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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 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.

- **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.
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 (&lt;TrdCaptRpt&gt;) 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

<table>
<thead>
<tr>
<th>Attributes/Elements</th>
<th>Required?</th>
<th>Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td>TrdCaptRpt</td>
<td></td>
<td>ICE Clear US will use the TrdCaptRpt message to report to the clearing members any captured trade activity</td>
</tr>
<tr>
<td>@BizDt</td>
<td>Yes</td>
<td>Clearing business date</td>
</tr>
<tr>
<td>@TrdRptStat</td>
<td>Yes</td>
<td>“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.</td>
</tr>
<tr>
<td>@RejTxt</td>
<td>No</td>
<td>Will contain a text message if the message is rejected due to validation errors.</td>
</tr>
<tr>
<td>@SesSub</td>
<td>Yes</td>
<td>Denotes the venue where the trade was conducted: ‘X’ – Mechanical Adjustments/Ex-Pits Top3day EFP, EFS, EOO, Block Trades, Block TAS Trades, Transfers ‘E’ – Top3day electronic trading engine (ICE) transaction ‘P’ – Top3day floor transaction</td>
</tr>
<tr>
<td>@CopyMsgInd</td>
<td>Yes</td>
<td>Will be set to “Y” (true) to indicate that the message is a drop copy of a trade captured by the clearing system</td>
</tr>
<tr>
<td>@ExecID</td>
<td>No</td>
<td>For electronic trades, will contain the execution ID assigned by the electronic trading system</td>
</tr>
<tr>
<td>@LastPx</td>
<td>Yes</td>
<td>Trade price</td>
</tr>
<tr>
<td>@AvgPx</td>
<td>No</td>
<td>Only for average price transfers Averaged price (currently used only for average price transfers)</td>
</tr>
<tr>
<td>@AvgPxInd</td>
<td>No</td>
<td>Only for average price transactions. Average Price Indicator (only used for average price transactions i.e. trades and transfers) ‘1’ – Average Price Trade</td>
</tr>
<tr>
<td>@LinkID</td>
<td>No</td>
<td>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.</td>
</tr>
<tr>
<td>@AvgPxGrpID</td>
<td>No</td>
<td>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 then, both LinkID and AvgPxGrpID will be returned on all outbound transactions where needed.</td>
</tr>
<tr>
<td>Attributes/Elements</td>
<td>Required?</td>
<td>Comments</td>
</tr>
<tr>
<td>--------------------------</td>
<td>-----------</td>
<td>---------------------------------------------------------------------------</td>
</tr>
<tr>
<td>@RndPX</td>
<td>No</td>
<td>For average price transfers.</td>
</tr>
<tr>
<td>@LastQty</td>
<td>Yes</td>
<td>Quantity</td>
</tr>
<tr>
<td>@MLegRptTyp</td>
<td>Yes</td>
<td>For Spreads or other trade types other than spreads.</td>
</tr>
<tr>
<td>@MchStat</td>
<td>Yes</td>
<td>Match Status:</td>
</tr>
<tr>
<td>@PxTyp</td>
<td>No</td>
<td>For cabinets</td>
</tr>
<tr>
<td>@PxSubTyp</td>
<td>No</td>
<td>Only used for marker trades to indicate preliminary and final prices.</td>
</tr>
<tr>
<td>@RptlID</td>
<td>Yes</td>
<td>Populated with a message id value. The value will be a sequential number</td>
</tr>
<tr>
<td>@RptTyp</td>
<td>Yes</td>
<td>Submit</td>
</tr>
<tr>
<td>@TrdID</td>
<td>Yes</td>
<td>Unique ID that is assigned by ICE Clear US to the trade entity. This ID</td>
</tr>
<tr>
<td>@TransTyp</td>
<td>Yes</td>
<td>Type of trade:</td>
</tr>
<tr>
<td>@TrdTyp</td>
<td>Yes</td>
<td>Secondary qualification for trade type:</td>
</tr>
<tr>
<td>@TrdTyp2</td>
<td>No</td>
<td>Secondar qualification for trade type:</td>
</tr>
</tbody>
</table>

Then, both LinkID and AvgPxGrpID will be returned on all outbound transactions where needed.
