. Quantity Type – 0 – Notional Trade type submitted. 22=Privately Negotiated Trade ("PNT"). Transaction time. Notional amount. Trade price negotiation method 1 – Deal Spread
4	<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt MMY="201212" SecTyp="CDS" ID="CG13" Src="H" CpnRt="1.0" Exch="CMD"/>	Contract Details Contract period code. Product type – CDS. Clearing identification for the Single Name. Clearing Source. H= Clearing house. Coupon rate for CDS contract. Product exchange.
6	<Yield Yld="0.92500"/>	Deal Spread
7	<TrdRegTS Typ="1" TS="2011-04-12T15:15:24.751-04:00"/>	 Time stamp type. 1 = Execution Time. Time stamp.
8	<RptSide Side="1" ClOrdID="XYZ123" InptSrc="RCPLT">	Trade Side Details – 1 - Buy
9	<Pty ID="RCACCT1A" R="24" Src="C"/>	Party role - 24 = Customer Account

Line	Tag Example	Description
10	<Pty ID="817" R="1"/>	Party role - 1 = ClearPort Firm Number
11	<Pty ID="TRD_FIRMID" R="7"/>	Party role - 7 = Trading Firm
12	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader id
13	</RptSide>	
14	<RptSide Side="2" ClOrdID=" ABCXCF1" InptSrc="RCPLT">	Trade Side Details – 2 - Sell
15	<Pty ID="RCACCT2A" R="24" Src="C"/>	Party role - 24 = Customer Account
16	<Pty ID="817" R="1"/>	Party role - 1 = ClearPort Firm Number
17	<Pty ID="RCAF_TRD2" R="7"/>	Party role - 7 = Trading Firm
18	<Pty ID="rcaf2" R="36"/>	Party role - 36 = Trader id
19	</RptSide>	
20	</TrdCaptRpt>	
21	</FIXML>	

3.2.1.2 *Trade Submission with RED Code*

- Index Trade Submission using a Red Code
- Trade negotiated as Deal Spread and Upfront Amount (with Buy Side receiving a payment)
- Prior Day Trade submitted
- One side is submitted with an account alias

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="20100203:373917:50014:1" ExecID2="BLM2345" TransTyp="0" RptTyp="0" QtyTyp="0" TrdTyp="22" OrigTrdDt="2010-02-03" LastQty="5000000" TxnTm="2010-02-03T18:16:40+00:00" PxNeg="5">	Trade Details Message ID. Platform assigned Execution ID Action taken on a trade. 0=New. Report type. 0=Submit. Quantity Type – 0 – Notional Trade type submitted. 22=Privately Negotiated Trade ("PNT"). Original Trade Date Notional amount. Transaction time. Trade price negotiation method 5 – Deal Spread and Upfront amount
4	<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt MMY="201412" SecTyp="CDS" ID="2I65BYBX2" Src="104" CpnRt="1.0" Exch="CMD"/>	Contract Details Contract period code. Product type – CDS Red Code for the Index Clearing Source. 104= Red Code Coupon rate for CDS contract. Product exchange.
6	<Yield Yld="0.92500"/>	Deal Spread
7	<Amt Typ="IPMT" Amt="22380.51" Ccy="USD"/>	Amount type. IPMT=Initial payment amount (TVAR+ICPN+CRES).
8	<TrdRegTS Typ="1" TS="2010-02-03T18:19:26+00:00"/>	
9	<RptSide Side="1" ClOrdID="XYZ123" InptSrc="RCPLT">	Trade Side Details – 1 - Buy
10	<Pty ID="RC1" Src="D" R="24"> <Sub Typ="3" ID="RCPLT"/>	Customer Account Alias Alias Type - Platform

Line	Tag Example	Description
	</Pty>	
11	<Pty ID="TRD_FIRMID" R="7"/>	Party role - 7 = Trading Firm
12	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader id
13	</RptSide>	
14	<RptSide Side="2" ClOrdID=" ABCXCF1" InptSrc="RCPLT">	Trade Side Details – 2 - Sell
15	<Pty ID="RCACCT2A" R="24" Src="C"/>	Party role - 24 = Customer Account
16	<Pty ID="817" R="1"/>	Party role - 1 = ClearPort Firm Number
17	<Pty ID="RCAF_TRD2" R="7"/>	Party role - 7 = Trading Firm
18	<Pty ID="rcaf2" R="36"/>	Party role - 36 = Trader id
19	</RptSide>	
20	</TrdCaptRpt>	
21	</FIXML>	

3.2.1.3 *Trade Submission with an Upfront Amount*

- Index Trade Submission using a Red Code
- Trade negotiated on Upfront Amount (with Buy Side Paying)
- Non top day trade submitted
- One side is submitted with a Platform assigned alias and the other side is submitted with a trading firm assigned alias

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="20100203:373917:50014:1" ExecID2="BLM2345" TransTyp="0" RptTyp="0" TrdTyp="22" OrigTrdDt="2010-02-03" QtyTyp="0" LastQty="5000000" TxnTm="2010-02-03T18:16:40+00:00" PxNeg="3">	 Platform assigned Execution ID Quantity Type – 0 – Notional Trade price negotiation method 3 – Upfront amount
4	<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt MMY="201412" SecTyp="CDS" ID="2I65BYBX2" Src="104" CpnRt="1.0" Exch="CMD"/>	Contract Details Contract period code. Product type – CDS Red Code for the Index Clearing Source. 104= Red Code Coupon rate for CDS contract. Product exchange.
6	<Amt Typ="IPMT" Amt="-22380.51" Ccy="USD"/>	Upfront Payment – Buyer is Paying (Hence the negative amount)
7	<TrdRegTS Typ="1" TS="2010-02-03T18:19:26+00:00"/>	
8	<RptSide Side="1" ClOrdID="XYZ123" InptSrc="RCPLT">	Trade Side Details – 1 - Buy
9	<Pty ID="RC1" Src="D" R="24"> <Sub Typ="3" ID="RCPLT"/> </Pty>	Customer Account Alias Alias Type - Platform
10	<Pty ID="TRD_FIRMID" R="7"/>	Party role - 7 = Trading Firm
11	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader id
12	</RptSide>	
13	<RptSide Side="2" ClOrdID=" ABCXCF1" InptSrc="RCPLT">	Trade Side Details – 2 - Sell

Line	Tag Example	Description
14	<Pty ID="RCACCT2A" Src="D" R="24"> <Sub Typ="1" ID=" RCAF_TRD2"/> </Pty>	Customer Account Alias Alias Type – Trading Firm
15	<Pty ID="RCAF_TRD2" R="7"/>	Party role - 7 = Trading Firm
16	<Pty ID="rcaf2" R="36"/>	Party role - 36 = Trader id
17	</RptSide>	
18	</TrdCaptRpt>	
19	</FIXML>	

3.2.1.4 *Trade Submission of a Single Name Using a RED Code*

- Single name Trade Submission using a Red Code
- Trade negotiated on a Price and Upfront

