FixML Trade Capture Report Specification

Version 1.2

April 2011

Version	Issue Date	Changes
1.1 Internal Release 3.5	**September 2010**	**Updated to includePxSubTyp values "0" (preliminary price) and "1" (final price) to accommodate notification of price updates for marker trades.**
1.2	**April 2011**	**Added Role 55 Session ID** **Added new trade types to support broker allocation billing.** **Removed all references of trade splitting using Allocation Instruction messages.**

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1 Introduction

In its efforts to conform to industry standardization and promote straight-thru-processing, ICE Clear U.S. is seeking to migrate all appropriate data exchange interfaces to the FixML standard. The conversion to FixML allows clearing firms and service bureaus to develop processing models using a common API for all exchanges.

In addition to the obvious benefits of standardization, ICE Clear U.S. will also be offering new functionality that is supported by the FixML standard. Such functionality includes the real-time reporting of significant post-trade information. The implementation of message-based processes for exchanging data will allow ICE Clear U.S. to communicate with firms on a machine-to-machine basis. Such processing is a significant step in the direction of straight-thru-processing.

Although FixML is advertised as a standard, each party that implements FixML will use it differently. This is largely due to variations in business models which will result in different messaging dialogues and attribution usage. It is the intention of this document to provide details regarding the ICE Clear US implementation of FixML.

2 Real-time Trade Capture Reporting

Real-time trade capture reporting provides the ability for participating firms to receive captured trade information from ICE Clear US as trade information is recorded in the ICE Clear US systems. ICE Clear US accomplishes this by sending FixML messages to participating clearing firms using MQ technology.

The transmitted messages are typically the result of trades captured in the ICE Clear US system. This can be triggered from the manual input of floor-based trades or the capture of trades from the electronic trading platform. The messages can also result from adjustments made to the trades via corrections, breaks and/or allocations. Such adjustments may be applied via screens or FixML messages.

2.1 Processing Description

ICE Clear US will report trades to clearing firms in a manner that is in lock step with ICE Clear US's real-time clearing process. As trades are submitted to the clearing process they will be transmitted to participating clearing firms. Likewise, as trades are reversed from the clearing process, corresponding reversal messages will be sent to the clearing firms. Any amendments to cleared trades will also be provided as messages to the firms.

Trade Submission
Trades are submitted to the clearing process only when they transition into a status that is matched and allocated. For electronic trades, this should apply to all trades. However, for floor trades, unmatched trades would be excluded even though they may be allocated to a clearing firm.

All trades reported to the clearing firm will have a unique sequence number. This sequence number will be referenced by the firm when attempting to send FixML messages to ICE Clear US to take action on the reported trade.

Note that, since a trade may go into, out of and back into a clearable status, it is possible for a firm to receive multiple trade submissions for the same sequence number. However, the firm would also receive corresponding reversal messages in between.

Trade Adjustments

There are a variety of adjustments that can be made to a trade that will affect its status relative to clearing. These adjustments can result from action being taken on the screen (TIPS/PTMS) or from FixML messages sent by a clearing firm. Regardless of the source, each such adjustment will result in an appropriate message being sent to the clearing firm. In some cases the firm will receive a reversal message. In other cases the firm will receive a replace message. The following are examples of trade adjustments:

- Trade Break – The trade is being set to an unmatched status. If the trade was previously in a clearable status, a *reversal* message will be sent to the clearing firm.
- Trade Challenge – The clearing firm has challenged the trade using either TIPS/PTMS or the FixML API. If the trade was previously in a clearable status, a *reversal* message will be sent to the clearing firm.
- Trade Accept – The clearing firm has accepted the trade using either TIPS/PTMS or the FixML API. If the trade was previously in a non-clearable status, a trade *submission* will be sent to the clearing firm. Accepting an allocation in PTMS will generate a trade replace message in FIXML. Sending an accept message through FIXML will generate a trade replace message in FIXML. Trades are implicitly accepted (and submitted to clearing) upon allocation.
- Account / CTI Change – The account and/or CTI has been changed using either TIPS/PTMS or the FixML API. If the trade was previously in a clearable status, a *replace* message will be sent to the clearing firm.
- Add/Remove AP Indicator and AP Group ID – Clearing firms may add an AP Indicator to a trade to indicate that it intends to average the trade. Until an AP Group ID is added, the trade will not be included in an AP Group. The firm may also remove the AP Ind and/or AP Group ID
- Add/Remove give-up Indicator – Clearing firms may mark a trade to be given up and optionally specify the take-up firm, take-up account, take-up CTI and take-up seg type. The clearing firm may also un-mark a trade for give-up.
- If a firm intends to un-mark a trade for give-up in order to mark it with an average price group (or vice versa), the firm must accomplish this with two messages. The first message would un-mark the trade for give-up or AP and the second would then mark the trade appropriately.
- Clearing Firm Change – Clearing firm changes can occur either as the result of a correction or from an assignment. From the perspective of the clearing system (and ICE Clear US's FixML API) they are treated the same. If the trade was previously in a clearable status when the clearing firm changed, a *reversal* trade will be sent to the previous firm. In addition, a trade *submission* will be sent to the new firm.
- PCM Processing – At the end of the day, challenged trades will go through PCM processing whereby the clearing firm is updated to the broker's default guarantor. The processing will be consistent with that of a clearing firm change.

Allocation Method

ICE Clearing US will support a give-up model for moving trades from one firm to another. . The give-up allocation model allows a firm to give-up a trade or group of trades of the same characteristics (occurs automatically) by invoking the give-up system. Trades that are given-up will also be processed in the eGAINS give-up billing system. Trades may also be

grouped for price averaging by either externally averaging a group of trades or utilizing the clearing house provided average price calculation system. Trades can automatically be calculated by the clearing house by marking trades with an AP Group ID. Once the trades are averaged they can be submitted to the give-up system.

The ICE Clear US give-up model requires that the trade given up is initially cleared by the executing firm. Subsequently, upon claim by the take-up firm, an offset to the original trade is cleared by the executing firm. Within PTMS a trade can be marked for give-up with or without allocation instructions using a Trade Capture Report. Once a trade is marked for give-up, the process of allocating and claiming will occur within the give-up system. This specification defines the message needed to mark a trade for give-up only. Refer to the Allocation Specification for the suite of Allocation messages used within the ACS system.

Assignment Model

For ICE Clear US, the current assignment model will be eliminated. In the current assignment model, the trade that is being given to another firm is cancelled and a new trade is created for the receiving or taking firm. This practice differs from the Allocation model (give-ups) where the original trade is cleared and separate and distinct transfer transactions are created for the purpose of affecting the offset and onset resulting from the give-up.

Assignments done by the trader from the trader's guarantor to the take-up destination are still being supported. Thus, a trader can never affect a give-up transaction out of the guarantor. As such, assignments will only be supported via the UI under trader or clerk permissions.

Firms that are 'assigned a trade via a trader/clerk will be required to challenge the trade if they do not want to clear the trade. Unchallenged trades will clear the assigned to firm.

Assignments within the same firm will still be supported. These will be referred to as trade 'splits'.

2.2 *Trade Capture Reporting – Confirmation Message FixML Attributions*

ICE Clear US will utilize the FixML Trade Capture Report structure (<TrdCaptRpt>) for the reporting and confirmation of captured trades. This same structure will also be used to report the results of amended and reversed trades. The re-allocation of a trade will be addressed by the same mechanism.

When a trade is captured in the TIPS system, a unique sequence number is assigned to the trade. The trade is reported to the clearing firm using the @TrdID attribute within the TrdCaptRpt structure. Any subsequent adjustments to the trade will be reported to the clearing firm also using a TrdCaptRpt message with the same value for @*TrdID*. The adjustments can be distinguished from the original submission by the value in @*TransTyp*.

Note: The clearing firm should *not* send acknowledgements to ICE Clear US for any TrdCaptRpt message received.

2.2.1 Confirmation Message; Transmitted by ICE Clear US to Clearing Firm

Attributes/Elements	Required?	Comments
TrdCaptRpt		ICE Clear US will use the TrdCaptRpt message to report *to* the clearing members any captured trade activity
@BizDt	Yes	Clearing business date
@TrdRptStat	Yes	"0" – Accepted with no errors. "1" – Rejected with errors. If status is equal to "1", a text message of the error will be included in the RejTxt field.
@RejTxt	No	Will contain a text message if the message is rejected due to validation errors.
@SesSub	Yes	Denotes the venue where the trade was conducted: 'X' – Mechanical Adjustments/Ex-Pits Top-day EFP, EFS, EOO, Block Trades, Block TAS Trades, Transfers 'E' – Top-day electronic trading engine (ICE) transaction 'P' – Top-day floor transaction
@CopyMsgInd	Yes	Will be set to "Y" (true) to indicate that the message is a drop copy of a trade captured by the clearing system
@ExecID	No	For electronic trades, will contain the execution ID assigned by the electronic trading system
@LastPx	Yes	Trade price
@AvgPx	No Only for average price transfers	Averaged price (currently used only for average price transfers)
@AvgPxInd	No Only for average price transactions.	Average Price Indicator (only used for average price transactions i.e. trades and transfers) '1' – Average Price Trade
@LinkID	No Only for average price transactions	Average Price Group ID LinkID='value of APS group ID' For average price transactions – trades and transfers **Note that LinkID will be deprecated at a later date. Until then, both LinkID and AvgPxGrpID will be returned on all outbound transactions where needed.**
@AvgPxGrpID	No Only for average price transactions	Average Price Group ID AvgPxGrpID='value of APS group ID' For average price transactions – trades and transfers. **Note that LinkID will be deprecated at a later date. Until**

Attributes/Elements	Required?	Comments
		then, both LinkID and AvgPxGrpID will be returned on all outbound transactions where needed.
@RndPX	No. Only for average price transfers.	The rounded price as calculated by the AP Calculator system.. Only on average price transfers.
@LastQty	Yes	Quantity
@MLegRptTyp	Yes – for Spreads No – for other trade types other than spreads	"2" – Spread trade type
@MtchStat	Yes	Match Status: "0" – Matched "1" – Unmatched. Upon initial entry of a transfer, they will be considered unmatched until acceptance by the other party.
@PxTyp	No Only for cabinets	"10" – Fixed cabinet price
@PxSubTyp	No Only used for marker trades to indicate preliminary and final prices	"0" – Preliminary Price "1" – Final Price
@RptID	Yes	Populated with a message id value. The value will be a sequential number starting with 1 each day for each clearing member. This value can be used for replay of missing messages.
@RptTyp	Yes	"0" – Submit "1" – Alleged "2" – Accept "3" - Challenge "6" – Cancel
@TrdID	Yes	Unique ID that is assigned by ICE Clear US to the trade entity. This ID will remain the same for a trade entity as the state of the trade changes throughout the day.
@TransTyp	Yes	"0" – New "2" - Replace "1" – Cancel "4" – Reverse
@TrdDt	Yes	Trade date
@TrdTyp	Yes	Type of trade: "0" – regular trade "1" – block trade "2" – EFP "3" – Transfer (including MA's) "12" – EFS "14" – EOO Exchange Option for Option "15" – trade-at-settlement(TAS) "23" – Swap Contracts The following trade types will be used to communicate broker allocations for which fees will be charged: "60" – regular trade "61" - block trade "62" – EFP "64" – EFX "65" – EOO "66" – TAS "68" – Cabinet "69" – Swap "70" – TAS block
@TrdTyp2	No	Secondary qualification for trade type: "1" – TAS Block Trade (used with TrdTyp="15') "6" – Weighted-average price (used with TrdTyp="3') Can contain any value of TrdTyp when TrdTyp="3" for adjustment and reversal transfers. Would indicate that this transfers is affecting a block trade (1) or EFP (2), etc.

Attributes/Elements	Required?	Comments
@TrdSubTyp	No Only for transfers	"5" – Offset "6" – Onset
@TrnsfrRsn	No. Used only for transfers	ADJ = trade adjustment (MA) REV = reversal (MA) APT = average price transfer POS = position transfer
@OrigTrdID	No.	1) For TrdTyp="3" transfers (reason codes REV and ADJ, will contain the TrdID of the as-of trade selected for reversal or adjustment. 2) For all other trade types, will contain the trade id of the parent trade if the parent trade is split.
@TxnTm	Yes	
TrdCaptRpt/Hdr		
@SID	Yes	Identifies the message sender. For outbound messages will always be "ICE"
@TID	Yes	Identifies the party to whom the message is sent. For outbound messages will be the receiving firm identifier.
@Snt	Yes	Time the message is sent in UTC format.
TrdCaptRpt/Amt	No.	Only relevant to average price transfers.
@Typ	No. Only for average price transfers	"CRES" - for cash residual.
@Amt	No. Only for average price transactions.	Will contain the amount of the cash residual expressed as per unit residual.
TrdCaptRpt/Instrmt	Yes	Details regarding the traded instrument
@CFI	Optional – CFI will be deprecated sometime in mid-2010.	"FXXXXX" – futures "OCXXXX" – option calls "OPXXXX" – option puts
@SecTyp	Yes	Security Type FUT – Futures OOF – Option on a futures OOC – Option on a combo
@Exch	Yes	"IFUS"
@ID	Yes	Commodity symbol
@MMY	Yes	Contract month for instrument. Can also be a maturity date for date-specific instruments such as flex options. Ccyymm or ccyymmdd format
@PutCall	Yes	Put or call indicator "0" = Put "1" = Call
@StrkPx	No Only for options	Strike price
TrdCaptRpt/Undly	No Only for options	Details regarding any underlying instruments as with options.
@CFI	Optional – CFI will be deprecated sometime in mid-2010.	"FXXXXX" – futures
@SecTyp	Yes	Security Type FUT – Futures
@Exch	Yes	"IFUS"
@ID	Yes	Commodity symbol for the underlying instrument
@MMY	Yes	Contract month for underlying instrument. Can also be a date if underlying is a date-specific instrument Ccyymm or ccyymmdd format
TrdCaptRpt/RptSide	Yes	
@ClOrdID	Yes	Populated with the original order id that is supplied to the trading engine from either an API interface or WebICE. This is the order id that will remain with all fills for a given order. This field is currently displayed in PTMS as the order id
@ ClOrdID2	Yes	The unique half trade ID assigned to each side of the trade

Attributes/Elements	Required?	Comments
		formally known as 'card number'.
@AgrsrInd	Yes	Populated with a 'Y' if this side is the taker of an order and an 'N' if this side is the maker of an order.
@InptSrc	Yes	Defined as the system used to originally create the transaction. This value does not change throughout the life of the transaction. Possible values are: **API** - an APT trade submitted via FIXML **ICE** - trades originating from the trading engine **UI** - an APT trade or change submitted via the UI; or transfers, MA's and options trades entered in TIPS **ICESys** - Blocks ,EFPs, EFS, EOOs and Swaps entered through ICE Block
@InptDev	Yes	System that originated the add or change. This value will change as changes are made to its fields. Possible values are: **API** - change, challenge, allocation or APT add done through FIXML . **ICE** - trades originating from the trading engine **UI** - an APT trade, challenge, allocation or change submitted via the UI; or transfers, MA's and options trades entered in TIPS **ICESys** – Blocks, EFPs, EFS ,EOOs and Swaps entered through ICE Block or a change made by ICE, such as a price change for a TAS trade
@CustCpcty	Yes	Capacity of customer (CTI)
@Side	Yes	Buy or sell: "1" – buy "2" - sell
Pty	Yes	Repeating groups to identify parties associated with the trade.
RptSide/Pty	Yes	See "party mappings" in Appendix
@ID	Yes	
@R	Yes	
RptSide/Pty/Sub	Yes	Used for Cust/House indicator for CM parties
@ID	Yes	Segregation code: "1" – customer "2" – house
@Typ	Yes	"26" – Account type

3 Trade Modifications

ICE Clear US's FixML API is bi-directional in nature. As such, clearing firms will be able to respond to received trade capture report messages. Such responses are usually done for the purpose of accepting, challenging or correcting a trade. Firms can also respond with allocation requests. Allocation processing is described in further detail in the Trade Allocation section.