<table>
<thead>
<tr>
<th>Attributes/Elements</th>
<th>Required?</th>
<th>Comments</th>
</tr>
</thead>
</table>
| @TrdSubTyp         | No        | "5" – Offset  
                       "6" – Onset |
| @TmsfrRsn          | 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       | |
| @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. |
| @Typ               | No.       | Only relevant to average price transfers. |
| @Amt               | No.       | Only for average price transactions.  
                       Will contain the amount of the cash residual expressed as per unit residual. |
| @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 |
| @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 |
| @CFI               | Optional  | CFI will be deprecated sometime in mid-2010.  
                       "FXXXXX" – futures |
| @SecTyp            | Yes       | Security Type  
                       FUT – Futures |
<p>| @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 |
| @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 |
| @CiOrdID2          | Yes       | The unique half trade ID assigned to each side of the trade |</p>
<table>
<thead>
<tr>
<th>Attributes/Elements</th>
<th>Required?</th>
<th>Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td>@AgrsrInd</td>
<td>Yes</td>
<td>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.</td>
</tr>
</tbody>
</table>
| @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       |  |
| @Typ                | Yes       | Segregation code:  
  - "1" – customer  
  - "2" – house |

### 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:

<table>
<thead>
<tr>
<th>Action</th>
<th>@RptTyp</th>
<th>@TransTyp</th>
</tr>
</thead>
<tbody>
<tr>
<td>Accept</td>
<td>“2”</td>
<td>n/a</td>
</tr>
<tr>
<td>Reject</td>
<td>“3”</td>
<td>n/a</td>
</tr>
<tr>
<td>Correction</td>
<td>“0”</td>
<td>“2”</td>
</tr>
<tr>
<td>Cancel APT</td>
<td>“0”</td>
<td>“1”</td>
</tr>
</tbody>
</table>
### 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.

<table>
<thead>
<tr>
<th>Attributes/Elements</th>
<th>Required?</th>
<th>Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td>TrdCaptRpt</td>
<td></td>
<td></td>
</tr>
<tr>
<td>@AvgPxInd</td>
<td>No</td>
<td>Only for Average Price Indicator modifications.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Average Price Indicator</td>
</tr>
<tr>
<td></td>
<td></td>
<td>AvgPxInd=&quot;1&quot;</td>
</tr>
<tr>
<td></td>
<td></td>
<td>To remove an AP Ind, send tag – AvgPxInd=&quot;0&quot;.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Removing an AP Ind will also remove the AP group ID.</td>
</tr>
<tr>
<td>@LinkID</td>
<td>No</td>
<td>Only for Average Price Group ID modifications.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Average Price Group ID</td>
</tr>
<tr>
<td></td>
<td></td>
<td>LinkID='Average Price Group ID'</td>
</tr>
<tr>
<td></td>
<td></td>
<td>To remove an AP Group ID, send an empty tag – LinkID=&quot;&quot;.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Removing the LinkID will not remove the AP Ind.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Note that LinkID will be deprecated at a later date.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>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.</td>
</tr>
<tr>
<td>@AvgPxGrpID</td>
<td>No</td>
<td>Only for Average Price Group ID modifications.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Average Price Group ID</td>
</tr>
<tr>
<td></td>
<td></td>
<td>AvgPxGrpID='Average Price Group ID'</td>
</tr>
<tr>
<td></td>
<td></td>
<td>To remove an AP Group ID, send an empty tag – AvgPxGrpID=&quot;&quot;.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Removing the AvgPxGrpID will not remove the AP Ind.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Note that LinkID will be deprecated at a later date.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>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.</td>
</tr>
<tr>
<td>@BizDt</td>
<td>Yes</td>
<td>Current business date</td>
</tr>
<tr>
<td>@LastPx</td>
<td>No</td>
<td>Price of trade. Required as per Fix spec. Must be the same as the original trade report.</td>
</tr>
<tr>
<td>@LastQty</td>
<td>No</td>
<td>Trade quantity. Required as per Fix spec. Must be the same as the original trade report.</td>
</tr>
<tr>
<td>@RptID</td>
<td>No</td>
<td>This is a unique ID that is assigned by the clearing firm to identify their request.</td>