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="20100203:373917:50014:1" ExecID2="BLM2345" TransTyp="0" RptTyp="0" TrdTyp="22" OrigTrdDt="2010-02-03" QtyTyp="0" LastQty="5000000" LastPx="100.3406101" TxnTm="2010-02-03T18:16:40+00:00" PxNeg="3">	 Platform assigned Execution ID Quantity Type – 0 – Notional Trade Price (% of Par) Trade price negotiation method 3 – Trade PriceUpfront amount
4	<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt MMY="201412" SecTyp="CDS" ID="UB78A0" Src="104" Snrty="SR" RctrctTyp="XR" CpnRt="1.0" Exch="CMD"/>	 Red Code Source for the Red Code
6	<Amt Typ="IPMT" Amt="22380.51" Ccy="USD"/>	Upfront Payment
7	<TrdRegTS Typ="1" TS="2010-02-03T18:19:26+00:00"/>	
8	<RptSide Side="1" ClOrdID="XYZ123" InptSrc="RCPLT">	Trade Side Details – 1 - Buy
9	<Pty ID="RC1" Src="D" R="24"> <Sub Typ="3" ID="RCPLT"/> </Pty>	Customer Account Alias Alias Type - Platform
10	<Pty ID="TRD_FIRMID" R="7"/>	Party role - 7 = Trading Firm
11	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader id
12	</RptSide>	
13	<RptSide Side="2" ClOrdID=" ABCXCF1" InptSrc="RCPLT">	Trade Side Details – 2 - Sell
14	<Pty ID="RCACCT2A" Src="D" R="24"> <Sub Typ="1" ID=" RCAF_TRD2"/> </Pty>	Customer Account Alias Alias Type – Trading Firm
15	<Pty ID="RCAF_TRD2" R="7"/>	Party role - 7 = Trading Firm
16	<Pty ID="rcaf2" R="36"/>	Party role - 36 = Trader id
17	</RptSide>	

Line	Tag Example	Description
18	</TrdCaptRpt>	
19	</FIXML>	

3.2.1.5 *Trade Submission w/ Allocations*

- Trade submitted with a Clearing product Code
- Trade submitted as a top day trade
- Trade submitted with allocations
- Trade submitted with a Trade Price

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="1304770123639" ExecID2="BLM2345" TransTyp="0" RptTyp="0" TrdTyp="22" QtyTyp="0" LastQty="5000000" LastPx="100.1255277" PxNeg="0" TxnTm="2011-04-15T15:24:49.238-05:00">	Trade Details Message ID. Platform assigned Execution ID Action taken on a trade. 0=New. Report type. 0=Submit. Trade type submitted. 22=Privately Negotiated Trade ("PNT"). Quantity Type - Notional Notional amount. Trade Price (% of Par) Trade price negotiation method. 0 – Trade Price. Transaction time.
4	<Hdr SID="CME" SSub="CPAPI" TID="RCPLT" TSub="rcafpl"/>	Message Header – Routing Info
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="201212" Exch="CMD" CpnRt="1" >	Contract Details Clearing Product Code Clearing Source. H= Clearing House assigned Product type – CDS. Contract period code. Product exchange. Coupon rate for CDS contract.
6	</Instrmt>	
7	<TrdRegTS Typ="1" TS="2011-04-15T15:24:49.238-05:00"/>	 Time stamp type. 1 = Execution Time. Time stamp.
8	<RptSide Side="1" ClOrdID="4B69BE2E1464000E" InptSrc="RCPLT" >	Trade Side Details Trade side. 1=Buy. Client order ID. Input source.
9	<Pty R="44" ID="rcafpl"/>	Party role - 44 = Operator Id
10	<Pty R="7" ID="TRD_FIRMID"> <Sub Typ="5" ID="RCaf Trading 1"/> </Pty>	Party role - 7 = Trading Firm Typ=5 - Trading Firm Legal Name
11	<Pty R="36" ID="traderid"> <Sub Typ="9" ID="RCaf Trader1"/> </Pty>	Party role - 36 = Trader ID Type = 9 - Full Name of the Trader
12	<Alloc CustCpcty="4" IndAllocID2="67891"	Allocation 1 details Allocation CTI Submitter assigned Allocation ID

Line	Tag Example	Description
	Qty="2500000">	Allocation Quantity
13	<Pty R="1" ID="817">	ClearPort Firm Number
14	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Name
15	</Pty>	
16	<Pty R="24" ID="RCACCT1B" Src="C">	Allocation Account
17	<Sub Typ="26" ID="2"/>	Allocation Account Origin 2 - House
18	</Pty>	
19	</Alloc>	
20	<Alloc CustCpcty="4" IndAllocID2="725149" Qty="1500000">	Allocation 2 details
21	<Pty R="1" ID="817">	ClearPort Firm Number
22	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Name
23	</Pty>	
24	<Pty R="24" ID="RCACCT1A" Src="C">	Allocation Account
25	<Sub Typ="26" ID="2"/>	Allocation Account Origin 2 - House
26	</Pty>	
27	</Alloc>	
28	<Alloc CustCpcty="4" IndAllocID2="725150" Qty="1000000">	Allocation 3 details
29	<Pty R="24" ID="RC1" Src="D">	Allocation Account Alias
30	<Sub Typ="3" ID="RCPLT"/>	Alias Type - Platform
31	</Pty>	
32	</Alloc>	
33	</RptSide>	
34	<RptSide Side="2" ClOrdID=" ABCXCF1" InptSrc="RCPLT">	Trade Side Details – 2 - Sell
35	<Pty ID="RCACCT2A" Src="D" R="24"> <Sub Typ="1" ID=" RCAF_TRD2"/> </Pty>	Customer Account Alias Alias Type – Trading Firm
36	<Pty ID="RCAF_TRD2" R="7"/>	Party role - 7 = Trading Firm
37	<Pty ID="rcaf2" R="36"/>	Party role - 36 = Trader id
38	</RptSide>	
39	</TrdCaptRpt>	
40	</FIXML>	
41		

3.2.1.6 *Void a Dual-sided Cleared Trade*

This sample is based on the following actions:

- Trade must be in a status of Cleared or Cleared with rejects in order to submit a void.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="20100203:373917:50014:1" TransTyp="1" RptTyp="0" ExecID="12345" TrdTyp="22" QtyTyp="0"	Trade Details Message ID. Action taken on a trade. 1=Cancel. Report type. 0=Submit. Execution ID – ClearPort assigned Trade type submitted. 22=Privately Negotiated Trade ("PNT"). Quantity Type - Notional