3.1 Processing Description

The bi-directional nature of the ICE Clear US FixML API allows a clearing firm to issue the same type of updates that can be applied from the screen-based trade management system. This includes accepts, challenges, corrections and APT cancellations.

The following fields may be corrected using this API:

- Customer type indicator (CTI)
- Segregation code
- Customer account
- AP Indicator
- AP Group ID
- Give-up indicators can be set and unset but will be discussed in Section 5.

All accepts, challenges and corrections are issued using the FixML Trade Capture Report structure (<TrdCaptRpt>). Within this structure, the @TrdID attribute from the original trade report must be referenced.

The action to be taken is specified using combinations of the @RptTyp and @TransTyp attributes:

Action	@RptTyp	@TransTyp
Accept	"2"	n/a
Reject	"3"	n/a
Correction	"0"	"2"
Cancel APT	"0"	"1"

3.2 Trade Modifications – FixML Attributions

3.2.1 Inbound; Transmitted by Clearing Firm to ICE Clear US

Note that the message specification for Allocations (give-ups) and Assignments is documented in section 6.1.

Attributes/Elements	Required?	Comments
TrdCaptRpt		
@AvgPxInd	No Only for Average Price Indicator modifications.	Average Price Indicator AvgPxInd='1' To remove an AP Ind, send tag – AvgPxInd="0". Removing an AP Ind will also remove the AP group ID.
@LinkID	No Only for Average Price Group ID modifications.	Average Price Group Id LinkID=' Average Price Group ID' To remove an AP Group ID, send an empty tag – LinkID="". Removing the LinkID will not remove the AP Ind. **Note that LinkID will be deprecated at a later date. Until then, either LinkID or AvgPxGrpID can be sent to specify the AP Group ID. If both tags are sent, the value in AvgPxGrpID will be used.**
@AvgPxGrpID	No Only for Average Price Group ID modifications.	Average Price Group Id AvgPxGrpID=' Average Price Group ID' To remove an AP Group ID, send an empty tag – AvgPxGrpID"". Removing the AvgPxGrpID will not remove the AP Ind. **Note that LinkID will be deprecated at a later date. Until then, either LinkID or AvgPxGrpID can be sent to specify the AP Group ID. If both tags are sent, the value in AvgPxGrpID will be used.**
@BizDt	Yes	Current business date
@LastPx	No	Price of trade. Required as per Fix spec. Must be the **same** as the original trade report.
@LastQty	No	Trade quantity. Required as per Fix spec. Must be the **same** as the original trade report.
@RptID	No	This is a unique ID that is assigned by the clearing firm to identify their request.
@RptTyp	No Only for Accepts or Declines	"0" – Submit (for modify requests) "2" – Accept (firm accepts the trade) "3" – Decline (firm challenges trade)
@TrdID	Yes	Reference to the ICE Clear US-assigned ID that was sent to the clearing firm as part of the original trade report.
@TransTyp	No Only for modify requests or APT cancels	"1" – Cancel APT or Transfers only "2" – Replace (for modify requests)
@TrdDt	Yes.	Trade date. Required as per Fix spec. Must be the **same** as the original trade report.
@TxnTm	No	Trade execution time. Required as per Fix spec. Must be the **same** as the original trade report.
TrdCaptRpt/Hdr		
@SID	No	If used, identifies the message sender. For inbound messages will be the sending firm identifier.
@TID	No	Identifies the party to whom the message is sent. For inbound messages will be "ICE"

Attributes/Elements	Required?	Comments
@Snt	No	Time the message is sent in UTC format.
TrdCaptRpt/Instrmt	Yes	Required as per Fix spec. All attribute values must be the **same** as the original trade report.
@CFI	No. Note that CFI will be deprecated sometime in mid-2010.	"FXXXXX" – futures "OCXXXX" – option calls "OPXXXX" – option puts
@SecTyp	No	Security Type FUT – Futures OOF – Option on a futures OOC – Option on a combo
@Exch	No	"IFUS"
@ID	No	Commodity symbol
@MMY	No	Contract month for instrument. Can also be a maturity date for date-specific instruments such as flex options. Ccyymm or ccyymmdd format
@PutCall	No-	Put or call indicator "0" = Put "1" = Call
@StrkPx	No. .	Strike price
TrdCaptRpt/RptSide	Yes	
@CustCpcty	No Only if modifying CTI	New CTI
@Side	No	Buy or sell. Required as per Fix spec. Must be the **same** as the original trade report.
Pty	No only for account or origin changes	
RptSide/Pty	No only for account or origin changes	The Pty element must at least specify the clearing firm to which the trade has been allocated. Additional Pty blocks may be used to indicate the new seg. Code and/or account in the case of modification.
@ID	No only for account or origin changes	
@R	No only for account or origin changes	
Sub	No Only if modifying seg. Code	
RptSide/Pty/Sub	No Only if modifying seg. Code	
@ID	No Only if modifying seg. Code	New segregation code: "1" – customer "2" – house
@Typ	No Only if modifying seg. Code	"26" – Account type

4 Transfer Submission

ICE Clear US's API will support the submission and accept/decline/cancel of transfers. This section is intended to describe the messages required to successfully process transfers via the API.

4.1 Submission of Transfers

Enhancements to the ICE Clear US trade management systems will provide support for all transfer types. Clearing firms will now be able to transfer positions for the purpose of moving a set of positions from one firm to another (reason code POS), adjusting a trade that had been cleared in the wrong account or firm (reason code ADJ), transferring positions at an average price (reason code APT), or reversing out a transfer that had been submitted incorrectly (transfer reason REV). Such transactions can be used to transfer outside and within the clearing firm.

Transfers can be submitted using the screen-based system and can also be submitted via this FixML, message-based API. Submission of transfers will always be by the firm moving the position. Acceptance is required by the firm receiving the position. Once a transfer is accepted it is considered matched and clearable. A transfer that has been accepted can be cancelled top day by mutual consent of the two parties involved. An accepted transfer that must be cancelled will require the receiving firm to decline the trade. To complete the removal of the transfer, the sending firm must issue a cancel instruction. Until the cancel instruction is submitted, the transfer is clearable.

A submitted transfer that has not been accepted can be cancelled at any time by the sending firm.
As with all transactions submitted into the clearing system, each clearing firm will receive a Trade Capture Report (TrdCaptRpt) showing the details of the transaction.
For terminology purposes, sending firm refers to the firm that is moving (sending) the position to another firm (receiving firm).

Note: The sending firm must be entered in the RptSide Block of the FIXML message. The receiving firm must be entered in the Alloc Block of the FIXML message.

4.1.1 Transfer Message (from Clearing Firm to ICE Clear US) to submit a new transfer.

The side moving the position will be the submitter of the transfer.

Attributes/Elements	Required?	Comments
TrdCaptRpt		
@RptTyp	Yes	"0" – Submit
@BizDt	Yes	Current business date.
@RptID	Yes	This is a unique ID that is assigned by the clearing firm to identify their request.
@TransTyp	Yes	"0" – New
@TrdTyp	Yes	"3" – Transfer
@TrdTyp2	No	"6" – Weighted average price (required for AP Transfers) or

Attributes/Elements	Required?	Comments
		TrdTyp value from original trade for Adjustments/Reversal Not applicable for POS transters
@TrnsfrRsn	No If not supplied will default to POS or APT if TrdTyp="6"	"APT" – Average price transfer "POS" – Position transfer "ADJ" – Adjustment to a previously cleared trade "REV" – Reversal of a previously cleared transfer
@OrigTrdID	No	Can be populated with the original trade ID of the trade being adjusted or the transfer being reversed. Only relevant to reason codes ADJ and REV.
@LastPx	Yes	Price for transfer
@TrdDt	Yes	Trade date.
@TxnTm	No	Trade execution time in UTC format (ex. 2008-02-20T10:32:45-04:00)
@LastQty	Yes	Transfer quantity
@AvgPx	No. But yes for average price transfers	Required for Average price Transfers
@LinkID	No. Optional for average price transfers.	Group code – Any firm supplied value to identify the group – up to 6 characters. **Note that LinkID will be deprecated at a later date. Until then, either LinkID or AvgPxGrpID can be sent to specify the AP Group ID. If both tags are sent, the value in AvgPxGrpID will be used.**
@AvgPxGrpIDID	No. Optional for average price transfers.	Group code – Any firm supplied value to identify the group – up to 6 characters. **Note that LinkID will be deprecated at a later date. Until then, either LinkID or AvgPxGrpID can be sent to specify the AP Group ID. If both tags are sent, the value in AvgPxGrpID will be used.**
TrdCaptRpt/Hdr		
@SID	No	If used, identifies the message submitter. For inbound messages will be the submitting firm identifier.
@TID	No	Identifies the party to whom the message is sent. For inbound messages will be "ICE"
@Snt	No	Time the message is sent in UTC format.
TrdCaptRpt/Amt	No. Optional for average price transfers.	This block is used to provide residual information for average price transfers.
@Typ	No. Optional for average price transfers	"CRES" - for cash residual.
@Amt	No. Optional for average price transactions.	Will contain the amount of the cash residual expressed as per unit residual.
TrdCaptRpt/Instrmt	Yes	
@CFI	Optional – CFI will be deprecated sometime in mid-2010.	(see description for outbound TrdCaptRpt)
@SecTyp	Yes	(see description for outbound TrdCaptRpt)
@Exch	Yes	(see description for outbound TrdCaptRpt)
@ID	Yes	(see description for outbound TrdCaptRpt)
@MMY	Yes	(see description for outbound TrdCaptRpt)
@PutCall	Yes	(see description for outbound TrdCaptRpt)
@StrkPx	No. Only for options.	(see description for outbound TrdCaptRpt)
TrdCaptRpt/RptSide	Yes	***RptSide should contain sending side info only***
@CustCpcty	Yes	CTI code – Sending firm's CTI Code

Attributes/Elements	Required?	Comments
@Side	Yes	"1" - Buy "2" – Sell
@SesSub	Yes	"X" – Venue is Ex-pit.
RptSide/Pty	Yes	Clearing firm – Sending firm
@R	Yes	"1" – role is clearing firm
@ID	Yes	CM number
RptSide/Pty	Yes	Customer account – Sending firm's account
@R	Yes	"24" – role is account
@ID	Yes	Account number
RptSide/Pty/Sub	Yes (for Role "24")	
@Typ	Yes	"26" – Account type
@ID	Yes	"1" – customer "2" – house
TrdCaptRpt/RptSide/Alloc	Yes	One or more block for each transfer
@Qty	Yes	Total quantity should be equal to @LastQty
@CustCpcty	No	CTI code – Receiving firm's CTI code
RptSide/Alloc/Pty	Yes	Exchange
@R	Yes	"22" – role is exchange
@ID	Yes	"IFUS"
RptSide/Alloc/Pty	Yes	Clearing House
@R	Yes	"21" – role is clearing house
@ID	Yes	"ICUS"
RptSide/Alloc/Pty	Yes	Receiving Clearing firm
@R	Yes	"1" – role is clearing firm
@ID	Yes	CM number
RptSide/Alloc/Pty	No	**Trader for ADJ and REV transfer reasons Not relevant for POS and ADJ transfers.**
@R	No	" 12" – role is trader
@ID	No	Trader
RptSide/Alloc/Pty	No	Customer account – receiving firm's account
@R	No	"24" – role is account
@ID	No	Account number
RptSide/Alloc/Pty/Sub	No	
@Typ	No	"26" – Account type
@ID	No	"1" – customer "2" – house

4.1.2 Transfer Message (from Clearing Firm to ICE Clear US) to accept/decline/cancel a transfer.

The firm receiving the position can either accept or decline the transfer. The transfer will not clear until it is accepted by the receiving firm. The submitting firm can only cancel once the transfer is submitted. If transfer is submitted where the sending firm and the receiving firm are the same, the transfer will automatically be accepted.

Attributes/Elements	Required?	Comments
TrdCaptRpt		
@RptTyp	Yes	"0" – submit - only if TransTyp="1" (Cancel) - by sending firm "2" – Accept – by receiving firm only "3" – Decline – by receiving firm only
@BizDt	Yes	Current business date.
@RptID	No	This is a unique ID that is assigned by the clearing firm to identify their request
@TrdID	Yes	Trade ID of the of the transfer being acted on. Each side will be assigned a unique ID. The assigned ID for each firm will be relayed in the TrdID field of the confirmation sent to the firm by ICE upon submission of a transfer request.

Attributes/Elements	Required?	Comments
@TransTyp	No	"1" – Cancel – Only required by the sending firm in order to cancel a transfer
@TrdTyp	Yes	"3" – Transfer
@TrdTyp2	No	"6" – Weighted average price (required for AP Transfers) or TrdTyp value from original trade for Adjustments/Reversal Not applicable for POS transters
@TrnsfrRsn	No If not supplied will default to POS or APT if AvgPxInd is set to "1"	"APT" – Average price transfer "POS" – Position transfer "ADJ" – Adjustment to a previously cleared trade "REV" – Reversal of a previously cleared transfer
@OrigTrdID	No	Can be populated with the original trade ID of the trade being adjusted or the transfer being reversed. Only relevant to reason codes ADJ and REV.
@LastPx	No	Price for transfer
@TrdDt	Yes	Trade date.
@TxnTm	No	Trade execution time in UTC format. (ex. 2008-02-20T10:32:45-04:00)
@LastQty	No	Transfer quantity
@AvgPxInd	No. Yes for average price transfers.	Average price transfer indicator = "1"
@AvgPx	No	For Average price Transfers
@LinkID	No.	Group code – Any firm supplied value to identify the group – up to 6 characters. **Note that LinkID will be deprecated at a later date. Until then, either LinkID or AvgPxGrpID can be sent to specify the AP Group ID. If both tags are sent, the value in AvgPxGrpID will be used.**
@AvgPxGrpID	No. .	Group code – Any firm supplied value to identify the group – up to 6 characters. **Note that LinkID will be deprecated at a later date. Until then, either LinkID or AvgPxGrpID can be sent to specify the AP Group ID. If both tags are sent, the value in AvgPxGrpID will be used.**
TrdCaptRpt/Hdr		
@SID	No	If used, identifies the message sender. For inbound messages will be the sending firm identifier.
@TID	No	Identifies the party to whom the message is sent. For inbound messages will be "ICE"
@Snt	No	Time the message is sent in UTC format.
TrdCaptRpt/Amt	No.	This block is used to provide residual information for average price transfers.
@Typ	No.	"CRES" - for cash residual.
@Amt	No.	Will contain the amount of the cash residual expressed as per unit residual.
TrdCaptRpt/Instrmt	Yes	**In the instrument block either CFI or SecTyp/Put/Call will be required.**
@CFI	Optional – CFI will be deprecated sometime in mid-2010.	(see description for outbound TrdCaptRpt)
@SecTyp	Yes	(see description for outbound TrdCaptRpt)
@Exch	Yes	(see description for outbound TrdCaptRpt)
@ID	Yes	(see description for outbound TrdCaptRpt)
@MMY	Yes	(see description for outbound TrdCaptRpt)
@PutCall	Yes	(see description for outbound TrdCaptRpt)
@StrkPx	No. Only for options.	(see description for outbound TrdCaptRpt)

Attributes/Elements	Required?	Comments
TrdCaptRpt/RptSide	Yes	***RptSide contains sending side or receiving side info depending on who is transmitting the message***
@CustCpcty	No	CTI code – Reiving firm's CTI Code
@Side	No	"1" - Buy "2" – Sell
@SesSub	No	"X" – Venue is Ex-pit.
RptSide/Pty	No	**Exchange**
@R	No	"22" – role is exchange
@ID	No	"IFUS"
RptSide/Pty	No	**Clearing House**
@R	No	"21" – role is clearing house
@ID	No	"ICUS"
RptSide/Pty	Yes	**Clearing firm**
@R	Yes	"1" – role is clearing firm
@ID	Yes	CM number
RptSide/Pty	No	**Opposite firm**
@R	No	" 18" – role is opposite clearing firm
@ID	No	Opposite CM number
RptSide/Pty	No	**Opposite trader**
@R	No	" 37" – role is opposite trader
@ID	No	Opposite Trader
RptSide/Pty	No	**Customer account**
@R	No	"24" – role is account
@ID	No	Receiving Account number
RptSide/Pty/Sub	No	**Seg designation**
@Typ	No	"26" – Account type
@ID	No	"1" – customer "2" – house

4.1.3 Transfer Message (from Clearing Firm to ICE Clear US) to modify a transfer

Either firm can modify the transfer such as account/CTI/seg. If the receiving firm modifies the transfer, it will be auto-accepted if account/CT/seg are filled. In this case, transfer will be cleared. Submitting firm can modify account/CTI/Seg of their side. Modification from submitting firm does not cause auto-acceptance or status change.