</tr>
<tr>
<td>@RptTyp</td>
<td>No</td>
<td>Only for Accepts or Declines</td>
</tr>
<tr>
<td></td>
<td></td>
<td>“0” – Submit (for modify requests)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>“2” – Accept (firm accepts the trade)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>“3” – Decline (firm challenges trade)</td>
</tr>
<tr>
<td>@TrdID</td>
<td>Yes</td>
<td>Reference to the ICE Clear US-assigned ID that was sent to the clearing firm as part of the original trade report.</td>
</tr>
<tr>
<td>@TransTyp</td>
<td>No</td>
<td>Only for modify requests or APT cancels</td>
</tr>
<tr>
<td></td>
<td></td>
<td>“1” – Cancel APT or Transfers only</td>
</tr>
<tr>
<td></td>
<td></td>
<td>“2” – Replace (for modify requests)</td>
</tr>
<tr>
<td>@TrdDt</td>
<td>Yes</td>
<td>Trade date. Required as per Fix spec. Must be the same as the original trade report.</td>
</tr>
<tr>
<td>@TxnTm</td>
<td>No</td>
<td>Trade execution time. Required as per Fix spec. Must be the same as the original trade report.</td>
</tr>
<tr>
<td>TrdCaptRpt/Hdr</td>
<td></td>
<td></td>
</tr>
<tr>
<td>@SID</td>
<td>No</td>
<td>If used, identifies the message sender. For inbound messages will be the sending firm identifier.</td>
</tr>
<tr>
<td>@TID</td>
<td>No</td>
<td>Identifies the party to whom the message is sent. For inbound messages will be “ICE”</td>
</tr>
<tr>
<td>Attributes/Elements</td>
<td>Required?</td>
<td>Comments</td>
</tr>
<tr>
<td>----------------------</td>
<td>-----------</td>
<td>---------------------------------------------------------------------------</td>
</tr>
<tr>
<td>@Snt</td>
<td>No</td>
<td>Time the message is sent in UTC format.</td>
</tr>
<tr>
<td>TrdCaptRpt/Instrmt</td>
<td>Yes</td>
<td>Required as per Fix spec. All attribute values must be the same as the original trade report.</td>
</tr>
<tr>
<td>@CFI</td>
<td>No</td>
<td>Note that CFI will be deprecated sometime in mid-2010.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&quot;FXXXXX&quot; – futures</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&quot;OCXXXXX&quot; – option calls</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&quot;OPXXXXX&quot; – option puts</td>
</tr>
<tr>
<td>@SecTyp</td>
<td>No</td>
<td>Security Type</td>
</tr>
<tr>
<td></td>
<td></td>
<td>FUT – Futures</td>
</tr>
<tr>
<td></td>
<td></td>
<td>OOF – Option on a futures</td>
</tr>
<tr>
<td></td>
<td></td>
<td>OOC – Option on a combo</td>
</tr>
<tr>
<td>@Exch</td>
<td>No</td>
<td>&quot;IFUS&quot;</td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td>Commodity symbol</td>
</tr>
<tr>
<td>@MMY</td>
<td>No</td>
<td>Contract month for instrument. Can also be a maturity date for date-specific instruments such as flex options. Ccyymm or ccyymmd format</td>
</tr>
<tr>
<td>@PutCall</td>
<td>No-</td>
<td>Put or call indicator</td>
</tr>
<tr>
<td></td>
<td></td>
<td>'0' = Put</td>
</tr>
<tr>
<td></td>
<td></td>
<td>'1' = Call</td>
</tr>
<tr>
<td>@StrkPx</td>
<td>No, .</td>
<td>Strike price</td>
</tr>
<tr>
<td>TrdCaptRpt/RptSide</td>
<td>Yes</td>
<td></td>
</tr>
<tr>
<td>@CustCpcty</td>
<td>No</td>
<td>Only if modifying CTI</td>
</tr>
<tr>
<td>@Side</td>
<td>No</td>
<td>Buy or sell. Required as per Fix spec. Must be the same as the original trade report.</td>
</tr>
<tr>
<td>Pty</td>
<td>No</td>
<td>Only for account or origin changes</td>
</tr>
<tr>
<td>RptSide/Pty</td>
<td>No only for account or origin changes</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>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.</td>
</tr>
<tr>
<td>@ID</td>
<td>No only for account or origin changes</td>
<td></td>
</tr>
<tr>
<td>@R</td>
<td>No only for account or origin changes</td>
<td></td>
</tr>
<tr>
<td>Sub</td>
<td>No</td>
<td>Only if modifying seg. Code</td>
</tr>
<tr>
<td>RptSide/Pty/Sub</td>
<td>No</td>
<td>Only if modifying seg. Code</td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td>Only if modifying seg. Code</td>
</tr>
<tr>
<td></td>
<td></td>
<td>New segregation code:</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&quot;1&quot; – customer</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&quot;2&quot; – house</td>
</tr>
<tr>
<td>@Typ</td>
<td>No</td>
<td>Only if modifying seg. Code</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&quot;26&quot; – Account type</td>
</tr>
</tbody>
</table>

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.