Line	Tag Example	Description
	LastQty="5000000" TxnTm="2010-02-03T18:16:40+00:00" PxNeg="3">	Notional amount. Transaction time. Trade price negotiation method. 3 - upfront amount.
4	<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt MMY="201412" SecTyp="CDS" ID="2I65BYBX2" Src="104" CpnRt="1.0" Exch="CMD"/>	Contract Details Contract period code. Product type – CDS. Red Code for the Index Clearing Source. 104= Red Code Coupon rate for CDS contract. Product exchange.
6	<RptSide Side="1" ClOrdID="4B69BE2E1464000E" InptDev="API" InptSrc="RCPLT" >	Trade Side Details Trade side. 1=Buy. Client order ID. Input source.
7	<Pty ID="RCAF_TRDFIRM" R="7"/>	Party role - 7 = Trading Firm
8	<Pty ID="RC1" Src="D" R="24"> <Sub Typ="3" ID="RCPLT"/> </Pty>	Clearing account alias. 24 = Customer Account. Alias type. 3=Platform.
9	<Pty ID="traderid" R="36"/>	Party role - 36 = Trader id
10	</RptSide>	
11	<RptSide Side="2" ClOrdID=" ABCXCF1" InptSrc="RCPLT">	
12	<Pty ID="RCACCT2A" Src="D" R="24"> <Sub Typ="1" ID=" RCAF_TRD2"/> </Pty>	
13	<Pty ID="RCAF_TRD2" R="7"/>	
14	<Pty ID="rcaf2" R="36"/>	
15	</RptSide>	
16	</TrdCaptRpt>	
17	</FIXML>	

3.2.2 Trade Acknowledgement Samples

This section defines message samples for an Acknowledgement sent by the API in response to a Trade Submission.
The Ack is enriched with the following information.

- The calculated Trade price if it was not submitted.
- Various calculated money amounts like the trade variation and Initial coupon.
- Additional information like the Swap start date and Swap end date.
- If the trade was sent using MarkIT, identifiers like the Red Code or Pair Clip are echoed as alternate identifiers. This is sent only if the submitter is licensed to receive the information.
- Account information uses the same convention used during submission. For example, if an account alias was submitted, an account alias will be returned.

3.2.2.1 *Trade Submission Acknowledgement (HTTP) – Accepted by CME ClearPort*

This message sample illustrates an Acknowledgement sent by CME ClearPort when the API accepts the dual-sided trade.

Note: An HTTP Ack does not calculate the money amounts.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRptAck RptID="1302973726779" TransTyp="0" ExecID2="123456789" TrdTyp="22" LastQty="5000000" QtyTyp="0" TxnTm="2011-04-12T14:36:42.276-05:00" ExecID="1806613" TrdRptStat="4" RptRefID="20100622:373917:50014:1" RptTyp="0" PxNeg="1" TrdAckStat="0" TrdDt="2011-04-12" BizDt="2011-04-12">	ClearPort assigned Execution ID Trade Received not yet Processed Message Ref Id Trade Ack Status – 0 – Accepted Trade Date Clear Date
4	<Hdr SID="CME" SSub="CPAPI" TID="RCPLT" TSub="rcafpl"/>	Trade Message Header
5	<Instrmt MMY="201212" SecTyp="CDS" ID="CG13" Src="H" CpnRt="1.0" Exch="CMD"/>	Contract details
6	<Yield Yld="0.92500"/>	Deal Spread
7	<TrdRegTS Typ="1" TS="2011-04-12T15:15:24.751-04:00"/>	
8	<RptSide Side="1" ClOrdID="XYZ123" InptSrc="RCPLT">	Trade Side Details – Buy Side
9	<Pty ID="RC1" Src="D" R="24">	
10	<Sub Typ="1" ID=" TRD_FIRMID"/>	
11	</Pty>	
12	<Pty ID="TRD_FIRMID" R="7"/>	
13	<Pty ID="traderid" R="36"/>	
14	</RptSide>	
15	<RptSide Side="2" ClOrdID=" ABCXCF1" InptSrc="RCPLT">	Trade Side Details – Sell Side
16	<Pty ID="RACCT02" Src="D" R="24">	
17	<Sub Typ="3" ID="RCPLT"/>	
18	</Pty>	
19	<Pty ID="RCAF_TRD2" R="7"/>	
20	<Pty ID="rcaf2" R="36"/>	
21	</RptSide>	
22	</TrdCaptRptAck>	
23	</FIXML>	

3.2.2.2 *Trade Submission Acknowledgement (MQ) – Accepted by CME ClearPort*

This message sample illustrates an Acknowledgement sent by CME ClearPort when the API accepts the dual-sided trade.

Note: An MQ Ack calculates money amounts.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRptAck RptID="1302973726779" TransTyp="0" ExecID2="123456789" TrdTyp="22" LastQty="5000000" QtyTyp="0" TxnTm="2011-04-12T14:36:42.276-05:00" ExecID="1806613" TrdRptStat="101" RptRefID="20100622:373917:50014:1" RptTyp="0" PxNeg="1" TrdAckStat="0" TrdDt="2011-04-12" BizDt="2011-04-12">	ClearPort assigned Execution ID Trade – Pending Clear Message Ref Id Trade Ack Status – 0 – Accepted Trade Date Clear Date
4	<Hdr SID="RCPLT" SSub="rcafpl" TID="CME" TSub="CPAPI"/>	Message Header – Routing Info
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="20141200" MatDt="2014-12-22" Exch="CMD" CpnRt="1.0" PxQteCcy="USD">	Clearing Product identification. Source. H=Clearing code. CDS=Credit Default Swaps. Contract period code. Maturity date. Product exchange. Coupon rate for CDS contract. Price quote currency.
6	<AID AltID="2I65BYBX2" AltIDSrc="104"/>	Alternate identifiers/aliases. 104 – Red Code
7	<Evnt EventTyp="8" Dt="2010-02-04"/>	CDS Start Date
8	<Evnt EventTyp="9" Dt="2014-12-20"/>	CDS End Date
9	</Instrmt>	
10	<Yield Yld="0.92500"/>	Yield
11	<Amt Typ="IPMT" Amt="22380.51" Ccy="USD"/>	Upfront Payment
12	<Amt Typ="TVAR" Amt="17030.51" Ccy="USD"/>	Trade Variation
13	<Amt Typ="ICPN" Amt="6250.00"	Initial Coupon

Line	Tag Example	Description
	Ccy="USD"/>	
14	<TrdRegTS Typ="1" TS="2010-02-03T18:19:26+00:00"/>	 Time stamp type. 1 = Execution Time. Time stamp.
15	<RptSide Side="1" ClOrdID="XYZ123" InptSrc="RCPLT">	Trade Side Details – Buy Side
16	<Pty ID="RC1" Src="D" R="24">	
17	<Sub Typ="1" ID=" TRD_FIRMID"/>	
18	</Pty>	
19	<Pty ID="TRD_FIRMID" R="7"/>	
20	<Pty ID="traderid" R="36"/>	
21	</RptSide>	
22	<RptSide Side="2" ClOrdID="XYZ123" InptSrc="RCPLT">	Trade Side Details – Sell Side
23	<Pty ID="RACCT02" Src="D" R="24">	
24	<Sub Typ="3" ID="RCPLT"/>	
25	</Pty>	
26	<Pty ID="RCAF_TRD2" R="7"/>	
27	<Pty ID="rcaf2" R="36"/>	
28	</RptSide>	
29	</TrdCaptRpt>	
30	</FIXML>	