Attributes/Elements	Required?	Comments
TrdCaptRpt		
@RptTyp	Yes	"0" – submit
@BizDt	Yes	Current business date.
@RptID	No	This is a unique ID that is assigned by the clearing firm to identify their request
@TrdID	Yes	Trade ID of the of the transfer being acted on. Each side will be assigned a unique ID. The assigned ID for each firm will be relayed in the TrdID field of the confirmation sent to the firm by ICE upon submission of a transfer request.
@TransTyp	No	"2" – Update
@TrdTyp	Yes	"3" – Transfer
@TrdTyp2	No	"6" – Weighted average price (required for AP Transfers) or TrdTyp value from original trade for Adjustments/Reversal Not applicable for POS transters
@TrnsfrRsn	No If not supplied will default to POS or	"APT" – Average price transfer "POS" – Position transfer "ADJ" – Adjustment to a previously cleared trade "REV" – Reversal of a previously cleared transfer

Attributes/Elements	Required?	Comments
	APT if AvgPxInd is set to "1"	
@OrigTrdID	No	Can be populated with the original trade ID of the trade being adjusted or the transfer being reversed. Only relevant to reason codes ADJ and REV.
@LastPx	No	Price for transfer
@TrdDt	Yes	Trade date.
@TxnTm	No	Trade execution time in UTC format. (ex. 2008-02-20T10:32:45-04:00)
@LastQty	No	Transfer quantity
@AvgPxInd	No. Yes for average price transfers.	Average price transfer indicator = "1"
@AvgPx	No	For Average price Transfers
@LinkID	No.	Group code – Any firm supplied value to identify the group – up to 6 characters. **Note that LinkID will be deprecated at a later date. Until then, either LinkID or AvgPxGrpID can be sent to specify the AP Group ID. If both tags are sent, the value in AvgPxGrpID will be used.**
@AvgPxGrpID	No.	Group code – Any firm supplied value to identify the group – up to 6 characters. **Note that LinkID will be deprecated at a later date. Until then, either LinkID or AvgPxGrpID can be sent to specify the AP Group ID. If both tags are sent, the value in AvgPxGrpID will be used.**
TrdCaptRpt/Hdr		
@SID	No	If used, identifies the message sender. For inbound messages will be the sending firm identifier.
@TID	No	Identifies the party to whom the message is sent. For inbound messages will be "ICE"
@Snt	No	Time the message is sent in UTC format.
TrdCaptRpt/Amt	No.	This block is used to provide residual information for average price transfers.
@Typ	No.	"CRES" - for cash residual.
@Amt	No.	Will contain the amount of the cash residual expressed as per unit residual.
TrdCaptRpt/Instrmt	Yes	**In the instrument block either CFI or SecTyp/Put/Call will be required.**
@CFI	Optional – CFI will be deprecated sometime in mid-2010.	(see description for outbound TrdCaptRpt)
@SecTyp	Yes	(see description for outbound TrdCaptRpt)
@Exch	Yes	(see description for outbound TrdCaptRpt)
@ID	Yes	(see description for outbound TrdCaptRpt)
@MMY	Yes	(see description for outbound TrdCaptRpt)
@PutCall	Yes	(see description for outbound TrdCaptRpt)
@StrkPx	No. Only for options.	(see description for outbound TrdCaptRpt)
TrdCaptRpt/RptSide	Yes	***RptSide contains sending side or receiving side info depending on who is transmitting the message***
@CustCpcty	No	CTI code – Reiving firm's CTI Code
@Side	No	"1" - Buy "2" – Sell
@SesSub	No	"X" – Venue is Ex-pit.
RptSide/Pty	No	**Exchange**
@R	No	"22" – role is exchange
@ID	No	"IFUS"
RptSide/Pty	No	**Clearing House**
@R	No	"21" – role is clearing house

Attributes/Elements	Required?	Comments
@ID	No	"ICUS"
RptSide/Pty	Yes	**Clearing firm**
@R	Yes	"1" – role is clearing firm
@ID	Yes	CM number
RptSide/Pty	No	**Opposite firm**
@R	No	" 18" – role is opposite clearing firm
@ID	No	Opposite CM number
RptSide/Pty	No	**Opposite trader**
@R	No	" 37" – role is opposite trader
@ID	No	Opposite Trader
RptSide/Pty	No	**Customer account**
@R	No	"24" – role is account
@ID	No	Receiving Account number
RptSide/Pty/Sub	No	**Seg designation**
@Typ	No	"26" – Account type
@ID	No	"1" – customer "2" – house

4.1.4 Outbound Transfer Message to Firm from ICE Clear US) for the purpose of confirming actions received by ICE Clear US

Attributes/Elements	Required?	Comments
TrdCaptRpt		
@RptTyp	Yes	"0" – Submit – Sent to sending side to confirm the receipt of the transfer request or the cancel of a transfer "1" – Allege – Sent to receiving side when a new transfer is submitted by the sending firm "2" – Accepted by the receiving firm (sent to both sides confirmation of an accept) "3" – Declined by the receiving firm (sent to both sides as confirmation of a decline)
@TransTyp	Yes	"0" – New "1" – Cancel of a transfer if never accepted "2" – Replace "4" – Reverse if transfer was cancelled after acceptance
@TrdRptStat	Yes	"0" – Accepted with no errors. "1" – Rejected with errors. If status is equal to "1", a text message of the error will be included in the RejTxt field.
@RejTxt	No	Will contain a text message if the message is rejected due to validation errors.
@MtchStat	Yes	"1" – Transfer is not matched – wll be returned to both parties when a transfer is initially submitted or when the transfer is declined "0" – Transfer is matched – Will be sent to both sides when a transfer is accepted.
@BizDt	Yes	Current business date.
@RptID	Yes	This is a unique ID that is assigned by the clearing house. This is a sequential message ID.
@TrdTyp	Yes	"3" – Transfer
@TrdTyp2	No	"6" – Weighted average price (required for AP Transfers) or TrdTyp value from original trade for Adjustments/Reversal Not applicable for POS transters
@TrdSubTyp	Yes	Value is "5" for offsetting transaction. – Represents the side moving the position.

Attributes/Elements	Required?	Comments
		Value is "6" for onsetting transaction. Represents the side receiving the position.
@MtchStat	Yes	"0" – Matched "1" -Unmatched
@TrnsfrRsn	No	"APT" – Average price transfer "POS" – Position transfer "ADJ" – Adjustment to a previously cleared trade "REV" – Reversal of a previously cleared transfer
@OrigTrdID	No	Can be populated with the original trade ID of the trade being adjusted or the transfer being reversed. Only relevant to reason codes ADJ and REV.
@LastPx	Yes	Price for transfer
@TrdDt	Yes	Trade date.
@TxnTm	Yes	Trade execution time. (ex. 2008-02-20T10:32:45)
@LastQty	Yes	Transfer quantity
@AvgPxInd	No. Yes for average price transfers.	Average price transfer indicator = "1"
@AvgPx	Yes for average price transfers	Required for Average price Transfers
@LinkID	No. Optional for average price transfers.	Group code – Any firm supplied value to identify the group – up to 6 characters. **Note that LinkID will be deprecated at a later date. Until then, both LinkID and AvgPxGrpID will be returned on outbound messages where applicable.**
@AvgPxGrpID	No. Optional for average price transfers.	Group code – Any firm supplied value to identify the group – up to 6 characters. **Note that LinkID will be deprecated at a later date. Until then, both LinkID and AvgPxGrpID will be returned on outbound messages where applicable.**
TrdCaptRpt/Hdr		
@SID	Yes	Identifies the message sender. For outbound messages will always be "ICE"
@TID	Yes	Identifies the party to whom the message is sent. For outbound messages will be the receiving firm identifier.
@Snt	Yes	Time the message is sent in UTC format.
TrdCaptRpt/Amt	No. Optional for average price transfers.	This block is used to provide residual information for average price transfers.
@Typ	No. Optional for average price transfers	"CRES" - for cash residual.
@Amt	No. Optional for average price transactions.	Will contain the amount of the cash residual expressed as per unit residual.
TrdCaptRpt/Instrmt	Yes	
@CFI	Optional – CFI will be deprecated sometime in mid-2010.	(see description for outbound TrdCaptRpt)
@SecTyp	Yes	(see description for outbound TrdCaptRpt)
@Exch	Yes	(see description for outbound TrdCaptRpt)
@ID	Yes	(see description for outbound TrdCaptRpt)
@MMY	Yes	(see description for outbound TrdCaptRpt)
@PutCall	Yes	(see description for outbound TrdCaptRpt)
@StrkPx	No. Only for options.	(see description for outbound TrdCaptRpt)
TrdCaptRpt/RptSide	Yes	

Attributes/Elements	Required?	Comments
@CustCpcty	Yes	CTI code
@Side	Yes	"1" - Buy "2" – Sell
@SesSub	Yes	"X" – Venue is Ex-pit.
RptSide/Pty	Yes	Clearing firm – Submitted firm
@R	Yes	"1" – role is clearing firm
@ID	Yes	CM number
RptSide/Pty	No	**Opposite firm**
@R	No	" 18" – role is opposite clearing firm
@ID	No	Opposite CM number
RptSide/Pty	No	**Opposite trader**
@R	No	" 37" – role is opposite trader
@ID	No	Opposite Trader
RptSide/Pty	Yes	Customer account
@R	Yes	"24" – role is account
@ID	Yes	Account number
RptSide/Pty/Sub	Yes (for Role "24")	
@Typ	Yes	"26" – Account type
@ID	Yes	"1" – customer "2" – house
TrdCaptRpt/RptSide/Alloc	Yes	One for each transfer request on the original submission. An Alloc block will only be returned to the sending firm upon initial submission of the transfer. The receiving side will not get an alloc block. The sednign firm will be shown in the opposite party information of the RptSide block.
@Qty	Yes	Total quantity should be equal to @LastQty
@CustCpcty	No	CTI code – Take-up firm's CTI code
RptSide/Alloc/Pty	Yes	Take-up Exchange
@R	Yes	"22" – role is exchange
@ID	Yes	"IFUS"
RptSide/Alloc/Pty	Yes	Take-up Clearing House
@R	Yes	"21" – role is clearing house
@ID	Yes	"ICUS"
RptSide/Alloc/Pty	Yes	Take-up Clearing firm
@R	Yes	"1" – role is clearing firm
@ID	Yes	CM number
RptSide/Alloc/Pty	No	**Trader for ADJ and REV transfer reasons** **Not relevant for POS and ADJ transfers.**
@R	No	" 12" – role is trader
@ID	No	Trader
RptSide/Alloc/Pty	No	Customer account – Taker-up firm's account
@R	No	"24" – role is account
@ID	No	Account number
RptSide/Alloc/Pty/Sub	No	
@Typ	No	"26" – Account type
@ID	No	"1" – customer "2" – house

5 Trade Allocations/Trade Splits

ICE Clear US's FixML API provides a message-based vehicle for firms to issue allocations against trades that have been reported to the firm via FixML messaging. Using this API, firms can issue give-ups and trade splits within the same message. As with ICE Clear US's screen-based trade management system, the FixML API will also accommodate multiple allocations against single trades (trade splitting).

5.1 ICE Clear US Allocation/Trade Split Model

Allocations (Give-Ups)

ICE Clear US will now support a new give-up model similar to the model used by other exchanges in the US. To distinguish between the current model and the new give-up model, the current process of moving a trade from one firm to another is referred to as an assignment. The current model will be eliminated and the new model of give-up allocations will be the only method to move a trade or portion of a trade to another firm. Moving a portion or portions of a trade to different accounts within the same firm will be referred to as trade splitting.

Trades that are moved through the give-up system will be processed by eGAINS. eGAINS is the billing system operated by the FIA for the purpose of automatically billing for give-up execution services.

Trade Splitting

Using ICE Clear US's FixML API, a firm may split a trade into smaller portions. As a trade is split, the original trade is reversed from the original clearing firm and new trades are created, each with its own ID, and submitted to the new clearing firm(s). Once a trade has been split, it will not be possible to un-do the split. If it is desired to change the composition of the split components, this can only be accomplished by further splitting the trade into smaller portions until the desired composition is reached.

6 Processing Description – Allocation (give-up) Model

ICE Clear US's FixML API will support the ability to mark a trade for give-up, mark for give-up and simultaneously specify take-up information and assign to other accounts within the same firm using the FixML Trade Capture Report instruction. This message will be issued by a clearing firm. Assigning an AP Group code or AP Indicator will not be allowed if the firm is attempting to allocate/split a trade.

The Trade Capture Report message must only reference a single trade. This reference is contained within the @TrdID attribute.

Firm Actions using Trade Capture Report

1) A firm may give-up the entire trade without specifying the take-up firm. In this case, AllocInd will be set to "1" and an alloc block will not be specified. This action will modify the trade with a give-up indicator and return a confirmation of the change to the firm. A message is sent to the give-up system to create a give-up group without creating an allocation.

2) A firm may give-up the entire trade to a specified firm. In this case, Alloc Ind is set to "2" and a single Alloc block is specifed with the take-up firm and optionally, the take up account, CTI, and seg type.

   This action will **modify** the trade with the give-up indicator and give-up information and return a confirmation of the change to the firm. A message will be sent to to the ACS system to allocate the trade.

3) A firm may split and assign a trade to different accounts within the same firm. In this case, AllocInd will be set to "2" and multiple Alloc blocks will be included, one for every account to be assigned. The receiving firm must be the same as the submitting firm and account, CTI and seg type must be specified in the Alloc blocks. This action will cause a reversal message to be sent for the original trade and a new Trade Capture Report will be sent for each account assignment.

4) A firm may give-up a portion(s) to another firm and assign a portion(s) to another account within the same message. In this case, AllocInd will be set to "2" and multiple Alloc blocks will be included on the message. In this case, a reversal will be sent for the original trade and a new Trade Capture Report will be returned for each Alloc block contained in the submitted message.

6.1.1 <TrdCaptRpt> - Inbound; Transmitted by Clearing Firm to ICE Clear US – for the purpose of assignment and allocation.

Attributes/Elements	Required?	Comments
TrdCaptRpt		
@BizDt	Yes	Current business date
@LastPx	No	Price of trade. Required as per Fix spec. Must be the **same** as the original trade report.
@LastQty	Yes	Trade quantity. Required as per Fix spec. Must be the **same** as the original trade report.
@RptID	No	This is a unique ID that is assigned by the clearing firm to identify their request.
@RptTyp	Yes	"0" – Submit (for modify requests) Note that a trade being assigned and split will also be automatically accepted.
@TrdID	Yes	Reference to the ICE Clear US-assigned ID that was sent to the clearing firm as part of the original trade report. This identifies the trade to be assigned/allocated
@TransTyp	Yes	"2" – Replace
@TrdDt	Yes	Trade date. Required as per Fix spec. Must be the **same** as the original trade report.
@TxnTm	No	Trade execution time. Required as per Fix spec. Must be the **same** as the original trade report.
TrdCaptRpt/Hdr		
@SID	No	If used, identifies the message sender. For inbound messages will be the sending firm identifier.
@TID	No	Identifies the party to whom the message is sent. For inbound messages will be "ICE"
@Snt	No	Time the message is sent in UTC format.