<table>
<thead>
<tr>
<th>Attributes/Elements</th>
<th>Required?</th>
<th>Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td>TrdCaptRpt</td>
<td>Yes</td>
<td></td>
</tr>
<tr>
<td>@RptTyp</td>
<td>Yes</td>
<td>&quot;0&quot; – Submit</td>
</tr>
<tr>
<td>@BizDt</td>
<td>Yes</td>
<td>Current business date.</td>
</tr>
<tr>
<td>@RptID</td>
<td>Yes</td>
<td>This is a unique ID that is assigned by the clearing firm to identify their request.</td>
</tr>
<tr>
<td>@TransTyp</td>
<td>Yes</td>
<td>&quot;0&quot; – New</td>
</tr>
<tr>
<td>@TrdTyp</td>
<td>Yes</td>
<td>&quot;3&quot; – Transfer</td>
</tr>
<tr>
<td>@TrdTyp2</td>
<td>No</td>
<td>&quot;6&quot; – Weighted average price (required for APT Transfers) or</td>
</tr>
<tr>
<td>Attributes/Elements</td>
<td>Required?</td>
<td>Comments</td>
</tr>
<tr>
<td>---------------------</td>
<td>-----------</td>
<td>----------</td>
</tr>
<tr>
<td>@TrdTyp value from original trade for Adjustments/Reversal</td>
<td>Not applicable for POS transfers</td>
<td></td>
</tr>
<tr>
<td>@TrnsfrRsn No. If not supplied will default to POS or APT if TrdTyp=&quot;6&quot;</td>
<td>“APT” – Average price transfer “POS” – Position transfer “ADJ” – Adjustment to a previously cleared trade “REV” – Reversal of a previously cleared transfer</td>
<td></td>
</tr>
<tr>
<td>@OrigTrdID No</td>
<td>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.</td>
<td></td>
</tr>
<tr>
<td>@LastPx Yes</td>
<td>Price for transfer</td>
<td></td>
</tr>
<tr>
<td>@TrdDt Yes</td>
<td>Trade date.</td>
<td></td>
</tr>
<tr>
<td>@TxnTm No</td>
<td>Trade execution time in UTC format (ex. 2008-02-20T10:32:45-04:00)</td>
<td></td>
</tr>
<tr>
<td>@LastQty Yes</td>
<td>Transfer quantity</td>
<td></td>
</tr>
<tr>
<td>@AvgPx No. But yes for average price transfers</td>
<td>Required for Average price Transfers</td>
<td></td>
</tr>
<tr>
<td>@LinkID No. Optional for average price transfers.</td>
<td>Group code – Any firm supplied value to identify the group – up to 6 characters.</td>
<td></td>
</tr>
<tr>
<td>@AvgPxGrpIDID No. Optional for average price transfers.</td>
<td>Group code – Any firm supplied value to identify the group – up to 6 characters.</td>
<td></td>
</tr>
<tr>
<td>@SID No. If used, identifies the message submitter. For inbound messages will be the submitting firm identifier.</td>
<td></td>
<td></td>
</tr>
<tr>
<td>@TID No. Identifies the party to whom the message is sent. For inbound messages will be “ICE”.</td>
<td></td>
<td></td>
</tr>
<tr>
<td>@Snt No. Time the message is sent in UTC format.</td>
<td></td>
<td></td>
</tr>
<tr>
<td>@Typ No. Optional for average price transfers.</td>
<td>“CRES” - for cash residual.</td>
<td></td>
</tr>
<tr>
<td>@Amt No. Optional for average price transactions.</td>
<td>Will contain the amount of the cash residual expressed as per unit residual.</td>
<td></td>
</tr>
<tr>
<td>@CFI Optional – CFI will be deprecated sometime in mid-2010. (see description for outbound TrdCaptRpt)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>@SecTyp Yes</td>
<td>(see description for outbound TrdCaptRpt)</td>
<td></td>
</tr>
<tr>
<td>@Exch Yes</td>
<td>(see description for outbound TrdCaptRpt)</td>
<td></td>
</tr>
<tr>
<td>@ID Yes</td>