3.2.2.3 *Trade Submission Acknowledgement – Rejected by CME ClearPort*

This message sample illustrates an Acknowledgement sent by CME ClearPort when the API rejects the trade.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRptAck RptID="1302973726779" TransTyp="0" ExecID2="123456789" TrdTyp="22" LastQty="5000000" QtyTyp="0" TxnTm="2011-04-12T14:36:42.276-05:00" ExecID="1806613" TrdRptStat="1" RptRefID="20100622:373917:50014:1" RptTyp="0" PxNeg="1" TrdAckStat="1" RejRsn="99" RejTxt="Invalid contract">	 ClearPort assigned Execution ID Trade – 1 - Rejected Message Ref Id Trade Ack Status – 1 – Rejected Reject Reason Reject Text
4	<Hdr SID="CME" SSub="CPAPI" TID="RCPLT" TSub="rcafpl"/>	Trade Message Header
5	<Instrmt MMY="201212" SecTyp="CDS" ID="CG13" Src="H" CpnRt="1.0" Exch="CMD"/>	Contract Details
6	<Yield Yld="0.92500"/>	
7	<TrdRegTS Typ="1" TS="2011-04-12T15:15:24.751-04:00"/>	
8	<RptSide Side="1" ClOrdID="XYZ123" InptSrc="RCPLT">	Trade Side Details – Buy Side
9	<Pty ID="RC1" Src="D" R="24">	
10	<Sub Typ="1" ID=" TRD_FIRMID"/>	
11	</Pty>	

Line	Tag Example	Description
12	<Pty ID="TRD_FIRMID" R="7"/>	
13	<Pty ID="traderid" R="36"/>	
14	</RptSide>	
15	<RptSide Side="2" ClOrdID="XYZ123" InptSrc="RCPLT">	Trade Side Details – Sell Side
16	<Pty ID="RC2" Src="D" R="24">	
17	<Sub Typ="3" ID="RCPLT"/>	
18	</Pty>	
19	<Pty ID="RCAF_TRD2" R="7"/>	
20	<Pty ID="rcaf2" R="36"/>	
21	</RptSide>	
22	</TrdCaptRptAck>	
23	</FIXML>	

3.2.2.4 *Trade Submission w/ Allocations Acknowledgement*

This message sample illustrates an Acknowledgement sent by CME ClearPort when the trade's submitted with allocations.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRptAck RptID="1302973726779" TransTyp="0" ExecID2="123456789" TrdTyp="22" LastQty="5000000" QtyTyp="0" TxnTm="2011-04-12T14:36:42.276-05:00" ExecID="1806613" TrdRptStat="101" RptRefID="20100622:373917:50014:1" RptTyp="0" PxNeg="1" TrdAckStat="0" TrdDt="2011-04-12" BizDt="2011-04-12">	 ClearPort assigned Execution ID Trade – Pending Clear Message Ref Id Trade Ack Status – 0 – Accepted Trade Date Clear Date
4	<Hdr SID="CME" SSub="CPAPI" TID="RCPLT" TSub="rcafpl"/>	Message Header – Routing Info
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="201212" Exch="CMD" CpnRt="1" >	Contract Details Clearing Product Code Clearing Source. H= Clearing House assigned Product type – CDS. Contract period code. Product exchange. Coupon rate for CDS contract.
6	<AID AltIDSrc="104" AltID="2I65BYBX2"/>	Alternate identifiers/aliases. 104 – Red Code
7	<Evnt Dt="2011-04-16" EventTyp="8"/>	CDS Start Date
8	<Evnt Dt="2012-12-20" EventTyp="9"/>	CDS End Date
9	</Instrmt>	
10	<Yield Yld="0.925"/>	Deal Spread
11	<Amt Typ="TVAR" Amt="6276.39"/>	Trade variation
12	<Amt Typ="ICPN" Amt="3611.11"/>	Initial Coupon
13	<Amt Typ="IPMT" Amt="9887.50"/>	Upfront Payment

Line	Tag Example	Description
14	<TrdRegTS Typ="1" TS="2011-04-15T15:24:49.238-05:00"/>	 Time stamp type. 1 = Execution Time. Time stamp.
15	<RptSide Side="1" ClOrdID="4B69BE2E1464000E" InptDev="API" InptSrc="RCPLT" >	Trade Side Details Trade side. 1=Buy. Client order ID. Input source.
16	<Pty R="44" ID="rcafpl"/>	Party role - 44 = Operator Id
17	<Pty R="7" ID="TRD_FIRMID"> <Sub Typ="5" ID="RCaf Trading 1"/> </Pty>	Party role - 7 = Trading Firm Typ=5 - Trading Firm Legal Name
18	<Pty R="36" ID="traderid"> <Sub Typ="9" ID="RCaf Trader1"/> </Pty>	Party role - 36 = Trader ID Type = 9 - Full Name of the Trader
19	<Alloc CustCpcty="4" IndAllocID2="725148" IndAllocID="67891" Qty="2500000">	Allocation 1 details Allocation CTI Submitter assigned Allocation ID Submitter assigned Allocation ID Allocation Quantity
20	<Pty R="1" ID="817">	ClearPort Firm Number
21	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Name
22	</Pty>	
23	<Pty R="24" ID="RCACCT1B" Src="C">	Allocation Account
24	<Sub Typ="26" ID="2"/>	Allocation Account Origin 2 - House
25	</Pty>	
26	<Amt Typ="TVAR" Amt="3138.19"/>	Variation amount for the allocation
27	<Amt Typ="ICPN" Amt="1805.56"/>	Initial Coupon amount for the allocation
28	<Amt Typ="IPMT" Amt="4943.75"/>	Initial payment amount for the allocation
29	</Alloc>	
30	<Alloc CustCpcty="4" IndAllocID2="725149" IndAllocID="67891" Qty="1500000">	Allocation 2 details
31	<Pty R="1" ID="817">	ClearPort Firm Number
32	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Name
33	</Pty>	
34	<Pty R="24" ID="RCACCT1A" Src="C">	Allocation Account
35	<Sub Typ="26" ID="2"/>	Allocation Account Origin 2 - House
36	</Pty>	
37	<Amt Typ="TVAR" Amt="1882.92"/>	Variation amount for the allocation
38	<Amt Typ="ICPN" Amt="1083.33"/>	Initial Coupon amount for the allocation
39	<Amt Typ="IPMT" Amt="2966.25"/>	Initial payment amount for the allocation
40	</Alloc>	
41	<Alloc CustCpcty="4" IndAllocID2="725150" IndAllocID="67890" Qty="1000000">	Allocation 3 details
42	<Pty R="24" ID="RC1" Src="D">	Allocation Account Alias
43	<Sub Typ="3" ID="RCPLT"/>	Alias Type - Platform
44	</Pty>	
45	<Amt Typ="TVAR" Amt="1255.28"/>	
46	<Amt Typ="ICPN" Amt="722.22"/>	
47	<Amt Typ="IPMT" Amt="1977.50"/>	

Line	Tag Example	Description
48	</Alloc>	
49	</RptSide>	
50	<RptSide Side="2" ClOrdID="XYZ123" InptSrc="RCPLT">	Trade Side Details – Sell Side
51	<Pty ID="RC2" Src="D" R="24">	
52	<Sub Typ="3" ID="RCPLT"/>	
53	</Pty>	
54	<Pty ID="RCAF_TRD2" R="7"/>	
55	<Pty ID="rcaf2" R="36"/>	
56	</RptSide>	
57	</TrdCaptRptAck>	
58	</FIXML>	
59		

3.2.3 Trade Notification Samples

This section contains notification message samples. These are unsolicited messages sent by the CME ClearPort API in response to certain events like a match, claim, clear, etc.