Attributes/Elements	Required?	Comments
TrdCaptRpt/Instrmt	Yes	Required as per Fix spec. All attribute values must be the **same** as the original trade report.
@CFI	No. Note that CFI will be deprecated sometime in mid-2010.	"FXXXXX" – futures "OCXXXX" – option calls "OPXXXX" – option puts
@SecTyp	No	Security Type FUT – Futures OOF – Option on a futures OOC – Option on a combo
@Exch	No	"IFUS"
@ID	No	Commodity symbol
@MMY	No	Contract month for instrument. Can also be a maturity date for date-specific instruments such as flex options. Ccyymm or ccyymmdd format
@PutCall	No-	Put or call indicator "0" = Put "1" = Call
@StrkPx	No. .	Strike price
TrdCaptRpt/RptSide	Yes	
@CustCpcty	No Only if modifying CTI	New CTI
@AllocInd	Yes	"0" – Used to remove the give-up indicator. Removing the give-up indicator will cause the Allocation Group within ACS to be adjusted accordingly. "1" – If marking the entire trade as a give-up without specifiying allocation information. If AllocInd="1", the Alloc block is not provided. "2" – If allocation instructions are to be provided
@Side	No	Buy or sell. Required as per Fix spec. Must be the **same** as the original trade report.
RptSide/Pty	No only for account or origin changes	The Pty element must at least specify the clearing firm to which the trade has been allocated. Additional Pty blocks may be used to indicate the new seg. code and/or account in the case of modification.
@ID	No only for account or origin changes	New Account code
@R	No only for account or origin changes	"24" – Account Role
RptSide/Pty/Sub	No Only if modifying seg. code	
@ID	No Only if modifying seg. code	New segregation code: "1" – customer "2" – house
@Typ	No Only if modifying seg. code	"26" – Account type
RptSide/Alloc	No Required only if allocations or assignments are being specified i.e. AllocInd="2"	Repeating block.
@Qty	Yes	The sum of the Qty values within all Alloc blocks must equal the LastQty value in the report.
@CustCpcty	Required if Meth="4" or assignment is to an account within the same firm	CTI code, values 1, 2, 3, or 4.
RptSide/Alloc/Pty		
R="1" ID	Required on all alloc blocks	Trading firm designation. If the firm in this alloc block is equal to the firm in the RptSide block, then this is an assignment to an account within the same firm. If this firm is different from the sending firm, then a new trade

Attributes/Elements	Required?	Comments
		will be created that is marked for give-up.
R="22" ID	Required on all alloc blocks	ID="IFUS" – ICE Futures US
R="21 ID	Required on all alloc blocks	ID="ICUS" – ICE Clearing US
R="24" ID	Optional for give-up, but required for Meth="4" or for an assignment to an account within the firm	ID="account ID"
RptSide/Alloc/Pty/Sub		
Typ="26" ID	Optional for give-up, but required for Meth="4" or for an assignment to an account within the firm	"1" – Customer seg type "2" – House seg type

7 Bi-directional Messaging Dialogues

The real-time trade capture reporting process is bi-directional in nature. This will allow clearing firms to respond electronically to trade capture reports. Such responses may include trade accept, reject and modification requests. The responses may also include allocation instructions for give-ups and sub-allocations.

While the FixML response capability offers several benefits, clearing firms are not required to use this feature if participating in the FixML trade capture reporting. As changes are applied to trades, the same FixML messages will be sent to the clearing firms whether the updates were accomplished using the FixML API or the screen-based trade management system.

7.1 Message Dialogue Examples

7.1.1 Original Trade Report

ICUS		Clearing Firm
Original Trade Report		
	→	<TrdCaptRpt> RptID=<new 1> (msg #) TrdID=<new 2> (ICE Clear US seq #) RptTyp="0" (submit) TransTyp="0" (new)

7.1.2 Trade Break

Offsetting, *reversal* message sent to reverse original:

ICUS		Clearing Firm
Original Trade Report		
	→	<TrdCaptRpt> RptID=<new 1> (msg #) TrdID=<new 2> (ICE Clear US seq #) RptTyp="0" (submit) TransTyp="0" (new)
Trade Break Occurs (via screen-based system)		
	→	<TrdCaptRpt> RptID=<new 3> (msg #) TrdID=<reference 2> (ICE Clear US seq #) RptTyp="0" (submit) TransTyp="4" (reverse)

7.1.3 Trade Data Modified by Screen-based System

Replace message sent with new information:

ICUS		Clearing Firm
Original Trade Report		
	→	<TrdCaptRpt> RptID=<new 1> (msg #) TrdID=<new 2> (ICE Clear US seq #) RptTyp="0" (submit) TransTyp="0" (new)
Trade Modification Occurs (via screen-based system); Replace Message Sent		
	→	<TrdCaptRpt> RptID=<new 3> (msg #) TrdID=<reference 2> (ICE Clear US seq #) RptTyp="0" (submit) TransTyp="2" (replace)

7.1.4 Trade Data Modified by FixML API

ICUS		Clearing Firm
Original Trade Report		
	→	<TrdCaptRpt> RptID=<new 1> (msg #) TrdID=<new 2> (ICE Clear US seq #)

		RptTyp=”0” (submit) TransTyp=”0” (new)
Trade is Modified via FixML		
	←	<TrdCaptRpt> RptID=<new 3> (firm msg #) TrdID=<reference 2> (ICE Clear US seq #) RptTyp=”0” (submit) TransTyp=”2” (replace) *Also send new account and/or CTI*
Replace Message is Sent to Firm		
	→	<TrdCaptRpt> RptID=<new 4> (msg #) TrdID=<reference 2> (ICE Clear US seq #) RptTyp=”0” (submit) TransTyp=”2” (replace)

7.1.5 Trade Rejected via Screen (trade goes from clearable to challenged status)

A reversal message is sent to reverse the original trade.

ICUS		Clearing Firm
Original Trade Report		
	→	<TrdCaptRpt> RptID=<new 1> (msg #) TrdID=<new 2> (ICE Clear US seq #) RptTyp=”0” (submit) TransTyp=”0” (new)
Trade is Challenged (via screen-based system)		
	→	<TrdCaptRpt> RptID=<new 3> (msg #) TrdID=<reference 2> (ICE Clear US seq #) RptTyp=”0” (submit) TransTyp=”4” (reverse)

7.1.6 Trade Rejected via FixML Message (trade goes from clearable to challenged status)

A reversal message is sent to reverse the original trade.

ICUS		Clearing Firm
Original Trade Report		
	→	<TrdCaptRpt> RptID=<new 1> (msg #) TrdID=<new 2> (ICE Clear US seq #) RptTyp=”0” (submit) TransTyp=”0” (new)

Trade is Challenged via FixML		
	←	<TrdCaptRpt> RptID=<new 3> (firm msg #) TrdID=<reference 2> (ICE Clear US seq #) RptTyp="3" (reject)
Reversal Message is Sent to Reverse Trade from Firm		
	→	<TrdCaptRpt> RptID=<new 4> (msg #) TrdID=<reference 2> (ICE Clear US seq #) RptTyp="0" (submit) TransTyp="4" (reverse)

7.1.7 Trade Data Accepted by FixML API

ICUS		Clearing Firm
Original Trade Report		
	→	<TrdCaptRpt> RptID=<new 1> (msg #) TrdID=<new 2> (ICE Clear US seq #) RptTyp="0" (submit) TransTyp="0" (new)
Trade is Accepted via FixML		
	←	<TrdCaptRpt> RptID=<new 3> (firm msg #) TrdID=<reference 2> (ICE Clear US seq #) RptTyp="2" (accept)
Replace Message is Sent to Firm		
	→	<TrdCaptRpt> RptID=<new 4> (msg #) TrdID=<reference 2> (ICE Clear US seq #) RptTyp="0" (submit) TransTyp="2" (replace)

7.1.8 Trade Acceptance Flow

ICUS		Clearing Firm
Original Trade Report		
	→	<TrdCaptRpt> RptID=<new 1> (msg #) TrdID=<new 2> (ICE Clear US seq #)

		RptTyp=”0” (submit) TransTyp=”0” (new)
Trade is Accepted via FixML		
	←	<TrdCaptRpt> RptID=<new 3> (firm msg #) TrdID=<reference 2> (ICE Clear US seq #) RptTyp=”2” (accept)
Replace Message is Sent to Firm		
	→	<TrdCaptRpt> RptID=<new 4> (msg #) TrdID=<reference 2> (ICE Clear US seq #) RptTyp=”0” (submit) TransTyp=”2” (replace)

7.1.9 Trade Capture Report message flow to mark a trade for give-up with no allocation instructions

This example shows a trade being marked for give-up. Notice that the original trade is simply modified (Replace) to mark it as a give-up. . The give-up information will be sent to the ACS system without allocation instructions

Sending Firm		ICUS
Original Trade Confirmation		
<TrdCaptRpt> RptID=<new 1> TrdID=<new 2> LastQty=”100” RptTyp=”0” (submit) TransTyp=”0” (new)	←	
Trade Capture Report to mark as give-up		
<TrdCaptRpt> ID=<new 3> @TrdID=<reference 2> @TransTyp=”2” (replace) **AllocInd=”1”**	→	
Update Confirmation		
<TrdCaptRpt> RptID=<new 5> TrdID=<reference 2> LastQty=”30” RptTyp=”0” (submit) TransTyp=”2” (Replace) **AllocInd=”1”**	←	

7.1.10 Trade Capture Report message flow to give-up a trade to a single firm

This example shows a trade being given up to another firm. Notice that the original trade is simply modified (Replace) to mark it as a give-up and update with take-up firm information. The give-up information is sent to ACS with allocation instructions.

Sending Firm		ICUS
Original Trade Capture Report		
<TrdCaptRpt> RptID=<new 1> TrdID=<new 2> LastQty="100" RptTyp="0" (submit) TransTyp="0" (new)	←	
Give-up Instruction		
<TrdCaptRpt> ID=<new 3> @TrdID=<reference 2> @TransTyp="2" (replace) **AllocInd="2"** **Alloc/@Qty="100"** **Pty@R="1"@ID="Firm2"**	→	
Trade Capture Confirmation		
<TrdCaptRpt> RptID=<new 5> TrdID=<reference 2> LastQty="100" RptTyp="0" (submit) **TransTyp="2" (Replace)** **AllocInd="2"** **Alloc@Qty="100"** **Pty@R="1"@ID="Firm2"**	←	

7.1.11 Trade Capture Report message flow to split/give-up multiple portions of a trade.

This example shows a trade being split into smaller portions with two portions being assigned to an account within one's own firm and one portion being given up to another firm. Notice that the original trade is reversed. A message with multiple alloc blocks will result in a new trade for each alloc block. In the case of a give-up, the new trade is created for the give-up firm and the trade is marked with the give-up information.

Sending Firm		ICUS
Original Trade Confirmation		
<TrdCaptRpt> RptID=<new 1> TrdID=<new 2> LastQty="100" RptTyp="0" (submit) TransTyp="0" (new)	←	
Split/Give-up Message		
<TrdCaptRpt> ID=<new 3> @TrdID=<reference 2> @TransTyp="2" (Replace) **AllocInd="2"** **Alloc@Qty="20"** **@R="1" @ID="Same firm"** **Alloc/@Qty="50"** **@R="1" @ID="Same firm"**	→	

Alloc/@Qty=”30” @R=”1”@ID=”Firm1”		
Reversal Message		
<TrdCaptRpt> RptID=<new 4> TrdID=<reference 2> LastQty=”100” RptTyp=”0” (submit) TransTyp=”4” (reverse)	←	
Trade Confirmation Messages		
<TrdCaptRpt> RptID=<new 5> TrdID=<new 6> LastQty=”20” RptTyp=”0” (submit) TransTyp=”0” (new)	←	
<TrdCaptRpt> RptID=<new 6> TrdID=<new 7> LastQty=”50” RptTyp=”0” (submit) TransTyp=”0” (new)	←	
<TrdCaptRpt> RptID=<new 7> TrdID=<new 8> LastQty=”30” RptTyp=”0” (submit) TransTyp=”0” (new) **AllocInd=”2”** **Alloc@Qty=”30” @R=”1”@ID=”Firm2”**	←	

7.1.12 Trade Capture Report message flow to split to multiple accounts within the same firm.

This example shows a trade being split into smaller portions and assigned to multiple accounts within one’s own firm. Party role 1 in the Alloc block must equal the party submitting the assignment request. Notice that the original trade is reversed. A message with multiple alloc blocks will result in a new trade for each alloc block.

Sending Firm		ICUS
Original Trade Confirmation		
<TrdCaptRpt> RptID=<new 1> TrdID=<new 2> LastQty=”100” RptTyp=”0” (submit) TransTyp=”0” (new)	←	
Split Message		
<TrdCaptRpt> ID=<new 3>	→	

@TrdID=<reference 2> @TransTyp="2" (Replace) **AllocInd="2"** **Alloc@Qty="20"** **@R="24"@ID="Account1"** **Alloc/@Qty="50"** **@R="24"@ID="Account2"** **Alloc/@Qty="30"** **@R="24"@ID="Account3"**		
Reversal Message		
<TrdCaptRpt> RptID=<new 4> TrdID=<reference 2> LastQty="100" RptTyp="0" (submit) TransTyp="4" (reverse)	←	
New Trade Confirmations		
<TrdCaptRpt> RptID=<new 5> TrdID=<new 6> LastQty="20" RptTyp="0" (submit) TransTyp="0" (new) **@R="24"@ID="Account1"**	←	
<TrdCaptRpt> RptID=<new 6> TrdID=<new 7> LastQty="50" RptTyp="0" (submit) TransTyp="0" (new) **@R="24"@ID="Account2"**	←	
<TrdCaptRpt> RptID=<new 7> TrdID=<new 8> LastQty="30" RptTyp="0" (submit) TransTyp="0" (new) **@R="24"@ID="Account3"**	←	

7.1.13 Trade Capture Report message flow to submit a new transfer with receiving firm accepting.

Sending Firm		ICUS		Receiving Firm
Trasnfer Request				
<TrdCaptRpt> LastQty="100" RptTyp="0" (submit) TrdTyp="3" (Transfer) TrdTyp2="6" (if weighted average price transfer) TransTyp="0" (new)	→			

Alloc/@Qty=”100” Pty@R=”1”@ID=”RFIRM”				
Confirm to Sending Firm				
<TrdCaptRpt> @TrdID=”new 1” TrdTyp=“3” (Transfer) TrdTyp2=“6” (if weighted average price transfer) @TransTyp=”0” @RptTyp=”0” @MtchStat=”1” (Unmatched) Alloc/@Qty=”100” Pty@R=”1”@ID=”RFIRM”	←			
Allege to Receiving Firm (RFIRM)				
			→	<TrdCaptRpt> TrdID=”new 2” TrdTyp=“3” (Transfer) TrdTyp2=“6” (if weighted average price transfer) RptTyp=”1” (Allege) MtchStat=”1” (Unmatched) LastQty=”100”
RFIRM Accepts Transfer Request				
			←	<TrdCaptRpt> TrdID=”new 2” TrdTyp=“3” (Transfer) TrdTyp2=“6” (if weighted average price transfer) TransTyp=”2” (Replace) RptTyp=”2” (Accept) LastQty=”100”
Confirm of Accept to RFIRM				
			→	<TrdCaptRpt> TrdID=”new 2” TransTyp=”2” (Replace) RptTyp=”2” (Accept) MtchStat=”0” (Matched) LastQty=”100”
Confirm of Accept to Sending Firm				
<TrdCaptRpt> TrdID=”new 1” TransTyp=”2” (Replace) RptTyp=”2” (Accept) MtchStat=”0” (Matched) LastQty=”100”	←			

7.1.14 Trade Capture Report message flow to submit a new transfer with receiving firm declining.

Sending Firm		ICUS		Receiving Firm
Trasnfer Request				
<TrdCaptRpt> LastQty=”100”	→			

RptTyp=”0” (submit) TrdTyp=“3” (Transfer) TrdTyp2=“6” (if weighted average price transfer) TransTyp=”0” (new) Alloc/@Qty=”100” Pty@R=”1”@ID=”RFIRM”				
Confirm to Sending Firm				
<TrdCaptRpt> @TrdID=”new 1” TrdTyp=“3” (Transfer) TrdTyp2=“6” (if weighted average price transfer) @TransTyp=”0” @RptTyp=”0” @MtchStat=”1” (Unmatched) Alloc/@Qty=”100” Pty@R=”1”@ID=”RFIRM”	←			
Allege to Receiving Firm (RFIRM)				
			→	<TrdCaptRpt> TrdID=”new 2” TrdTyp=“3” (Transfer) TrdTyp2=“6” (if weighted average price transfer) RptTyp=”1” (Allege) MtchStat=”1” (Unmatched) LastQty=”100”
RFIRM Declines Transfer Request				
			←	<TrdCaptRpt> TrdID=”new 2” TrdTyp=“3” (Transfer) TrdTyp2=“6” (if weighted average price transfer) TransTyp=”2” (Replace) RptTyp=”3” (Decline) LastQty=”100”
Confirm of Decline to RFIRM				
			→	<TrdCaptRpt> TrdID=”new 2” TrdTyp=“3” (Transfer) TrdTyp2=“6” (if weighted average price transfer) TransTyp=”2” (Replace) RptTyp=”3” (Decline) MtchStat=”1” (Unmatched) LastQty=”100”
Confirm of Decline to Sending Firm				
<TrdCaptRpt> TrdID=”reference 1” TrdTyp=“3” (Transfer) TrdTyp2=“6” (if weighted average price transfer) TransTyp=”2” (Replace) RptTyp=”3” (Decline) MtchStat=”1” (Unmatched) LastQty=”100”	←			

7.1.15 Trade Capture Report message flow to submit a new transfer with sending firm cancelling before receiving firm accepts.