<td>(see description for outbound TrdCaptRpt)</td>
<td></td>
</tr>
<tr>
<td>@MMY Yes</td>
<td>(see description for outbound TrdCaptRpt)</td>
<td></td>
</tr>
<tr>
<td>@PutCall Yes</td>
<td>(see description for outbound TrdCaptRpt)</td>
<td></td>
</tr>
<tr>
<td>@StrkPx No. Only for options.</td>
<td>(see description for outbound TrdCaptRpt)</td>
<td></td>
</tr>
<tr>
<td>@RptSide</td>
<td>Yes</td>
<td>RptSide should contain sending side info only</td>
</tr>
<tr>
<td>@CustCpcty Yes</td>
<td>CTI code – Sending firm’s CTI Code</td>
<td></td>
</tr>
<tr>
<td>Attributes/Elements</td>
<td>Required?</td>
<td>Comments</td>
</tr>
<tr>
<td>--------------------------</td>
<td>-----------</td>
<td>---------------------------------------------------------------------------</td>
</tr>
<tr>
<td>@Side</td>
<td>Yes</td>
<td>“1” - Buy</td>
</tr>
<tr>
<td>@Side</td>
<td></td>
<td>“2” - Sell</td>
</tr>
<tr>
<td>@SeeSub</td>
<td>Yes</td>
<td>“X” – Venue is Ex-pit.</td>
</tr>
<tr>
<td>RptSide/Pty</td>
<td>Yes</td>
<td>Clearing firm – Sending firm</td>
</tr>
<tr>
<td>@R</td>
<td>Yes</td>
<td>“1” – role is clearing firm</td>
</tr>
<tr>
<td>@ID</td>
<td>Yes</td>
<td>CM number</td>
</tr>
<tr>
<td>RptSide/Pty</td>
<td>Yes</td>
<td>Customer account – Sending firm’s account</td>
</tr>
<tr>
<td>@R</td>
<td>Yes</td>
<td>“24” – role is account</td>
</tr>
<tr>
<td>@ID</td>
<td>Yes</td>
<td>Account number</td>
</tr>
<tr>
<td>RptSide/Pty/Sub</td>
<td>Yes (for Role “24”)</td>
<td></td>
</tr>
<tr>
<td>@Typ</td>
<td>Yes</td>
<td>“26” – Account type</td>
</tr>
<tr>
<td>@ID</td>
<td>Yes</td>
<td>“1” – customer</td>
</tr>
<tr>
<td></td>
<td></td>
<td>“2” – house</td>
</tr>
<tr>
<td>TrdCaptRpt/RptSide/Alloc</td>
<td>Yes</td>
<td>One or more block for each transfer</td>
</tr>
<tr>
<td>@Qty</td>
<td>Yes</td>
<td>Total quantity should be equal to @LastQty</td>
</tr>
<tr>
<td>@CustCpcty</td>
<td>No</td>
<td>CTI code – Receiving firm’s CTI code</td>
</tr>
<tr>
<td>RptSide/Alloc/Pty</td>
<td>Yes</td>
<td>Exchange</td>
</tr>
<tr>
<td>@R</td>
<td>Yes</td>
<td>“22” – role is exchange</td>
</tr>
<tr>
<td>@ID</td>
<td>Yes</td>
<td>“IFUS”</td>
</tr>
<tr>
<td>RptSide/Alloc/Pty</td>
<td>Yes</td>
<td>Clearing House</td>
</tr>
<tr>
<td>@R</td>
<td>Yes</td>
<td>“21” – role is clearing house</td>
</tr>
<tr>
<td>@ID</td>
<td>Yes</td>
<td>“ICUS”</td>
</tr>
<tr>
<td>RptSide/Alloc/Pty</td>
<td>Yes</td>
<td>Receiving Clearing firm</td>
</tr>
<tr>
<td>@R</td>
<td>Yes</td>
<td>“1” – role is clearing firm</td>
</tr>
<tr>
<td>@ID</td>
<td>Yes</td>
<td>CM number</td>
</tr>
<tr>
<td>RptSide/Alloc/Pty</td>
<td>No</td>
<td>Trader for ADJ and REV transfer reasons</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Not relevant for POS and ADJ transfers.</td>
</tr>
<tr>
<td>@R</td>
<td>No</td>
<td>“12” – role is trader</td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td>Trader</td>
</tr>
<tr>
<td>RptSide/Alloc/Pty</td>
<td>No</td>
<td>Customer account – receiving firm’s account</td>
</tr>
<tr>
<td>@R</td>
<td>No</td>
<td>“24” – role is account</td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td>Account number</td>
</tr>
<tr>
<td>RptSide/Alloc/Pty/Sub</td>
<td>No</td>
<td></td>
</tr>
<tr>
<td>@Typ</td>