3.2.3.1 *Clearing Firm Trade Claim Notification (MQ)*

This sample illustartes a message sent by CME ClearPort to the submitter of the side claimed by a clearing firm.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="1303110952235" TransTyp="2" RptTyp="2" TrdRptStat="101" TrdTyp="22" OrigTrdDt="2011-04-15" TrdDt="2011-04-15" BizDt="2011-04-15" ExecID2="123456789" ExecID="1806808" TxnTm="2011-04-15T15:33:00.144-05:00" QtyTyp="0" LastQty="5000000" LastPx="100.1255277" PxNeg="1">	 Transaction Type – 2 – Replace Trade Report Type – 2 – Accept Trade Status – 101 – Pending Clear
4	<Hdr SID="CME" SSub="CPAPI" TID="RCBK" TSub="rcaf"/>	Trade Message Header
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="201212" Exch="CMD" CpnRt="1" >	CDS Contract details
6	<Evnt Dt="2011-04-16" EventTyp="8"/>	CDS Start Date
7	<Evnt Dt="2012-12-20" EventTyp="9"/>	CDS End Date
8	</Instrmt>	
9	<Yield Yld="0.925"/>	Deal Spread
10	<Amt Typ="TVAR" Amt="6276.39"/>	Trade variation amount
11	<Amt Typ="ICPN" Amt="3611.11"/>	Initial Coupon Amount
12	<Amt Typ="IPMT" Amt="9887.5"/>	Initial Payment amount
13	<Qty Typ="2" Qty="5000000"/>	2 = Short Side Claim Quantity
14	<RptSide Side="2" ClOrdID="XYZ123" InptDev="API" InptSrc="RCBK" CustCpcty="2">	Trade Side - Sell
15	<Pty R="24" ID="RCACCT2" Src="D">	Customer Account Alias
16	<Sub Typ="1" ID=" RCAF_TRD2"/>	Account Alias Type = Trading firm
17	</Pty>	
18	<Pty R="7" ID="RCAF_TRD2"> <Sub Typ="5" ID="RCaf Trading 2"/> </Pty>	Trading Firm Trading firm name

Line	Tag Example	Description
19	<Pty R="36" ID="traderid"> <Sub Typ="9" ID="RCaf Trader1"/> </Pty>	Party role - 36 = Trader ID Type = 9 - Full Name of the Trader
20	</RptSide>	
21	</TrdCaptRpt>	
22	</FIXML>	

3.2.3.2 *Clearing firm Allocation Claim Notification (MQ)*

This sample illustrates a partially cleared trade where one or more allocation(s) have been cleared.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="1304771419851" TransTyp="2" RptTyp="2" TrdRptStat="102" TrdTyp="22" OrigTrdDt="2011-04-15" TrdDt="2011-04-15" BizDt="2011-04-15" ExecID2="123456789" ExecID="1806808" TxnTm="2011-04-15T15:33:00.144-05:00" QtyTyp="0" LastQty="5000000" LastPx="100.1255277" PxNeg="1">	 Message ID Transaction Type – 2 – Replace Trade Report Type – 2 – Accept Trade Status – 102 - Partially Cleared
4	<Hdr SID="CME" SSub="CPAPI" TID="RCPLT" TSub="rcafpl"/>	Trade Message Header
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="201212" Exch="CMD" CpnRt="1"	CDS Contract details
6	<AID AltIDSrc="104" AltID="2I65BYBX2"/>	Alternate ID – Red Code
7	<Evnt Dt="2011-04-16" EventTyp="8"/>	CDS Start Date
8	<Evnt Dt="2012-12-20" EventTyp="9"/>	CDS End Date
9	</Instrmt>	
10	<Yield Yld="0.925"/>	Deal Spread
11	<Amt Typ="TVAR" Amt="6276.39"/>	Trade variation amount
12	<Amt Typ="ICPN" Amt="3611.11"/>	Initial Coupon Amount
13	<Amt Typ="IPMT" Amt="9887.5"/>	Initial Payment amount
14	<Qty Typ="1" Qty="1000000"/>	Quantity Type 1 – Long side Claim Qty
15	<Qty Typ="2" Qty="2500000"/>	Quantity Type 2 – Short side Claim Qty
16	<Qty Typ="3" Qty="1500000"/>	Quantity Type 1 – Long side Rejected Qty
17	<RptSide Side="1" ClOrdID="XYZ123" InptDev="API" InptSrc="RCPLT" >	Trade Side - Buy
18	<Pty R="7" ID="TRD_FIRMID">	
19	<Sub Typ="5" ID="RCaf Trading 1"/>	
20	</Pty>	
21	<Pty R="36" ID="traderid">	
22	<Sub Typ="9" ID="RCaf Trader1"/>	
23	</Pty>	
24	<Alloc CustCpcty="4" IndAllocID2="725150" IndAllocID="67890" Qty="1000000" Stat="1">	 Allocation Status – 1 - Claimed
25	<Pty R="24" ID="RC1" Src="D">	
26	<Sub Typ="3" ID="RCPLT"/>	
27	</Pty>	

Line	Tag Example	Description
28	<Amt Typ="TVAR" Amt="1255.28"/>	The Trade Variation for the allocation
29	<Amt Typ="ICPN" Amt="722.22"/>	The Initial Coupon for the allocation
30	<Amt Typ="IPMT" Amt="1977.50"/>	The Initial Payment for the allocation
31	</Alloc>	
32	</RptSide>	
33	</TrdCaptRpt>	
34	</FIXML>	