Sending Firm		ICUS		Receiving Firm
Trasnfer Request				
<TrdCaptRpt> LastQty="100" TrdTyp="3" (Transfer) TrdTyp2="6" (if weighted average price transfer) RptTyp="0" (submit) TransTyp="0" (new) Alloc/@Qty="100" Pty@R="1"@ID="RFIRM"	→			
Confirm to Sending Firm				
<TrdCaptRpt> @TrdID="new 1" TrdTyp="3" (Transfer) TrdTyp2="6" (if weighted average price transfer) @TransTyp="0" @RptTyp="0" @MtchStat="1" (Unmatched) Alloc/@Qty="100" Pty@R="1"@ID="RFIRM"	←			
Allege to Receiving Firm (RFIRM)				
			→	<TrdCaptRpt> TrdID="new 2" TrdTyp="3" (Transfer) TrdTyp2="6" (if weighted average price transfer) RptTyp="1" (Allege) MtchStat="1" (Unmatched) LastQty="100"
Sending Firm Cancels				
<TrdCaptRpt> TrdID="new 1" TrdTyp="3" (Transfer) TrdTyp2="6" (if weighted average price transfer) LastQty="100" RptTyp="0" (submit) TransTyp="1" (Cancel)	→			
Confirm of Cancel to RFIRM				
			→	<TrdCaptRpt> TrdID="new 2" TrdTyp="3" (Transfer) TrdTyp2="6" (if weighted average price transfer) TransTyp="1" (Cancel) MtchStat="1" (Unmatched) LastQty="100"
Confirm of Cancel to Sending Firm				

<TrdCaptRpt> TrdID="new 1" TrdTyp="3" (Transfer) TrdTyp2="6" (if weighted average price transfer) TransTyp="1" (Replace) MtchStat="1" (Unmatched) LastQty="100"	←			

7.1.16 Trade Capture Report message flow to submit a new transfer, receiving firm accepts and then transfer is cancelled by sending firm.

Note that receiving firm must decline before sending firm can cancel.

Sending Firm		ICUS		Receiving Firm
Trasnfer Request				
<TrdCaptRpt> LastQty="100" TrdTyp="3" (Transfer) TrdTyp2="6" (if weighted average price transfer) RptTyp="0" (submit) TransTyp="0" (new) Alloc/@Qty="100" Pty@R="1"@ID="RFIRM"	→			
Confirm to Sending Firm				
<TrdCaptRpt> @TrdID="new 1" TrdTyp="3" (Transfer) TrdTyp2="6" (if weighted average price transfer) @TransTyp="0" @RptTyp="0" @MtchStat="1" (Unmatched) Alloc/@Qty="100" Pty@R="1"@ID="RFIRM"	←			
Allege to Receiving Firm (RFIRM)				
			→	<TrdCaptRpt> TrdID="new 2" TrdTyp="3" (Transfer) TrdTyp2="6" (if weighted average price transfer) RptTyp="1" (Allege) MtchStat="1" (Unmatched) LastQty="100"
RFIRM Accepts Transfer Request				
			←	<TrdCaptRpt> TrdID="new 2" TrdTyp="3" (Transfer) TrdTyp2="6" (if weighted average price transfer)

				TransTyp=”2” (Replace) RptTyp=”2” (Accept) LastQty=”100”
Confirm of Accept to RFIRM				
			→	<TrdCaptRpt> TrdID=”new 2” TrdTyp=“3” (Transfer) TrdTyp2=“6” (if weighted average price transfer) TransTyp=”2” (Replace) RptTyp=”2” (Accept) MtchStat=”0” (Matched) LastQty=”100”
Confirm of Accept to Sending Firm				
<TrdCaptRpt> TrdID=”new 1” TrdTyp=“3” (Transfer) TrdTyp2=“6” (if weighted average price transfer) TransTyp=”2” (Replace) RptTyp=”2” (Accept) MtchStat=”0” (Matched) LastQty=”100”	←			
RFIRM Declines Transfer Request				
			←	<TrdCaptRpt> TrdID=”new 2” TrdTyp=“3” (Transfer) TrdTyp2=“6” (if weighted average price transfer) TransTyp=”2” (Replace) RptTyp=”3” (Decline) LastQty=”100”
Confirm of Decline to RFIRM				
			→	<TrdCaptRpt> TrdID=”new 2” TrdTyp=“3” (Transfer) TrdTyp2=“6” (if weighted average price transfer) TransTyp=”2” (Replace) RptTyp=”3” (Decline) MtchStat=”0” (Matched) LastQty=”100”
Confirm of Decline to Sending Firm				
<TrdCaptRpt> TrdID=”new 1” TrdTyp=“3” (Transfer) TrdTyp2=“6” (if weighted average price transfer) TransTyp=”2” (Replace) RptTyp=”3” (Decline) MtchStat=”0” (Matched) LastQty=”100”	←			
Sending Firm Cancels				
<TrdCaptRpt> TrdID=”new 1” TrdTyp=“3” (Transfer) TrdTyp2=“6” (if weighted average price transfer)	→			

LastQty="100" RptTyp="0" (submit) TransTyp="1" (Cancel)				
Confirm of Cancel to RFIRM				
			→	<TrdCaptRpt> TrdID="new 2" TrdTyp="3" (Transfer) TrdTyp2="6" (if weighted average price transfer) TransTyp="4" (Reversed) MtchStat="0" Matched) LastQty="100"
Confirm of Cancel to Sending Firm				
<TrdCaptRpt> TrdID="new 1" TrdTyp="3" (Transfer) TrdTyp2="6" (if weighted average price transfer) TransTyp="4" (Reversed) MtchStat="0" (Matched) LastQty="100"	←			

A Appendix

A.1 Party Role Mappings

This section defines general purpose party roles which are used throughout ICE Clear US's FixML API.

	Attribute	Comments
Executing Trader		
	Pty/@ID	Trader badge number
	Pty/@R	"12"
Opposite Trader		
	Pty/@ID	Opposite trader badge number
	Pty/@R	"37"
Entering Trader		(for CTI 3 trades)
	Pty/@ID	Entering trader badge number (will be "9999" for off floor members)
	Pty/@R	"36"
Exchange		
	Pty/@ID	"IFUS"
	Pty/@R	"22"
Clearing House		
	Pty/@ID	" ICUS"
	Pty/@R	"21"
Clearing Member		
	Pty/@ID	Clearing member ID
	Pty/@R	"1"
Opposite Clearing Member		
	Pty/@ID	Opposite Clearing member ID
	Pty/@R	"18"
Customer Account		
	Pty/@ID	Customer account number

	Pty/@R	“24”
	Pty/Sub/@ID	Seg. Code: “1” – customer “2” – house
	Pty/Sub/@Typ	“26”
Operator ID		
	Pty/@ID	User entering trade in Trading Engine
	Pty/@R	”44”
Session ID		
	Pty/@ID	Session ID of the session entering the order
	Pty/@R	”55”

B Outbound Message Samples (from ICE Clear US to Clearing Firm)

B.1 Basic Future Trade Capture Report confirmation.

```
<FIXML>
<TrdCaptRpt
  BizDt="2008-01-10"                          ← Business Date for Transaction
  SesSub='E'                                  ← Electronic transaction
  CopyMsgInd="Y"                              ← Drop copy of trade
   TrdRptStat="0"                             ← Accepted with no errors
  ExecID="663456"                             ← Execution ID from electronic
                                              platform
  LastPx="8.7"                                ← Trade Price
  LastQty="12"                                ← Trade Quantity
  MtchStat="0"                                ← Match Status (matched)
  RptID="1"                                   ← Daily Firm Sequential Number
  RptTyp="0"                                  ← Trade Report Type (submit)
  TransTyp="0"                                ← Transaction Type (new)
  TrdID="4666751"                             ← Exchange ID assigned to trade
  TrdDt="2008-01-10"                          ← Trade Date of Transaction
  TrdTyp="0"                                  ← Trade Type (regular trade)
  TxnTm="2008-01-10T10:05:00-04:00">          ← Trade execution time
        <Hdr                                  ← Header information
            SID="ICE"                         ← The sending entity
            TID="430"                         ← Target entity
           Snt="2008-01-                      ← Time message is sent
        10T10:05:30-04:00">
        <Instrmt
          CFI="FXXXXX"                        ← CFI Code (futures). To be
                                              deprecated in mid-2010.
           SecTyp="FUT"                       ← Security Type (futures)
          Exch="IFUS"                         ← Exchange Identifier
          ID="SB"                             ← Commodity Symbol
          MMY="200803"/>                      ← Contract Month
        <RptSide
          ClOrdID="12345678910"               ← Orginal order ID from Trading
                                              Engine
          InptSrc="ICE"                       ← System originating Trade
          InptDev="ICE"                       ← System this message is from
          AgrsrInd="Y"                        ← Maker("N") Taker("Y") Indicator
          ClOrdID2="184651"                   ← Unique half trade ID
          CustCpcty="4"                       ← CTI Code
          Side="2">                           ← Buy/Sell Flag (sell)
                <Pty ID="7733" R="12"/>       ← Executing Broker

                <Pty ID="IFUS" R="22"/>       ← Exchange
                <Pty ID=" ICUS" R="21"/>      ← Clearing House
                <Pty ID="430" R="1"/>         ← Clearing Firm
                <Pty ID="SPD-4" R="44"/>      ← Operator ID
                <Pty ID="ISV100" R="55"/>     ← Session ID
                <Pty ID="12345" R="24">       ← Account
                      <Sub ID="1" Typ="26"/>  ← Seg Code (customer)
                </Pty>
        </RptSide>
</TrdCaptRpt>
```

```
</FIXML>
```

B.2 Basic Option Trade Capture Report confirmation.

```
<FIXML>
<TrdCaptRpt
  BizDt="2008-01-10"                          ← Business Date for Transaction
  SesSub="P"                                  ← Trading floor transaction
   TrdRptStat="0"                             ← Accepted with no errors
  CopyMsgInd="Y"                              ← Drop copy of trade
  LastPx=".22"                                ← Trade Price
  LastQty="2"                                 ← Trade Quantity
  MtchStat="0"                                ← Match Status (matched)
  RptID="2"                                   ← Daily Firm Sequential Number
  RptTyp="0"                                  ← Trade Report Type (submit)
  TrdID="4666772"                             ← Exchange ID assigned to trade
  TransTyp="0"                                ← Transaction Type (new)
  TrdDt="2008-01-10"                          ← Trade Date of Transaction
  TrdTyp="0"                                  ← Trade Type (regular trade)
  TxnTm="2008-01-10T10:19:00-04:00">
        <Hdr                                  ← Header information
          SID="ICE"                           ← The sending entity
          TID="480"                           ← Target entity
         Snt="2008-01-                        ← Time message is sent
        10T11:05:30-04:00">
        <Instrmt
          CFI="OPXXXX"                        ← CFI Code (option put). To be
                                              deprecated in mid-2010.
          SecTyp="OOF"                        ← Security Type (option on a future)
          Exch="IFUS"                         ← Exchange Identifier
          ID="CC"                             ← Commodity Symbol
          MMY="200805"                        ← Contract Month
          PutCall="0"                         ← Put or call indicator (Put)
          StrkPx="13"/>                       ← Strike Price
        <Undly
          CFI="FXXXXX"                        ← CFI Code (futures). To be
                                              deprecated in mid-2010.
          SecTyp="FUT"                        ← Security Type (futures)
          Exch="IFUS"                         ← Undly Exchange
          ID="CC"                             ← Undly Commodity Symbol
          MMY="200805"/>                      ← Undly Contract Month
        <RptSide
          ClOrdID="12345678910"               ← Original order ID from Trading
                                              Engine
          ClOrdID2="717301"                   ← Unique Half Trade ID
          InptSrc="ICE"                       ← System originating Trade
          InptDev="ICE"                       ← System this message is from
          AgrsrInd="Y"                        ← Maker("N") Taker("Y") Indicator
          CustCpcty="1"                       ← CTI Code
          Side="1">                           ← Buy/Sell Flag (buy)
                <Pty ID="5544" R="12"/>       ← Executing Broker

                <Pty ID="IFUS" R="22"/>       ← Exchange
                <Pty ID=" ICUS" R="21"/>      ← Clearing House
                <Pty ID="480" R="1"/>         ← Clearing Firm
                <Pty ID="SPD-4" R="44"/>      ← Operator ID
                <Pty ID="ISV100" R="55"/>     ← Session ID
                <Pty ID="12345" R="24">       ← Account
```

```
                        <Sub ID="1" Typ="26"/>          ← Seg Code (customer)
                    </Pty>
                </RptSide>
</TrdCaptRpt>
</FIXML>
```

B.3 Future Spread Trade Capture Report confirmation

```
<FIXML>
<TrdCaptRpt
  BizDt="2008-01-10"                                    ← Business Date for Transaction
  SesSub='E'                                            ← Electronic transaction
   TrdRptStat="0"                                       ← Accepted with no errors
  CopyMsgInd="Y"                                        ← Drop copy of trade
  LastPx="8.7"                                          ← Trade Price
  LastQty="12"                                          ← Trade Quantity
  MLegRptTyp = "2"                                      ← Spread Trade Type Indicator
  MtchStat="0"                                          ← Match Status (matched)
  RptID="3"                                             ← Daily Firm Sequential Number
  RptTyp="0"                                            ← Trade Report Type (submit)
  TransTyp="0"                                          ← Transaction Type (new)
  TrdID="4666751"                                       ← Exchange ID assigned to trade
  TrdDt="2008-01-10"                                    ← Trade Date of Transaction
  TrdTyp="0"                                            ← Trade Type (regular trade)
  TxnTm="2008-01-10T10:05:00-04:00">                    ← Trade execution time
      <Hdr                                              ← Header information
        SID="ICE"                                       ← The sending entity
        TID="430"                                       ← Target entity
       Snt="2008-01-                                    ← Time message is sent
      10T10:05:30-04:00">
      <Instrmt
        CFI="FXXXXX"                                    ← CFI Code (futures). To be
                                                        deprecated in mid-2010.
        SecTyp="FUT"                                    ← Security Type (futures)
        Exch="IFUS"                                     ← Exchange Identifier
        ID="SB"                                         ← Commodity Symbol
        MMY="200803"/>                                  ← Contract Month
      <RptSide
        ClOrdID="1846517100"                            ← Original order ID from Trading
                                                        Engine
        InptSrc="ICE"                                   ← System originating Trade
        InptDev="ICE"                                   ← System this message is from
        AgrsrInd="Y"                                    ← Maker("N") Taker("Y") Indicator
        ClOrdID2="184651"                               ← Unique Half Trade ID
        CustCpcty="4"                                   ← CTI Code
        Side="2">                                       ← Buy/Sell Flag (sell)
            <Pty ID="7733" R="12"/>                      ← Executing Broker

            <Pty ID="IFUS" R="22"/>                      ← Exchange
            <Pty ID=" ICUS" R="21"/>                     ← Clearing House
            <Pty ID="430" R="1"/>                       ← Clearing Firm
            <Pty ID="SPD-4" R="44"/>                    ← Operator ID
            <Pty ID="ISV100" R="55"/>                   ← Session ID
            <Pty ID="12345" R="24">                     ← Account
                <Sub ID="1" Typ="26"/>                  ← Seg Code (customer)
```

```
                    </Pty>
            </RptSide>
</TrdCaptRpt>
</FIXML>
```