<td>No</td>
<td>“26” – Account type</td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td>“1” – customer</td>
</tr>
<tr>
<td></td>
<td></td>
<td>“2” – house</td>
</tr>
</tbody>
</table>

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.

<table>
<thead>
<tr>
<th>Attributes/Elements</th>
<th>Required?</th>
<th>Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td>TrdCaptRpt</td>
<td></td>
<td></td>
</tr>
<tr>
<td>@RptTyp</td>
<td>Yes</td>
<td>“0” – submit - only if TransTyp=“1” (Cancel) - by sending firm</td>
</tr>
<tr>
<td></td>
<td></td>
<td>“2” – Accept – by receiving firm only</td>
</tr>
<tr>
<td></td>
<td></td>
<td>“3” – Decline – by receiving firm only</td>
</tr>
<tr>
<td>@BizDt</td>
<td>Yes</td>
<td>Current business date.</td>
</tr>
<tr>
<td>@RptID</td>
<td>No</td>
<td>This is a unique ID that is assigned by the clearing firm to identify their request</td>
</tr>
<tr>
<td>@TrdID</td>
<td>Yes</td>
<td>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.</td>
</tr>
<tr>
<td>Attributes/Elements</td>
<td>Required?</td>
<td>Comments</td>
</tr>
<tr>
<td>--------------------------</td>
<td>-----------</td>
<td>----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------</td>
</tr>
<tr>
<td>@TransTyp</td>
<td>No</td>
<td>“1” – Cancel – Only required by the sending firm in order to cancel a transfer</td>
</tr>
<tr>
<td>@TrdTyp</td>
<td>Yes</td>
<td>“3” – Transfer</td>
</tr>
<tr>
<td>@TrdTyp2</td>
<td>No</td>
<td>“6” – Weighted average price (required for AP Transfers) or TrdTyp value from original trade for Adjustments/Reversal. Not applicable for POS transfers</td>
</tr>
<tr>
<td>@TmsfrRsn</td>
<td>No</td>
<td>If not supplied will default to POS or APT if AvgPxInd is set to “1”</td>
</tr>
<tr>
<td>@OrigTrdID</td>
<td>No</td>
<td>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.</td>
</tr>
<tr>
<td>@LastPx</td>
<td>No</td>
<td>Price for transfer</td>
</tr>
<tr>
<td>@TrdDt</td>
<td>Yes</td>
<td>Trade date.</td>
</tr>
<tr>
<td>@TxnTm</td>
<td>No</td>
<td>Trade execution time in UTC format. (ex. 2008-02-20T10:32:45-08:00)</td>
</tr>
<tr>
<td>@LastQty</td>
<td>No</td>
<td>Transfer quantity</td>
</tr>
<tr>
<td>@AvgPxInd</td>
<td>No</td>
<td>Yes for average price transfers. Average price transfer indicator = “1”</td>
</tr>
<tr>
<td>@AvgPx</td>
<td>No</td>
<td>For Average price Transfers</td>
</tr>
<tr>
<td>@LinkID</td>
<td>No</td>
<td>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.</td>
</tr>
<tr>
<td>@AvgPxGrpID</td>
<td>No</td>
<td>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.</td>
</tr>
<tr>
<td>TrdCaptRpt/Hdr</td>
<td></td>
<td></td>
</tr>
<tr>
<td>@SID</td>
<td>No</td>
<td>If used, identifies the message sender. For inbound messages will be the sending firm identifier.</td>
</tr>
<tr>
<td>@TID</td>
<td>No</td>
<td>Identifies the party to whom the message is sent. For inbound messages will be “ICE”</td>
</tr>
<tr>
<td>@Snt</td>
<td>No</td>
<td>Time the message is sent in UTC format.</td>
</tr>
<tr>
<td>TrdCaptRpt/Amt</td>
<td>No.</td>
<td>This block is used to provide residual information for average price transfers.</td>
</tr>
<tr>
<td>@Typ</td>
<td>No.</td>
<td>“CRES” - for cash residual.</td>
</tr>
<tr>