3.2.3.3 *Clearing firm Allocation Reject Notification(MQ)*

This sample illustrates a message sent by CME ClearPort to the submitter of the rejected side.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="1303110832805" TransTyp="2" RptTyp="3" TrdRptStat="101" TrdTyp="22" OrigTrdDt="2011-04-15" TrdDt="2011-04-15" BizDt="2011-04-15" ExecID2="123456789" ExecID="1806808" TxnTm="2011-04-15T15:33:00.144-05:00" QtyTyp="0" LastQty="5000000" LastPx="100.1255277" PxNeg="1">	 Transaction Type – 2 – Replace Trade Report Type – 3 - Reject Trade Status – 101 – Pending Clear
4	<Hdr SID="CME" SSub="CPAPI" TID="RCPLT" TSub="rcafpl"/>	
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="201212" Exch="CMD" CpnRt="1" >	
6	<AID AltIDSrc="104" AltID="2I65BYBX2"/>	Alternate Id 104 – Red Code for the Index
7	<Evnt Dt="2011-04-16" EventTyp="8"/>	CDS Start Date
8	<Evnt Dt="2012-12-20" EventTyp="9"/>	CDS End Date
9	</Instrmt>	
10	<Yield Yld="0.925"/>	Deal Spread
11	<Amt Typ="TVAR" Amt="6276.39"/>	Trade variation amount
12	<Amt Typ="ICPN" Amt="3611.11"/>	Initial Coupon Amount
13	<Amt Typ="IPMT" Amt="9887.5"/>	Initial Payment amount
14	<Qty Typ="3" Qty="1500000"/>	Long Side Rejected Qty
15	<Qty Typ="5" Qty="3500000"/>	Pending Qty
16	<RptSide Side="1" ClOrdID="XYZ123" InptDev="API" InptSrc="RCPLT" >	Trade Side Details
17	<Pty R="7" ID="TRD_FIRMID">	Trading Firm
18	<Sub Typ="5" ID="RCaf Trading 1"/>	Trading firm Legal Name
19	</Pty>	
20	<Pty R="36" ID="traderid">	Trader ID
21	<Sub Typ="9" ID="RCaf Trader1"/>	Trade Name
22	</Pty>	
23	<Alloc CustCpcty="4" IndAllocID2="725149" IndAllocID="67891" Qty="1500000" Stat="3">	Allocation Details Allocation Status - Rejected
24	<Pty R="1" ID="817">	ClearPort Firm Number
25	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Legal Name
26	</Pty>	
27	<Pty R="24" ID="RCACCT1A" Src="C">	Customer Account

Line	Tag Example	Description
28	<Sub Typ="26" ID="2"/>	Account Origin – 2 - House
29	</Pty>	
30	<Amt Typ="TVAR" Amt="1882.92"/>	Trade Variation Amount
31	<Amt Typ="ICPN" Amt="1083.33"/>	Initial Coupon Amount
32	<Amt Typ="IPMT" Amt="2966.25"/>	Initial Payment Amount
33	</Alloc>	
34	</RptSide>	
35	</TrdCaptRpt>	
36	</FIXML>	

3.2.3.4 *Trade Partial Clear Notification (MQ)*

This is a partial clear notification sent by ClearPort for a partially cleared tradein which all the allocations have not been claimed or cleared. In HTTP notifications, the allocating side gets all the allocation blocks in the message with a corresponding status.

Note: In a clear or partial clear notification, both the sides are reported in a dual-sided submission model.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="1304771419872" TransTyp="2" RptTyp="101" TrdRptStat="102" TrdTyp="22" OrigTrdDt="2011-04-15" TrdDt="2011-04-15" BizDt="2011-04-15" ExecID2="123456789" ExecID="1806808" TxnTm="2011-04-15T15:33:00.144-05:00" QtyTyp="0" LastQty="5000000" LastPx="100.1255277" PxNeg="1">	 Transaction Type – 2 – Replace Trade Report Type – 101 – Notification Trade Status – 102 – Partial Clear
4	<Hdr SID="CME" SSub="CPAPI" TID="RCPLT" TSub="rcafpl"/>	Trade Message Header
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="201212" Exch="CMD" CpnRt="1" >	CDS Contract details
6	<AID AltIDSrc="104" AltID="2I65BYBX2"/>	Alternate Id 104 – Red Code for the Index
7	<Evnt Dt="2011-04-16" EventTyp="8"/>	CDS Start Date
8	<Evnt Dt="2012-12-20" EventTyp="9"/>	CDS End Date
9	</Instrmt>	
10	<Yield Yld="0.925"/>	Deal Spread
11	<Amt Typ="TVAR" Amt="6276.39"/>	Trade variation amount
12	<Amt Typ="ICPN" Amt="3611.11"/>	Initial Coupon Amount
13	<Amt Typ="IPMT" Amt="9887.5"/>	Initial Payment amount
14	<Qty Typ="0" Qty="1000000"/>	Typ = 0 – Cleared Qty
15	<Qty Typ="2" Qty="2500000"/>	Typ = 2 – Short Side Claim Qty
16	<Qty Typ="3" Qty="1500000"/>	Typ = 2 – Long Side Reject Qty
17	<RptSide Side="1" ClOrdID="XYZ123" InptDev="API" InptSrc="RCPLT" >	Trade Side Details
18	<Pty R="7" ID="TRD_FIRMID">	Trading Firm
19	<Sub Typ="5" ID="RCaf Trading 1"/>	Trading firm Legal Name
20	</Pty>	
21	<Pty R="36" ID="traderid">	Trader ID
22	<Sub Typ="9" ID="RCaf Trader1"/>	Trade Name
23	</Pty>	
24	<Alloc	Allocation Details

Line	Tag Example	Description
	CustCpcty="4" IndAllocID2="725150" IndAllocID="67890" Qty="1000000" Stat="2">	Allocation Status 2 - Cleared
25	<Pty R="24" ID="RC1" Src="D">	Allocation Account Alias
26	<Sub Typ="3" ID="RCPLT"/>	Alias Type – Platform
27	</Pty>	
28	<Amt Typ="TVAR" Amt="1255.28"/>	Trade Variation Amount
29	<Amt Typ="ICPN" Amt="722.22"/>	Initial Coupon Amount
30	<Amt Typ="IPMT" Amt="1977.50"/>	Initial Payment Amount
31	</Alloc>	
32	</RptSide>	
33	<RptSide Side="2" ClOrdID=" ABCXCF1" InptDev="API" InptSrc="RCBK" CustCpcty="2">	Trade Side - Sell
34	<Pty R="24" ID="RCACCT2" Src="C">	Customer Account
35	<Sub Typ="26" ID="2"/>	Account Origin
36	</Pty>	
37	<Pty R="7" ID="RCAF_TRD2"> <Sub Typ="5" ID="RCaf Trading 2"/> </Pty>	Trading Firm Trading firm name
38	<Pty R="36" ID="traderid"> <Sub Typ="9" ID="RCaf Trader1"/> </Pty>	Party role - 36 = Trader ID Type = 9 - Full Name of the Trader
39	</RptSide>	
40	</TrdCaptRpt>	
41	</FIXML>	

3.2.3.5 *Trade Clear Notification (MQ)*

This is a final clear notification sent by ClearPort for the trade. This itrade cleared fully. An HTTP notification differs in that the TransTyp is 0 (New).