B.4 Average Price Transfer Confirmation

```
<TrdCaptRpt
  BizDt=”2008-02-19”
  TrdDt=”2008-02-19”
  TrdID=”14988293”
  CopyMsgInd=”Y”
  TrdRptStat="0"                          ← Accepted with no errors
  SesSub=”X”                              ← X-Pit  transaction
  TransTyp=”2”                            ← Replace
  TrdTyp=”3”                              ← Transfer
  LastPx=”69.5023647”                     ← Price for tansfer
  LastQty=”5”                             ← Number of lots
  AvgPx=”69.5023647”                      ← Average price
  MtchStat=”0”                            ← Trade is matched
  AvgPxInd=”1”                            ← Average Indicator
  LinkID=”A62345                          ← Average price group ID
  AvgPxGrpID=”A62345                      ← Average price group ID
  RndPX=”69.50”                           ← Rounded Average Price
  TrdTyp2=”6”                             ← Average Price transfer
  TrdSubTyp=”5”                           ← Transaction is an offset.
  TrnsfrRsn=”APT”                         ← Transfer reason is average price
                                          transfer
  RptTyp=”2”                              ← Accepted
  TxnTm=”2008-02-19T10:05:00-04:00”>      ← Trade execution time
        <Hdr                              ← Header information
            SID="ICE"                     ← The sending entity
            TID="858"                     ← Target entity
           Snt="2008-02-                  ← Time message is sent
        19T10:05:30-04:00">
        <Instrmt
          ID=”CT”                         ← Commodity symbol
          MMY=”200803”                    ← Contract month
           CFI="FXXXXX"                   ← CFI Code (futures). To be
                                          deprecated in mid-2010.
           SecTyp=”FUT”                   ← Security Type (futures)
          Exch=”IFUS”/>                   ← Listing exchange
      <Amt Amt=”1.31” Typ=”CRES” Ccy=”USD”/>  ← Average price residual amount
                                          per contract
        <RptSide
          AgrsrInd=”Y”                    ←Aggressor Indicator “Y” Yes
          InptSrc=”API”                   ← Input Source “API” firm application
                                          interface
          Side=”1”                        ← Buy
          CustCpcty=”2”                   ← CTI 2
          SesSub=”X”>                     ← Venue is Ex-Pit
                <Pty R=”22” ID=”IFUS”/>   ← Exchange is IFUS
                <Pty R=”21” ID=”ICUS”/>   ← ICE Clear US is clearinghouse
                <Pty R=”4” ID=”858”/>     ← 858 is clearing member
                <Pty R=”18” ID=”686”/>    ← 686 is opposite clearing member
                <Pty R=”24” ID=”NXU8812”> ← Customer account
                      <Sub Typ=”26” ID=”1”/>  ← Seg code is customer
                </Pty>
```

```
        </RptSide>
    </TrdCaptRpt>
```

B.5 Position Transfer – Confirmation

```
<TrdCaptRpt
  AsOfInd=”1”
  BizDt=”2008-02-13”
  TrdDt=”2008-02-12”
  TrdID=”14977263”
  TrdRptStat="0"                          ← Accepted with no errors
  SesSub=”X”                              ← X-Pit  transaction
  CopyMsgInd=”Y”
  TrdTyp=”3”                              ← Transfer
  TransTyp=”2”                            ← Replace
  LastQty=”10”                            ← Number of lots traded
  LastPx=”147.00”                         ← Trade price
  MtchStat=”0”                            ← Trade is matched
  RptTyp=”2”                              ← Accepted
 TrnsfrRsn=”POS”                          ← Transfer Reason Code
 TrdSubTyp=”5”                            ← Sub type of 5 means this is an
                                            offsetting transaction. (6 would
                                            mean onsetting)
 TxnTm=”2008-02-13T10:05:00-04:00”>       ← Trade execution time
        <Hdr                              ← Header information
            SID="ICE"                     ← The sending entity
            TID="686"                     ← Target entity
           Snt="2008-02-                  ← Time message is sent
        13T10:05:30-04:00"
        <Instrmt                          ← Instrument Block
          ID=”KC”                         ← Commodity symbol

          MMY=”200807”                    ← Contract month
           CFI="FXXXXX"                   ← CFI Code (futures). To be
                                            deprecated in mid-2010.
           SecTyp=”FUT”                   ← Security Type (futures)
          Exch=”IFUS”/>                   ← Listing exchange
        <RptSide
          AgrsrInd=”N”                    ← Aggressor Indicator “N” No
          InptSrc=”UI”                    ← Input Source “UI” User Interface
          Side=”1”                        ← Buy
          CustCpcty=”4”                   ← CTI 4
          SesSub=”X”>                     ← Venue is Ex-Pit
                <Pty R=”22” ID=”IFUS”/>   ← Exchange is IFUS
                <Pty R=”21” ID=”ICUS”/>   ← ICE Clear US is clearinghouse
                <Pty R=”4” ID=”686”/>     ← 686 is clearing member
                <Pty R=”18” ID=”132”/>    ← 132 is opposite clearing member
                <Pty R=”24” ID=”XYZ777”>  ← Customer account
                        <Sub Typ=”26” ID=”2”/>  ← Seg code is house
                </Pty>
        </RptSide>
 </TrdCaptRpt>
```

B.6 Clearing Adjustment (MA) Confirmation

```
<TrdCaptRpt
  AsOfInd="1"
  BizDt="2008-02-13"
  TrdDt="2008-02-12"
  TrdID="148677278"
  TrdRptStat="0"                                  ← Accepted with no errors
  CopyMsgInd="Y"
  SesSub="X"                                      ← X-Pit transaction
  TrdTyp="3"                                      ← Transfer transaction
  TransTyp="2"                                    ← Replace
  LastQty="13"                                    ← Number of lots traded
  LastPx="8.75"                                   ← Trade price
  MtchStat="0"                                    ← Trade is matched
  RptTyp="2"                                      ← Accepted
   TrdTyp2="0"                                    ← Adjustment of a regular trade.
  TrdSubTyp="6"                                   ← Transaction is an onset.
  TrnsfrRsn="ADJ"                                 ← Transfer reason is adjustment
  OrigTrdID="1234567"                             ← Trade ID of the trade being
                                                  adjusted.
 TxnTm="2008-02-13T10:05:00-04:00">               ← Trade execution time
        <Hdr                                      ← Header information
            SID="ICE"                             ← The sending entity
            TID="686"                             ← Target entity
           Snt="2008-02-                          ← Time message is sent
        13T10:05:30-04:00"
        <Instrmt
          ID="SB"                                 ← Commodity symbol
          MMY="200807"                            ← Contract month
           CFI="FXXXXX"                           ← CFI Code (futures). To be
                                                  deprecated in mid-2010.
           SecTyp="FUT"                           ← Security Type (futures)
          Exch="IFUS"/>                           ← Listing exchange
        <RptSide
          AgrsrInd="N"                            ← Aggressor Indicator "N" No
          Side="1"                                ← Buy
          CustCpcty="2"                           ← CTI 2
          ClOrdID="3346670100"                    ← Original Order ID
          SesSub="X">                             ← Venue is Ex-Pit
                <Pty R="22" ID="IFUS"/>           ← Exchange is IFUS
                <Pty R="21" ID="ICUS"/>           ← ICE Clear US is clearinghouse
                <Pty R="12" ID="0123"/>           ← 123 is executing broker
                <Pty R="18" ID="456"/>            ← 456 is opposite clearing member
                <Pty R="4" ID="686"/>             ← 686 is clearing member
                <Pty R="24" ID="XYZ777">          ← Customer account
                      <Sub Typ="26" ID="2"/>      ← Seg code is house
                </Pty>
        </RptSide>
 </TrdCaptRpt>
```

B.7 Transfer Reversal (MA) Confirmation

```
<TrdCaptRpt
  AsOfInd="1"
  BizDt="2008-02-13"
  TrdDt="2008-02-12"
```

```
TrdID=”14977263”
CopyMsgInd=”Y”
TrdRptStat="0"                                  ← Accepted with no errors
SesSub=”X”                                      ← X-Pit  transaction
TrdTyp=”3”                                      ← Transfer
TansTyp=”2”                                     ← Replace
LastQty=”10”                                    ← Number of lots traded
LastPx=”147.00”                                 ← Trade price
MtchStat=”0”                                    ← Trade is matched
RptTyp=”2”                                      ← Accepted
TrdTyp2=”0”                                     ← Reversal of a transfer associated
                                                with a regular trade
TrnsfrRsn=”REV”                                 ← Transfer Reason Code
TrdSubTyp=”5”                                   ← Sub type of 5 means this is an
                                                offsetting of the original transfer
                                                side selected for reversal
OrigTrdID=”1234567”                             ← Trade ID of the transfer side being
                                                reversed.
TxnTm=”2008-02-13T10:05:00-04:00”>              ← Trade execution time
        <Hdr                                    ← Header information
            SID="ICE"                           ← The sending entity
            TID="686"                           ← Target entity
           Snt="2008-02-                        ← Time message is sent
        13T10:05:30-04:00"
        <Instrmt                                ← Instrument Block
          ID=”KC”                               ← Commodity symbol
          MMY=”200807”                          ← Contract month
           CFI="FXXXXX"                         ← CFI Code (futures). To be
                                                deprecated in mid-2010.
           SecTyp=”FUT”                         ← Security Type (futures)
          Exch=”IFUS”/>                         ← Listing exchange
        <RptSide
          AgrsrInd=”N”                          ← Aggressor Indicator “N” No
          InptSrc=”UI”                          ← Input Source “UI” User Interface
          Side=”1”                              ← Buy
          CustCpcty=”4”                         ← CTI 4
          SesSub=”X”>                           ← Venue is Ex-Pit
                <Pty R=”22” ID=”IFUS”/>         ← Exchange is IFUS
                <Pty R=”21” ID=”ICUS”/>         ← ICE Clear US is clearinghouse
                <Pty R=”4” ID=”686”/>           ← 686 is clearing member
                <Pty R=”18” ID=”132”/>          ← 132 is opposite clearing member
                <Pty R=”24” ID=”XYZ777”>        ← Customer account
                        <Sub Typ=”26” ID=”2”/>  ← Seg code is house
                </Pty>
        </RptSide>
</TrdCaptRpt>
```

B.8 Modification to CTI (subsequent to trade submission)

Please note the following regarding this example:

- The example assumes that the original trade has already been submitted to the clearing firm
- The example only shows the outbound messages. The same messages would result if the modification was made via screen or FixML message.
- All outbound messages are demonstrated including:
    - The original trade submission

- The amendment to the submitted trade

Original Trade Capture Report confirmation with CTI "C4"

```
<FIXML>
<TrdCaptRpt
  BizDt="2008-01-10"
  SesSub='E'
  CopyMsgInd="Y"
   TrdRptStat="0"                                  ← Accepted with no errors
  LastPx="78.1"
  LastQty="4"
  MtchStat="0"
  RptID="9"                                        ← Daily Firm Sequential Number
  RptTyp="0"                                       ← Trade Report Type (submit)
  TrdID="4666790"                                  ← Exchange ID assigned to trade
  TransTyp="0"                                     ← Transaction Type (new)
  TrdDt="2008-01-07"
  TrdTyp="0"
  TxnTm="2008-01-10T10:05:00-04:00">               ← Trade execution time
        <Hdr                                       ← Header information
            SID="ICE"                              ← The sending entity
            TID="800"                              ← Target entity
           Snt="2008-01-                           ← Time message is sent
        10T10:05:30-04:00">
        <Instrmt
          CFI="FXXXXX"                             ← CFI Code (futures). To be deprecated in mid-2010.
           SecTyp="FUT"                            ← Security Type (futures)
          Exch="IFUS"
          ID="OJ"
          MMY="200803"/>
        <RptSide
          ClOrdID="1846517100"                     ← Original order ID from Trading Engine
          InptSrc="ICE"                            ← System originating Trade
          InptDev="ICE"                            ← System this message is from
          AgrsrInd="Y"                             ← Maker("N") Taker("Y") Indicator
          ClOrdID2="193125"
          CustCpcty="4"                            ← Original CTI Code
          Side="1">                                ← Buy/Sell Flag (buy)
                <Pty ID="8542" R="12"/>
                <Pty ID="IFUS" R="22"/>
                <Pty ID=" ICUS" R="21"/>
                <Pty ID="800" R="1"/>              ← Clearing Firm
                <Pty ID="SPD-4" R="44"/>           ← Operator ID
                <Pty ID="ISV100" R="55"/>          ← Session ID
                <Pty ID="ABC123" R="24">           ← Account
                      <Sub ID="1" Typ="26"/>       ← Seg Code (customer)
                </Pty>
        </RptSide>
</TrdCaptRpt>
</FIXML>
```

Replace Trade Capture Report confirmation for new CTI "H2"

```
<FIXML>
<TrdCaptRpt
  BizDt="2008-01-10"
  SesSub='E'
   TrdRptStat="0"                                  ← Accepted with no errors
  CopyMsgInd="Y"
  LastPx="78.1"
  LastQty="4"
  MtchStat="0"
  RptID="9"                                        ← Daily Firm Sequential Number
  RptTyp="0"                                       ← Trade Report Type (submit)
  TrdID="4666790"
  TransTyp="2"                                     ← Transaction Type (replace)
  TrdDt="2008-01-07"
  TrdTyp="0"
  TxnTm="2008-01-10T10:05:00-04:00">               ← Trade execution time
        <Hdr                                       ← Header information
            SID="ICE"                              ← The sending entity
            TID="800"                              ← Target entity
           Snt="2008-01-                           ← Time message is sent
        10T10:05:30-04:00">
        <Instrmt
          CFI="FXXXXX"                             ← CFI Code (futures). To be
                                                   deprecated in mid-2010.
           SecTyp="FUT"                            ← Security Type (futures)
          Exch="IFUS"
          ID="OJ"
          MMY="200803"/>
        <RptSide
          ClOrdID="1846517100"                     ← Original order ID from Trading
                                                   Engine
          InptSrc="ICE"                            ← System originating Trade
          InptDev="ICE"                            ← System this message is from
          AgrsrInd="Y"                             ← Maker("N") Taker("Y") Indicator
          ClOrdID2="193125"
          CustCpcty="2"                            ← New CTI Code
          Side="1">                                ← Buy/Sell Flag (buy)
                <Pty ID="8542" R="12"/>
                <Pty ID="IFUS" R="22"/>
                <Pty ID=" ICUS" R="21"/>
                <Pty ID="800" R="1"/>              ← Clearing Firm
                <Pty ID="SPD-4" R="44"/>           ← Operator ID
                <Pty ID="ISV100" R="55"/>          ← Session ID
                <Pty ID="ABC123" R="24">           ← Account
                      <Sub ID="2" Typ="26"/>       ← New Seg Code (house)
                </Pty>
        </RptSide>
</TrdCaptRpt>
</FIXML>
```