<td>@Amt</td>
<td>No.</td>
<td>Will contain the amount of the cash residual expressed as per unit residual.</td>
</tr>
<tr>
<td>TrdCaptRpt/Instrmt</td>
<td>Yes</td>
<td>In the instrument block either CFI or SecTyp/Put/Call will be required.</td>
</tr>
<tr>
<td>@CFI</td>
<td>Optional</td>
<td>CFI will be deprecated sometime in mid-2010. (see description for outbound TrdCaptRpt)</td>
</tr>
<tr>
<td>@SecTyp</td>
<td>Yes</td>
<td>(see description for outbound TrdCaptRpt)</td>
</tr>
<tr>
<td>@Exch</td>
<td>Yes</td>
<td>(see description for outbound TrdCaptRpt)</td>
</tr>
<tr>
<td>@ID</td>
<td>Yes</td>
<td>(see description for outbound TrdCaptRpt)</td>
</tr>
<tr>
<td>@MMY</td>
<td>Yes</td>
<td>(see description for outbound TrdCaptRpt)</td>
</tr>
<tr>
<td>@PutCall</td>
<td>Yes</td>
<td>(see description for outbound TrdCaptRpt)</td>
</tr>
<tr>
<td>@StrkPx</td>
<td>No</td>
<td>Only for options.</td>
</tr>
<tr>
<td>@Stmt</td>
<td></td>
<td>(see description for outbound TrdCaptRpt)</td>
</tr>
<tr>
<td>Attributes/Elements</td>
<td>Required?</td>
<td>Comments</td>
</tr>
<tr>
<td>---------------------</td>
<td>-----------</td>
<td>----------</td>
</tr>
<tr>
<td>TrdCaptRpt/RptSide</td>
<td>Yes</td>
<td>RptSide contains sending side or receiving side info depending on who is transmitting the message</td>
</tr>
<tr>
<td>@CustCpcty</td>
<td>No</td>
<td>CTI code – Reiving firm’s CTI Code</td>
</tr>
<tr>
<td>@Side</td>
<td>No</td>
<td>&quot;1&quot; - Buy  &quot;2&quot; - Sell</td>
</tr>
<tr>
<td>@SesSub</td>
<td>No</td>
<td>&quot;X&quot; – Venue is Ex-pit.</td>
</tr>
<tr>
<td>RptSide/Pty</td>
<td>No</td>
<td>Exchange</td>
</tr>
<tr>
<td>@R</td>
<td>No</td>
<td>&quot;22&quot; – role is exchange</td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td>&quot;IFUS&quot;</td>
</tr>
<tr>
<td>RptSide/Pty</td>
<td>No</td>
<td>Clearing House</td>
</tr>
<tr>
<td>@R</td>
<td>No</td>
<td>&quot;21&quot; – role is clearing house</td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td>&quot;ICUS&quot;</td>
</tr>
<tr>
<td>RptSide/Pty</td>
<td>Yes</td>
<td>Clearing firm</td>
</tr>
<tr>
<td>@R</td>
<td>Yes</td>
<td>&quot;1&quot; – role is clearing firm</td>
</tr>
<tr>
<td>@ID</td>
<td>Yes</td>
<td>CM number</td>
</tr>
<tr>
<td>RptSide/Pty</td>
<td>No</td>
<td>Opposite firm</td>
</tr>
<tr>
<td>@R</td>
<td>No</td>
<td>&quot;18&quot; – role is opposite clearing firm</td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td>Opposite CM number</td>
</tr>
<tr>
<td>RptSide/Pty</td>
<td>No</td>
<td>Opposite trader</td>
</tr>
<tr>
<td>@R</td>
<td>No</td>
<td>&quot;37&quot; – role is opposite trader</td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td>Opposite Trader</td>
</tr>
<tr>
<td>RptSide/Pty</td>
<td>No</td>
<td>Customer account</td>
</tr>
<tr>
<td>@R</td>
<td>No</td>
<td>&quot;24&quot; – role is account</td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td>Receiving Account number</td>
</tr>
<tr>
<td>RptSide/Pty/Sub</td>
<td>No</td>
<td>Seg designation</td>
</tr>
<tr>
<td>@Typ</td>
<td>No</td>
<td>&quot;26&quot; – Account type</td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td>&quot;1&quot; – customer  &quot;2&quot; – house</td>
</tr>
</tbody>
</table>