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="1304771556798" TransTyp="2" RptTyp="101" TrdRptStat="0" TrdTyp="22" OrigTrdDt="2011-04-15" TrdDt="2011-04-15" BizDt="2011-04-15" ExecID="1806808" TxnTm="2011-04-15T15:33:00.144-05:00" QtyTyp="0" LastQty="5000000" LastPx="100.1255277" PxNeg="1">	Transaction Type – 2 – Replace Trade Report Type – 101 – Notification Trade Status – 0 – Accepted (Cleared)
4	<Hdr SID="CME" SSub="CPAPI" TID="RCPLT" TSub="rcafpl"/>	
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="201212" Exch="CMD" CpnRt="1" >	
6	<AID AltIDSrc="104" AltID="2I65BYBX2"/>	Alternate Id 104 – Red Code for the Index
7	<Evnt Dt="2011-04-16" EventTyp="8"/>	CDS Start Date
8	<Evnt Dt="2012-12-20" EventTyp="9"/>	CDS End Date
9	</Instrmt>	
10	<Yield Yld="0.925"/>	Deal Spread
11	<Amt Typ="TVAR" Amt="6276.39"/>	Trade variation amount
12	<Amt Typ="ICPN" Amt="3611.11"/>	Initial Coupon Amount

Line	Tag Example	Description
13	<Amt Typ="IPMT" Amt="9887.5"/>	Initial Payment amount
14	<Qty Typ="0" Qty="5000000"/>	Typ = 0 – Cleared Qty
15	<RptSide Side="1" ClOrdID="XYZ123" InptDev="API" InptSrc="RCPLT" >	Trade Side details
16	<Pty R="7" ID="TRD_FIRMID">	Trading Firm
17	<Sub Typ="5" ID="RCaf Trading 1"/>	Trading firm Legal Name
18	</Pty>	
19	<Pty R="36" ID="traderid">	Trader ID
20	<Sub Typ="9" ID="RCaf Trader1"/>	Trade Name
21	</Pty>	
22	<Pty R="1" ID="817">	ClearPort Firm Number
23	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Legal Name
24	</Pty>	
25	<Pty R="24" ID="RCACCT1B" Src="C">	Customer Account
26	<Sub Typ="26" ID="2"/>	Account Origin – 2 - House
27	</Pty>	
28	</RptSide>	
29	<RptSide Side="2" ClOrdID=" ABCXCF1" InptDev="API" InptSrc="RCBK" CustCpcty="2">	Trade Side - Sell
30	<Pty R="24" ID="RCACCT2" Src="C">	Customer Account
31	<Sub Typ="26" ID="2"/>	Account Origin
32	</Pty>	
33	<Pty R="7" ID="RCAF_TRD2"> <Sub Typ="5" ID="RCaf Trading 2"/> </Pty>	Trading Firm Trading firm name
34	<Pty R="36" ID="traderid"> <Sub Typ="9" ID="RCaf Trader1"/> </Pty>	Party role - 36 = Trader ID Type = 9 - Full Name of the Trader
35	</RptSide>	
36	</TrdCaptRpt>	
37	</FIXML>	

3.2.3.6 *Trade w/ Allocations Final Clear Notification (http)*

This is a final clear notification sent by ClearPort for the pre-allocated (submitted with allocations) trade. This trade cleared fully.An MQ notification differs in that the TransTyp is 2 (Replace) and it sends the allocation block corresponding to the last allocation that was cleared.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="1304770123639" TransTyp="0" TrdRptStat="0" RptTyp="0" TrdTyp="22" OrigTrdDt="2011-04-15" TrdDt="2011-04-15" BizDt="2011-04-15" LastQty="5000000" QtyTyp="0" LastPx="100.1255277" PxNeg="1"	Trade Details Message ID. Action taken on a trade. 0=New. Trade Status – 0 – Accepted (Cleared) Report type. 0=Submit. Trade type submitted. 22=Privately Negotiated Trade ("PNT"). Original Trade Date Trade Date Clear Date Notional amount. Quantity Type – Notional Trade Price (% of Par) Trade price negotiation method. 1 – Deal

Line	Tag Example	Description
	 TxnTm="2011-04-15T15:24:49.238-05:00">	Spread Transaction time.
4	<Hdr SID="CME" SSub="CPAPI" TID="RCPLT" TSub="rcafpl"/>	Message Header – Routing Info
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="201212" Exch="CMD" CpnRt="1" >	Contract Details Clearing Product Code Clearing Source. H= Clearing House assigned Product type – CDS. Contract period code. Product exchange. Coupon rate for CDS contract.
6	<AID AltIDSrc="104" AltID="2I65BYBX2"/>	Alternate identifiers/aliases. 104 – Red Code
7	<Evnt Dt="2011-04-16" EventTyp="8"/>	CDS Start Date
8	<Evnt Dt="2012-12-20" EventTyp="9"/>	CDS End Date
9	</Instrmt>	
10	<Yield Yld="0.925"/>	Deal Spread
11	<Amt Typ="TVAR" Amt="6276.39"/>	Trade variation
12	<Amt Typ="ICPN" Amt="3611.11"/>	Initial Coupon
13	<Amt Typ="IPMT" Amt="9887.50"/>	Upfront Payment
14	<Qty Typ="0" Qty="5000000"/>	Typ = 0 – Cleared Qty
15	<TrdRegTS Typ="1" TS="2011-04-15T15:24:49.238-05:00"/>	 Time stamp type. 1 = Execution Time. Time stamp.
16	<RptSide Side="1" ClOrdID="4B69BE2E1464000E" InptDev="API" InptSrc="RCPLT" >	Trade Side Details Trade side. 1=Buy. Client order ID. Input source. Platform / Source Trade ID.
17	<Pty R="44" ID="rcafpl"/>	Party role - 44 = Operator Id
18	<Pty R="7" ID="TRD_FIRMID"> <Sub Typ="5" ID="RCaf Trading 1"/> </Pty>	Party role - 7 = Trading Firm Typ=5 - Trading Firm Legal Name
19	<Pty R="36" ID="traderid"> <Sub Typ="9" ID="RCaf Trader1"/> </Pty>	Party role - 36 = Trader ID Type = 9 - Full Name of the Trader
20	<Alloc CustCpcty="4" IndAllocID2="725148" IndAllocID="67891" Qty="2500000" Stat="3">	Allocation 1 details Allocation CTI Submitter assigned Allocation ID Submitter assigned Allocation ID Allocation Quantity Allocation Status – 3 - Cleared
21	<Pty R="1" ID="817">	ClearPort Firm Number
22	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Name
23	</Pty>	
24	<Pty R="24" ID="RCACCT1B" Src="C">	Allocation Account
25	<Sub Typ="26" ID="2"/>	Allocation Account Origin 2 - House
26	</Pty>	
27	<Amt Typ="TVAR" Amt="3138.19"/>	Variation amount for the allocation
28	<Amt Typ="ICPN" Amt="1805.56"/>	Initial Coupon amount for the allocation
29	<Amt Typ="IPMT" Amt="4943.75"/>	Initial payment amount for the allocation
30	</Alloc>	
31	<Alloc CustCpcty="4" IndAllocID2="725149" IndAllocID="67891"	Allocation 2 details