B.9 Assign Average Price Indicator and/or APS Group Code to Trade

Please note the following regarding this example:

- The example assumes that the original trade has already been submitted to the clearing firm and the trade was assigned an average price indicator and a average price group ID through PTMS or via FIXML
- The example shows all outbound messages. This includes the following:
  The original trade submission to firm 233
  The replace with Average Price information for firm 233

Original Trade Capture Report confirmation for Clearing Firm 233

```
<FIXML>
<TrdCaptRpt
  BizDt="2008-01-10"
  SesSub='E'
   TrdRptStat="0"                                  ← Accepted with no errors
  CopyMsgInd="Y"
  LastPx="14.77
  LastQty="10"
  MtchStat="0"
  RptID="4"                                        ← Daily Firm Sequential Number
  RptTyp="0"                                       ← Trade Report Type (submit)
  TrdID="4666781"                                  ← Exchange ID assigned to trade
  TransTyp="0"                                     ← Transaction Type (new)
  TrdDt="2008-01-10"
  TrdTyp="0"
  TxnTm="2008-01-10T10:05:00-04:00">               ← Trade execution time
        <Hdr                                       ← Header information
           SID="ICE"                               ← The sending entity
           TID="233"                               ← Target entity
          Snt="2008-01-                            ← Time message is sent
        10T10:05:30-04:00">
        <Instrmt
          CFI="FXXXXX"                             ← CFI Code (futures). To be
                                                   deprecated in mid-2010.
           SecTyp="FUT"                            ← Security Type (futures)
          Exch="IFUS"
          ID="CC"
          MMY="200803"/>
        <RptSide
          ClOrdID="1846517100"                     ← Original order ID from Trading
                                                   Engine
          ClOrdID2="199702"
          InptSrc="ICE"                            ← System originating Trade
          InptDev="ICE"                            ← System this message is from
          AgrsrInd="Y"                             ← Maker("N") Taker("Y") Indicator
          CustCpcty="4"                            ← CTI Code
          Side="1">                                ← Buy/Sell Flag (buy)
                <Pty ID="5245" R="12"/>
                <Pty ID="IFUS" R="22"/>
                <Pty ID=" ICUS" R="21"/>
                <Pty ID="233" R="1"/>              ← Clearing Firm
                <Pty ID="SPD-4" R="44"/>           ← Operator ID
                <Pty ID="ISV100" R="55"/>          ← Session ID
                <Pty ID="12345" R="24">            ← Account
                      <Sub ID="1" Typ="26"/>       ← Seg Code (customer)
                </Pty>
        </RptSide>
</TrdCaptRpt>
```

```
</FIXML>
```

Replace Trade Capture Report Confirmation with Average Price Information

```
<FIXML>
<TrdCaptRpt
  BizDt="2008-01-10"
  SesSub='E'
   TrdRptStat="0"                                  ← Accepted with no errors
  CopyMsgInd="Y"
  LastPx="14.77
  AvgPxInd="1"                                    ←Average Price Indicator
  LinkID="A102"                                   ←Average Price Group ID
  AvgPxGrpID="A102"                               ←Average Price Group ID
  LastQty="10"
  MtchStat="0"
  RptID="4"                                       ← Daily Firm Sequential Number
  RptTyp="0"                                      ← Trade Report Type (submit)
  TrdID="4666781"                                 ← Exchange ID assigned to trade
  TransTyp="2"                                    ← Transaction Type (replace)
  TrdDt="2008-01-10"
  TrdTyp="0"
  TxnTm="2008-01-10T10:05:00-04:00">              ← Trade execution time
        <Hdr                                      ← Header information
          SID="ICE"                               ← The sending entity
          TID="233"                               ← Target entity
         Snt="2008-01-                            ← Time message is sent
        10T10:05:30-04:00">
        <Instrmt
          CFI="FXXXXX"                            ← CFI Code (futures). To be deprecated in mid-2010.
           SecTyp="FUT"                           ← Security Type (futures)
          Exch="IFUS"
          ID="CC"
          MMY="200803"/>
        <RptSide
          ClOrdID="1846517100"                    ← Original order ID from Trading Engine
          ClOrdID2="199702"
          InptSrc="ICE"                           ← System originating Trade
          InptDev="UI"                            ← System this message is from
          AgrsrInd="Y"                            ← Maker("N") Taker("Y") Indicator
          CustCpcty="4"                           ← CTI Code
          Side="1">                               ← Buy/Sell Flag (buy)
                <Pty ID="5245" R="12"/>
                <Pty ID="IFUS" R="22"/>
                <Pty ID=" ICUS" R="21"/>
                <Pty ID="233" R="1"/>             ← Clearing Firm
                <Pty ID="SPD-4" R="44"/>          ← Operator ID
                <Pty ID="ISV100" R="55"/>         ← Session ID
                <Pty ID="12345" R="24">           ← Account
                      <Sub ID="1" Typ="26"/>      ← Seg Code (customer)
                </Pty>
        </RptSide>
</TrdCaptRpt>
</FIXML>
```

C Inbound Message Samples (from Clearing Firm to ICE Clear US)

Note: These samples show elements and attributes that are required by ICE Clear US. Other valid Fix attributes may be sent, but will be ignored byICE Clear US.

C.1 Request to Accept/Reject a Trade

```
<FIXML>
<TrdCaptRpt
  LastPx="78.1"
  LastQty="4"
  RptID="XYZ-123456"                          ← Firm assigned sequence number
  RptTyp="2"                                  ← 2-accept / 3-challenge
  TrdID="4666790"                             ← Reference to IFUS-assigned Trade ID
  TrdDt="2008-01-07"
  TxnTm="2008-01-07T10:35:00-04:00">
        <Instrmt
          CFI="FXXXXX"                        ← CFI Code (futures). To be deprecated
                                                in mid-2010.
          SecTyp="FUT"                        ← Security Type (futures)
          Exch="IFUS"
          ID="OJ"
          MMY="200803"/>
        <RptSide
          Side="1">
              <Pty ID="800" R="1"/>
        </RptSide>
</TrdCaptRpt>
</FIXML>
```

C.2 Request to Modify CTI Only

```
<FIXML>
<TrdCaptRpt
  LastPx="78.1"
  LastQty="4"
  RptID="54678"                               ← Firm assigned sequence number
  RptTyp="0"                                  ← Trade Report Type (submit)
  TrdID="4666790"                             ← Reference to ICE Clear US-assigned
                                                Trade ID
  TransTyp="2"                                ← Transaction Type (replace)
  TrdDt="2008-01-07"
  TxnTm="2008-01-07T10:35:00-04:00">
        <Instrmt
          CFI="FXXXXX"                        ← CFI Code (futures). To be deprecated
                                                in mid-2010.
          SecTyp="FUT"                        ← Security Type (futures)
          Exch="IFUS"
          ID="OJ"
          MMY="200803"/>
        <RptSide
          CustCpcty="2"                       ← New CTI Code
```

```
            Side="1">
                    <Pty ID="800" R="1"/>
            </RptSide>
</TrdCaptRpt>
</FIXML>
```

C.3 Request to Modify Segregation Code Only

```
<FIXML>
<TrdCaptRpt
  LastPx="78.1"
  LastQty="4"
  RptID="XY-9876"                          ← Firm assigned sequence number
  RptTyp="0"                               ← Trade Report Type (submit)
  TrdID="4666790"                          ← Reference to ICE Clear US-assigned
                                           Trade ID
  TransTyp="2"                             ← Transaction Type (replace)
  TrdDt="2008-01-07"
  TxnTm="2008-01-07T10:35:00-04:00">
          <Instrmt
            CFI="FXXXXX"                   ← CFI Code (futures). To be deprecated
                                           in mid-2010.
             SecTyp="FUT"                  ← Security Type (futures)
            Exch="IFUS"
            ID="OJ"
            MMY="200803"/>
          <RptSide
            Side="1">
                    <Pty ID="800" R="1"/>
                    <Pty R="24">                   ← Role for account
                            <Sub ID="2"            ← New Seg Code (house)
          Typ="26"/>
                    </Pty>
          </RptSide>
</TrdCaptRpt>
</FIXML>
```

C.4 Request to Modify Customer Account Only

```
<FIXML>
<TrdCaptRpt
  LastPx="78.1"
  LastQty="4"
  RptID="JWY-4321"                         ← Firm assigned sequence number
  RptTyp="0"                               ← Trade Report Type (submit)
  TrdID="4666790"                          ← Reference to ICE Clear US-assigned
                                           Trade ID
  TransTyp="2"                             ← Transaction Type (replace)
  TrdDt="2008-01-07"
  TxnTm="2008-01-07T10:35:00-04:00">
          <Instrmt
            CFI="FXXXXX"                   ← CFI Code (futures). To be deprecated
                                           in mid-2010.
             SecTyp="FUT"                  ← Security Type (futures)
            Exch="IFUS"
```

```
            ID="OJ"
            MMY="200803"/>
          <RptSide
            Side="1">
                  <Pty ID="800" R="1"/>
                  <Pty ID="ABC1234" R="24"/>          ← New Account Number
          </RptSide>
</TrdCaptRpt>
</FIXML>
```

C.5 Request to Modify Segregation Code and CTI

```
<FIXML>
<TrdCaptRpt
  LastPx="78.1"
  LastQty="4"
  RptID="XY-9876"                                    ← Firm assigned sequence number
  RptTyp="0"                                         ← Trade Report Type (submit)
  TrdID="4666790"                                    ← Reference to ICE Clear US-assigned
                                                     Trade ID
  TransTyp="2"                                       ← Transaction Type (replace)
  TrdDt="2008-01-07"
  TxnTm="2008-01-07T10:35:00-04:00">
        <Instrmt
          CFI="FXXXXX"                               ← CFI Code (futures). To be deprecated
                                                     in mid-2010.
          SecTyp="FUT"                               ← Security Type (futures)
          Exch="IFUS"
          ID="OJ"
          MMY="200803"/>
        <RptSide
          Side="1"
          CustCpcty="2">                             ← New CTI
                <Pty ID="800" R="1"/>
                <Pty R="24">                         ← Role for account
                      <Sub ID="2" Typ="26"/>         ← New Seg Code (house)
                </Pty>
        </RptSide>
</TrdCaptRpt>
</FIXML>
```

C.6 Request to Modify Segregation Code, CTI and Customer Account

```
<FIXML>
<TrdCaptRpt
  LastPx="78.1"
  LastQty="4"
  RptID="XY-44343"                                   ← Firm assigned sequence number
  RptTyp="0"                                         ← Trade Report Type (submit)
  TrdID="4666790"                                    ← Reference to ICE Clear US-assigned
                                                     Trade ID
  TransTyp="2"                                       ← Transaction Type (replace)
  TrdDt="2008-01-07"
  TxnTm="2008-01-07T10:35:00-04:00">
        <Instrmt
          CFI="FXXXXX"                               ← CFI Code (futures). To be deprecated
                                                     in mid-2010.
```

```
            SecTyp="FUT"                          ← Security Type (futures)
            Exch="IFUS"
            ID="OJ"
            MMY="200803"/>
          <RptSide
           Side="1"
           CustCpcty="4">                         ← New CTI
                <Pty ID="800" R="1"/>
                <Pty ID="7726663" R="24">         ← New Customer Account
                     <Sub ID="1" Typ="26"/>       ← New Seg Code (customer)
                </Pty>
          </RptSide>
</TrdCaptRpt>
</FIXML>
```

C.7 Request to Modify to CTI 3 (requires 'entering' broker)

```
<FIXML>
<TrdCaptRpt
  LastPx="78.1"
  LastQty="4"
  RptID="ABC-54678"                               ← Firm assigned sequence number
  RptTyp="0"                                      ← Trade Report Type (submit)
  TrdID="4666790"                                 ← Reference to ICE Clear US-assigned
                                                    Trade ID
  TransTyp="2"                                    ← Transaction Type (replace)
  TrdDt="2008-01-07"
  TxnTm="2008-01-07T10:35:00-04:00">
          <Instrmt
            CFI="FXXXXX"                          ← CFI Code (futures). To be deprecated
                                                    in mid-2010.
            SecTyp="FUT"                          ← Security Type (futures)
            Exch="IFUS"
            ID="OJ"
            MMY="200803"/>
          <RptSide
            CustCpcty="3"                         ← New CTI Code
            Side="1">
                <Pty ID="800" R="1"/>
                <Pty ID="5333" R="36"/>           ← Valid badge number of broker for whom
                                                    trade was executed for
          </RptSide>
</TrdCaptRpt>
</FIXML>
```

C.8 Submission of Transfer Transaction – Example is average priced futures.

```
<FIXML>
 <TrdCaptRpt
        RptID="ABC123"                          ← Identifier set by submitter; will be referenced on Ack
        RptTyp="0"                              ← Submit
        TransTyp="0"                            ← Transaction type is new
        TrdTyp="3"                              ← Transfer
        TrdTyp2="6"                             ← Transfer is being done for average price
        TrnsfrRsn="APT"                         ← Reason Code is APT transfer
        TrdDt="2008-01-10"                      ← Trade date
        TxnTm="2008-01-10T09:14:29-04:00"       ← Transaction time
        LastQty="300"                           ← Transaction quantity
        LastPx="11.341232"                      ← Price of transfer (set same as AvgPx)
        AvgPx="11.341232" >                     ← The average price for the transaction
        LinkID="Grp1" >                         ← Group code
            Or
       AvgPxGrpID="Grp1">
        <Instrmt                                ← Instrument block
                ID="SB"                         ← Product symbol
                CFI="FXXXXX"                    ← CFI Code (futures). To be deprecated in mid-2010.
                SecTyp="FUT"                    ← Security Type (futures)
                MMY="200803"/>                  ← Period code
        <RptSide                                ← Allocating Firm block
                Side="1"                        ← Buy/Sell flag
                CustCpcty="4"                   ← Customer type indicator
                SesSub="X">                     ← Venue is 'ex-pit'
        <Pty ID="090" R="1" />                  ← Clearing member
        <Pty ID="ACCT123" R="24">               ← Customer account
          <Sub ID="1" Typ="26"/>                ← Segregation code
        </Pty>
        <Alloc                                  ← Accepting Firm block
                CustCpcty="4"                   ← Customer type indicator
                Qty="100">                      ← Transfer quantity
            <Pty ID="132" R="1" />              ← Opposite clearing member
            <Pty ID="XYZ45" R="24">             ← Opposite Customer account
                <Sub ID="1" Typ="26"/>          ← Opposite Segregation code
            </Pty>
        </Alloc>
        <Alloc                                  ← Accepting Firm block
                CustCpcty="2"                   ← Customer type indicator
                Qty="200">                      ← Transfer quantity
            <Pty ID="092" R="1" />              ← Opposite clearing member
            <Pty ID="XYZ56" R="24">             ← Opposite Customer account
                <Sub ID="1" Typ="26"/>          ← Opposite Segregation code
            </Pty>
        </Alloc>

        </RptSide>
 </TrdCaptRpt>
</FIXML>
```