Line	Tag Example	Description
	Qty="1500000" Stat="3">	 Allocation Status – 3 - Cleared
32	<Pty R="1" ID="817">	ClearPort Firm Number
33	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Name
34	</Pty>	
35	<Pty R="24" ID="RCACCT1A" Src="C">	Allocation Account
36	<Sub Typ="26" ID="2"/>	Allocation Account Origin 2 - House
37	</Pty>	
38	<Amt Typ="TVAR" Amt="1882.92"/>	Variation amount for the allocation
39	<Amt Typ="ICPN" Amt="1083.33"/>	Initial Coupon amount for the allocation
40	<Amt Typ="IPMT" Amt="2966.25"/>	Initial payment amount for the allocation
41	</Alloc>	
42	<Alloc CustCpcty="4" IndAllocID2="725150" IndAllocID="67890" Qty="1000000" Stat="3">	Allocation 3 details Allocation Status – 3 - Cleared
43	<Pty R="24" ID="RC1" Src="D">	Allocation Account Alias
44	<Sub Typ="3" ID="RCPLT"/>	Alias Type - Platform
45	</Pty>	
46	<Amt Typ="TVAR" Amt="1255.28"/>	
47	<Amt Typ="ICPN" Amt="722.22"/>	
48	<Amt Typ="IPMT" Amt="1977.50"/>	
49	</Alloc>	
50	</RptSide>	
51	<RptSide Side="2" ClOrdID=" ABCXCF1" InptDev="API" InptSrc="RCBK" CustCpcty="2">	Trade Side - Sell
52	<Pty R="24" ID="RCACCT2" Src="C">	Customer Account
53	<Sub Typ="26" ID="2"/>	Account Origin
54	</Pty>	
55	<Pty R="7" ID="RCAF_TRD2"> <Sub Typ="5" ID="RCaf Trading 2"/> </Pty>	Trading Firm Trading firm name
56	<Pty R="36" ID="traderid"> <Sub Typ="9" ID="RCaf Trader1"/> </Pty>	Party role - 36 = Trader ID Type = 9 - Full Name of the Trader
57	</RptSide>	
58	</TrdCaptRpt>	
59	</FIXML>	

3.2.3.7 *Trade Cleared w/ Reject Notification (MQ)*

This is a final clear notification sent by ClearPort for the trade. This sample illustrates a partially cleared trade in whichthe corresponding clearing firm(s) rejected one of more allocation.

Line	Tag Example	Description
1	<?xml version="1.0" encoding="UTF-8"?>	
2	<FIXML v="5.0 SP2" xv="109" s="20090815" cv="CME.0001">	FIXML Header
3	<TrdCaptRpt RptID="1304771556798" TransTyp="2" RptTyp="101" TrdRptStat="103" TrdTyp="22" OrigTrdDt="2011-04-15" TrdDt="2011-04-15" BizDt="2011-04-15" ExecID="1806808" TxnTm="2011-04-	 Transaction Type – 2 – Replace Trade Report Type – 101 – Notification Trade Status – 103 – Cleared w/ Reject

Line	Tag Example	Description
	15T15:33:00.144-05:00" QtyTyp="0" LastQty="5000000" LastPx="100.1255277" PxNeg="1">	
4	<Hdr SID="CME" SSub="CPAPI" TID="RCPLT" TSub="rcafpl"/>	Trade header
5	<Instrmt ID="CG13" Src="H" SecTyp="CDS" MMY="201212" Exch="CMD" CpnRt="1" >	Contract Details
6	<AID AltIDSrc="104" AltID="2I65BYBX2"/>	Alternate Id 104 – Red Code for the Index
7	<Evnt Dt="2011-04-16" EventTyp="8"/>	CDS Start Date
8	<Evnt Dt="2012-12-20" EventTyp="9"/>	CDS End Date
9	</Instrmt>	
10	<Yield Yld="0.925"/>	Deal Spread
11	<Amt Typ="TVAR" Amt="6276.39"/>	Trade variation amount
12	<Amt Typ="ICPN" Amt="3611.11"/>	Initial Coupon Amount
13	<Amt Typ="IPMT" Amt="9887.5"/>	Initial Payment amount
14	<Qty Typ="0" Qty="3500000"/>	Typ = 0 – Cleared Qty
15	<Qty Typ="3" Qty="1500000"/>	Typ = 3 - Long Side Rejected Qty
16	<RptSide Side="1" ClOrdID="XYZ123" InptDev="API" InptSrc="RCPLT" >	
17	<Pty R="44" ID="rcafpl"/>	Operator ID
18	<Pty R="7" ID="TRD_FIRMID">	Trading Firm
19	<Sub Typ="5" ID="RCaf Trading 1"/>	Trading firm Legal Name
20	</Pty>	
21	<Pty R="36" ID="traderid">	Trader ID
22	<Sub Typ="9" ID="RCaf Trader1"/>	Trade Name
23	</Pty>	
24	<Alloc CustCpcty="4" IndAllocID2="725148" IndAllocID="67891" Qty="2500000" Stat="2">	Allocation Details Allocation Status - Cleared
25	<Pty R="1" ID="817">	ClearPort Firm Number
26	<Sub Typ="5" ID="XYZ CLEARING CORP."/>	Firm Legal Name
27	</Pty>	
28	<Pty R="24" ID="RCACCT1B" Src="C">	Customer Account
29	<Sub Typ="26" ID="2"/>	Account Origin – 2 - House
30	</Pty>	
31	<Amt Typ="TVAR" Amt="3138.19"/>	Trade Variation Amount
32	<Amt Typ="ICPN" Amt="1805.56"/>	Initial Coupon Amount
33	<Amt Typ="IPMT" Amt="4943.75"/>	Initial Payment Amount
34	</Alloc>	
35	</RptSide>	
36	<RptSide Side="2" ClOrdID="ABCXCF1" InptDev="API" InptSrc="RCBK" CustCpcty="2">	Trade Side - Sell
37	<Pty R="24" ID="RCACCT2" Src="C">	Customer Account
38	<Sub Typ="26" ID="2"/>	Account Origin
39	</Pty>	
40	<Pty R="7" ID="RCAF_TRD2"> <Sub Typ="5" ID="RCaf Trading 2"/> </Pty>	Trading Firm Trading firm name
41	<Pty R="36" ID="traderid"> <Sub Typ="9" ID="RCaf Trader1"/> </Pty>	Party role - 36 = Trader ID Type = 9 - Full Name of the Trader
42	</RptSide>	
43	</TrdCaptRpt>	
44	</FIXML>	

4. Revision History

Version	Date	Author	Description
1.0	9/12/11	NS/RP	Initial public release