C.9 Submission of Transfer Transaction – Example is option position transfer.

```
<FIXML>
 <TrdCaptRpt
        RptID="ABC123"                          ← Identifier set by submitter; will be referenced on Ack
        RptTyp="0"                              ← Submit
        TransTyp="0"                            ← Transaction type is new
        TrdTyp="3"                              ← Transfer
        TrnsfrRsn="POS"                         ← Reason Code is position transfer
        TrdDt="2008-01-10"                      ← Trade date
        TxnTm="2008-01-10T09:14:29-04:00"       ← Transaction time
        LastQty="300"                           ← Transaction quantity
        LastPx="0"                              ← Price of transfer
        <Instrmt                                ← Instrument block
              ID="SB"                           ← Product symbol
              CFI="OCXXXX"                      ← CFI Code (option call). To be deprecated in mid-2010.
              SecTyp="OOF"                      ← Security Type (option on a future)
              PutCall="1"                       ← Call option
              MMY="200803"                      ← Period code
              StrkPx="10.50"/>                  ← Strike price
        <RptSide                                ← Allocating Firm block
              Side="1"                          ← Buy/Sell flag
              CustCpcty="4"                     ← Customer type indicator
              SesSub="X">                       ← Venue is 'ex-pit'
        <Pty ID="090" R="1" />                  ← clearing member
        <Pty ID="GH3362" R="24">                ← Customer account
              <Sub ID="2" Typ="26"/>            ← Segregation code
        </Pty>
        <Alloc                                  ← Accepting Firm block
              CustCpcty="4"                     ← Customer type indicator
              Qty="100">                        ← Transfer quantity
          <Pty ID="132" R="1" />                ← Opposite clearing member
          <Pty ID="XYZ45" R="24">               ← Opposite Customer account
              <Sub ID="1" Typ="26"/>            ← Opposite Segregation code
          </Pty>
        </Alloc>
        <Alloc                                  ← Accepting Firm block
              CustCpcty="2"                     ← Customer type indicator
              Qty="200">                        ← Transfer quantity
          <Pty ID="092" R="1" />                ← Opposite clearing member
          <Pty ID="XYZ56" R="24">               ← Opposite Customer account
              <Sub ID="1" Typ="26"/>            ← Opposite Segregation code
          </Pty>
        </Alloc>
 </TrdCaptRpt>
</FIXML>
```

C.10 Request to Accept/Challenge a Transfer

Note: Transfer transactions must be accepted or they will not clear.

```
<FIXML>
<TrdCaptRpt
  LastPx="78.10"
  LastQty="4"
```

```
  RptID="XYZ-123456"                          ← Firm assigned sequence number
  RptTyp="2"                                  ← 2-accept / 3-challenge
  TransTyp="2"                                ←Replace
  TrdID="4666790"                             ← Reference to ICUS-assigned Trade ID
  TrdTyp="3"                                  ← Transfer Trade
  TrdDt="2008-07-01"
  BizDt="2008-07-01"
  TxnTm="2008-07-01T10:35:00-04:00">
        <Instrmt
          CFI="FXXXXX"                        ← CFI Code (futures). To be deprecated
                                                in mid-2010.
          SecTyp="FUT"                        ← Security Type (futures)
          Exch="IFUS"
          ID="OJ"
          MMY="200903"/>
        <RptSide
          Side="2">
              <Pty ID="800" R="1"/>
        </RptSide>
</TrdCaptRpt>
</FIXML>
```

C.11 Request to Cancel a Transfer

```
<FIXML>
<TrdCaptRpt
  LastPx="78.10"
  LastQty="4"
  RptID="XYZ-123456"                          ← Firm assigned sequence number
  RptTyp="0"                                  ← Submit
  TransTyp="1"                                ← 1 is Cancel
  TrdID="4666790"                             ← Reference to ICUS-assigned Trade ID
  TrdTyp="3"                                  ← Transfer Trade
  TrdDt="2008-07-01"
  BizDt="2008-07-01"
  TxnTm="2008-07-01T10:35:00-04:00">
        <Instrmt
          CFI="FXXXXX"                        ← CFI Code (futures). To be deprecated
                                                in mid-2010.
          SecTyp="FUT"                        ← Security Type (futures)
          Exch="IFUS"
          ID="OJ"
          MMY="200903"/>
        <RptSide
          Side="2">
              <Pty ID="800" R="1"/>
        </RptSide>
</TrdCaptRpt>
</FIXML>
```

C.12 Request to Mark a Trade for Average Pricing without Group ID

```
<FIXML>
<TrdCaptRpt
```

```
  LastPx="78.1"
  LastQty="4"
  AvgPxInd="1"                          ←Average Price Indicator
  RptID="XYZ-123456"                    ← Firm assigned sequence number
  RptTyp="0"                            ← Submit
  TransTyp="2"                          ←Replace
  TrdID="4666790"                       ← Reference to IFUS-assigned Trade ID
  TrdDt="2008-01-07"
  TxnTm="2008-01-07T10:35:00-04:00">
        <Instrmt
          CFI="FXXXXX"                  ← CFI Code (futures). To be deprecated
                                        in mid-2010.
          SecTyp="FUT"                  ← Security Type (futures)
          Exch="IFUS"
          ID="OJ"
          MMY="200803"/>
        <RptSide
          Side="1">
                <Pty ID="800" R="1"/>
        </RptSide>
</TrdCaptRpt>
</FIXML>
```

C.13 Request to Mark a Trade for Average Pricing with Group ID

```
<FIXML>
<TrdCaptRpt
  LastPx="78.1"
  LastQty="4"
  AvgPxInd="1"                          ←Average Price Indicator
   LinkID="A102"                        ←Average Price Group ID
          Or
   AvgPxGrpID="A102"
  RptID="XYZ-123456"                    ← Firm assigned sequence number
  RptTyp="0"                            ← Submit
  TransTyp="2"                          ←Replace
  TrdID="4666790"                       ← Reference to IFUS-assigned Trade ID
  TrdDt="2008-01-07"
  TxnTm="2008-01-07T10:35:00-04:00">
        <Instrmt
          CFI="FXXXXX"                  ← CFI Code (futures). To be deprecated
                                        in mid-2010.
          SecTyp="FUT"                  ← Security Type (futures)
          Exch="IFUS"
          ID="OJ"
          MMY="200803"/>
        <RptSide
          Side="1">
                <Pty ID="800" R="1"/>
        </RptSide>
</TrdCaptRpt>
</FIXML>
```

C.14 Request to UnMark a Trade for Average Pricing without Group ID

```
<FIXML>
```

```
<TrdCaptRpt
  LastPx="78.1"
  LastQty="4"
  AvgPxInd=”0”                          ←Average Price Indicator
  RptID="XYZ-123456"                    ← Firm assigned sequence number
  RptTyp="0"                            ← Submit
  TransTyp=”2”                          ←Replace
  TrdID=”4666790”                       ← Reference to IFUS-assigned Trade ID
  TrdDt="2008-01-07"
  TxnTm=”2008-01-07T10:35:00-04:00”>
        <Instrmt
          CFI="FXXXXX"                  ← CFI Code (futures). To be deprecated
                                        in mid-2010.
          SecTyp=”FUT”                  ← Security Type (futures)
          Exch="IFUS"
          ID="OJ"
          MMY="200803"/>
        <RptSide
          Side="1">
                <Pty ID="800" R="1"/>
        </RptSide>
</TrdCaptRpt>
</FIXML>
```

C.15 Request to Delete a Trade from an Average Pricing Group

```
<FIXML>
<TrdCaptRpt
  LastPx="78.1"
  LastQty="4"
  LinkID=””                             ←Average Price Group ID
      Or
  AvgPxGrpID=””
  RptID="XYZ-123456"                    ← Firm assigned sequence number
  RptTyp="0"                            ← Submit
  TransTyp=”2”                          ←Replace
  TrdID=”4666790”                       ← Reference to IFUS-assigned Trade ID
  TrdDt="2008-01-07"
  TxnTm=”2008-01-07T10:35:00-04:00”>
        <Instrmt
          CFI="FXXXXX"                  ← CFI Code (futures). To be deprecated
                                        in mid-2010.
          SecTyp=”FUT”                  ← Security Type (futures)
          Exch="IFUS"
          ID="OJ"
          MMY="200803"/>
        <RptSide
          Side="1">
                <Pty ID="800" R="1"/>
        </RptSide>
</TrdCaptRpt>
</FIXML>
```

C.16 Request to Mark a Trade for Give-Up using Trade Capture Report without allocation instuctions

```
<FIXML>
```

```
<TrdCaptRpt
  LastPx="78.1"
  LastQty="4"
  RptID="XYZ-123456"                          ← Firm assigned sequence number
  RptTyp="0"                                  ←Submit
  TransTyp=”2”                                ←Replace
  TrdID=”4666790”                             ← Reference to IFUS-assigned Trade ID
  TrdDt="2008-01-07"
  TxnTm=”2008-01-07T10:35:00-04:00”>
        <Instrmt
          CFI="FXXXXX"                        ← CFI Code (futures). To be deprecated
                                                in mid-2010.
          SecTyp=”FUT”                        ← Security Type (futures)
          Exch="IFUS"
          ID="OJ"
          MMY="200803"/>
        <RptSide
          AllocInd=”1”                        ←Trade to be given up – no allocation
                                                instructions included
          Side="1">
                <Pty ID="800" R="1"/>
        </RptSide>
</TrdCaptRpt>
</FIXML>
```

C.17 Request to Mark a Trade for Give-Up using Trade Capture Report with allocation instructions

```
<FIXML>
<TrdCaptRpt
  LastPx="78.1"
  LastQty="4"
  RptID="XYZ-123456"                          ← Firm assigned sequence number
  RptTyp="0"                                  ←Submit
  TransTyp=”2”                                ←Replace
  TrdID=”4666790”                             ← Reference to IFUS-assigned Trade ID
  TrdDt="2008-01-07"
  TxnTm=”2008-01-07T10:35:00-04:00”>
        <Instrmt
          CFI="FXXXXX"                        ← CFI Code (futures). To be deprecated
                                                in mid-2010.
          SecTyp=”FUT”                        ← Security Type (futures)
          Exch="IFUS"
          ID="OJ"
          MMY="200803"/>
        <RptSide
          AllocInd=”2”                        ←Trade is given up with allocation
                                                instructions.
          Side="1">
                <Pty ID="800" R="1"/>
        </RptSide>
        <Alloc                                ←When specifying give-up
                                                instructions, Qty and take-up firm,
                                                exchange and clearing house are
                                                minimally required. The sum of Qty in
                                                all alloc blocks must equal LastQty of
                                                the message.
```

```
        CustCpcty="4"                          ← Customer type indicator (CTI code) on
                                                 take-up side (optional field on give-up)
        Qty="4" >                              ← Quantity being given-up (required)
          <Pty R="22" ID="IFUS"/>              ← Exchange (take-up side) - required
          <Pty R="21" ID=" ICUS" />            ← Clearing house (take-up side) -
                                                 required
          <Pty R="1" ID="456" />               ← Take-up firm (required)
          <Pty R="24" ID="XYZ4776">            ← Take-up account (optional)
              <Sub ID="1"                      ← Seg Code (customer) for take-up
              Typ="26"/>                         account (optional)
          </Pty>
        </Alloc>
</TrdCaptRpt>
</FIXML>
```

C.18 Request to Split a Trade to multiple accounts within the same firm using Trade Capture Report with allocation instructions

```
<FIXML>
<TrdCaptRpt
  LastPx="78.1"
  LastQty="100"
  RptID="XYZ-123456"                       ← Firm assigned sequence number
  RptTyp="0"                               ←Submit
  TransTyp="2"                             ←Replace
  TrdID="4666790"                          ← Reference to IFUS-assigned Trade ID
  TrdDt="2008-01-07"
  TxnTm="2008-01-07T10:35:00-04:00">
        <Instrmt
          CFI="FXXXXX"                     ← CFI Code (futures). To be deprecated
                                             in mid-2010.
          SecTyp="FUT"                     ← Security Type (futures)
          Exch="IFUS"
          ID="OJ"
          MMY="200803"/>
        <RptSide
          AllocInd="2"                     ←Trade is given up with allocation
                                             instructions.
          Side="1">
        <Pty ID="800" R="1"/>
        </RptSide>
        <Alloc                             ←When assigning a trade to accounts
                                             within the firm, all the attributes below
                                             are required.
        CustCpcty="4"                      ← Customer type indicator (CTI code) on
                                             receiving side
        Qty="25" >                         ← Quantity being assigned
          <Pty R="22" ID="IFUS"/>          ← Exchange
          <Pty R="21" ID=" ICUS" />        ←Clearing house
          <Pty R="1" ID="800" />           ← Receiving firm (same as submitting)
```

```
            <Pty R=”24” ID=”Account1”>          ← Receiving account
                  <Sub ID="1" Typ="26"/>        ← Seg Code (customer) for receiving account
            </Pty>
         </Alloc>
         <Alloc
         CustCpcty=”4”                          ← Customer type indicator (CTI code) on receiving side
         Qty=”75” >                             ← Quantity being assigned
            <Pty R=”22” ID=”IFUS”/>             ← Exchange
            <Pty R=”21” ID=” ICUS” />           ←Clearing house
            <Pty R=”1” ID=”800” />              ← Receiving firm (same as submitting)
            <Pty R=”24” ID=”Account2”>          ← Receiving account
                  <Sub ID="1" Typ="26"/>        ← Seg Code (customer) for receiving account
            </Pty>
         </Alloc>
</TrdCaptRpt>
</FIXML>
```

C.19 Request to Split a portion of a trade to another account within the same firm and to give-up a portion using Trade Capture Report with allocation instructions

Note that the capability to mix these allocation instructions in one message is allowed but the firm may choose to split a trade to multiple accounts first in one message and later give-up to other firms in a second message.

```
<FIXML>
<TrdCaptRpt
  LastPx="78.1"
  LastQty="100"
  RptID="XYZ-123456"                            ← Firm assigned sequence number
  RptTyp="0"                                    ←Submit
  TransTyp=”2”                                  ←Replace
  TrdID=”4666790”                               ← Reference to IFUS-assigned Trade ID
  TrdDt="2008-01-07"
  TxnTm=”2008-01-07T10:35:00-04:00”>
         <Instrmt
           CFI="FXXXXX"                         ← CFI Code (futures). To be deprecated in mid-2010.
           SecTyp=”FUT”                         ← Security Type (futures)
           Exch="IFUS"
           ID="OJ"
           MMY="200803"/>
         <RptSide
           AllocInd=”2”                         ←Trade is given up with allocation instructions.
           Side="1">
         <Pty ID="800" R="1"/>
         </RptSide>
         <Alloc                                 When assigning a trade to to an account within the firm, all the attributes below are required.
         CustCpcty=”4”                          ← Customer type indicator (CTI code) on receiving side
         Qty=”25” >                             ← Quantity being assigned
```

```
            <Pty R=”22” ID=”IFUS”/>                ← Exchange
            <Pty R=”21” ID=” ICUS” />              ←Clearing house
            <Pty R=”1” ID=”800” />                 ← Receiving  firm (same as submitting)
            <Pty R=”24” ID=”Account1”>             ← Receiving account
                  <Sub ID="1" Typ="26"/>           ← Seg Code (customer) for receiving
                                                   account
            </Pty>
         </Alloc>
         <Alloc                                    When giving up a portion of a trade the
                                                   required fields are Qty, exchange,
                                                   clearing house and take-up firm
         Qty=”75” >                                ← Quantity being assigned
            <Pty R=”22” ID=”IFUS”/>                ← Exchange
            <Pty R=”21” ID=” ICUS” />              ←Clearing house
            <Pty R=”1” ID=”435” />                 ← Take-up firm
            </Pty>
         </Alloc>
</TrdCaptRpt>
</FIXML>
```

C.20 Request to UnMark a Trade for Give-Up

```
<FIXML>
<TrdCaptRpt
  LastPx="78.1"
  LastQty="4"
  RptID="XYZ-123456"                               ← Firm assigned sequence number
  RptTyp="0"                                       ←Submit
  TransTyp=”2”                                     ←Replace
  TrdID=”4666790”                                  ← Reference to IFUS-assigned Trade ID
  TrdDt="2008-01-07"
  TxnTm=”2008-01-07T10:35:00-04:00”>
         <Instrmt
           CFI="FXXXXX"                            ← CFI Code (futures).  To be deprecated
                                                   in mid-2010.
           SecTyp=”FUT”                            ← Security Type (futures)
           Exch="IFUS"
           ID="OJ"
           MMY="200803"/>
         <RptSide
           AllocInd=”0”                            ←Trade not to be allocated (given-up)
           Side="1">
                  <Pty ID="800" R="1"/>
         </RptSide>
</TrdCaptRpt>
</FIXML>
```