### 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/CTI/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.

<table>
<thead>
<tr>
<th>Attributes/Elements</th>
<th>Required?</th>
<th>Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td>TrdCaptRpt</td>
<td></td>
<td></td>
</tr>
<tr>
<td>@RptTyp</td>
<td>Yes</td>
<td>&quot;0&quot; – submit</td>
</tr>
<tr>
<td>@BizDI</td>
<td>Yes</td>
<td>Current business date.</td>
</tr>
<tr>
<td>@RptID</td>
<td>No</td>
<td>This is a unique ID that is assigned by the clearing firm to identify their request</td>
</tr>
<tr>
<td>@TrdID</td>
<td>Yes</td>
<td>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.</td>
</tr>
<tr>
<td>@TransTyp</td>
<td>No</td>
<td>&quot;2&quot; – Update</td>
</tr>
<tr>
<td>@TrdTyp</td>
<td>Yes</td>
<td>&quot;3&quot; – Transfer</td>
</tr>
<tr>
<td>@TrdTyp2</td>
<td>No</td>
<td>&quot;6&quot; – Weighted average price (required for AP Transfers) or TrdTTyp value from original trade for Adjustments/Reversal Not applicable for POS transfers</td>
</tr>
<tr>
<td>@TrmsfrRsn</td>
<td>No</td>
<td>If not supplied will default to POS or &quot;APT&quot; – Average price transfer  &quot;POS&quot; – Position transfer  &quot;ADJ&quot; – Adjustment to a previously cleared trade  &quot;REV&quot; – Reversal of a previously cleared transfer</td>
</tr>
<tr>
<td>Attributes/Elements</td>
<td>Required?</td>
<td>Comments</td>
</tr>
<tr>
<td>---------------------</td>
<td>-----------</td>
<td>----------</td>
</tr>
<tr>
<td>@OrigTrdID</td>
<td>No</td>
<td>APT if AvgPxInd is set to “1” 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.</td>
</tr>
<tr>
<td>@LastPx</td>
<td>No</td>
<td>Price for transfer</td>
</tr>
<tr>
<td>@TrdDt</td>
<td>Yes</td>
<td>Trade date.</td>
</tr>
<tr>
<td>@TxnTm</td>
<td>No</td>
<td>Trade execution time in UTC format. (ex. 2008-02-20T10:32:45-04:00)</td>
</tr>
<tr>
<td>@LastQty</td>
<td>No</td>
<td>Transfer quantity</td>
</tr>
<tr>
<td>@AvgPxInd</td>
<td>No</td>
<td>Yes for average price transfers. Average price transfer indicator = “1”</td>
</tr>
<tr>
<td>@AvgPx</td>
<td>No</td>
<td>For Average price Transfers</td>
</tr>
<tr>
<td>@LinkID</td>
<td>No</td>
<td>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.</td>
</tr>
<tr>
<td>@AvgPxGrpID</td>
<td>No</td>
<td>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.</td>
</tr>
</tbody>
</table>

**TrdCaptRpt/Hdr**

<table>
<thead>
<tr>
<th>Attributes/Elements</th>
<th>Required?</th>
<th>Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td>@SID</td>
<td>No</td>
<td>If used, identifies the message sender. For inbound messages will be the sending firm identifier.</td>
</tr>
<tr>
<td>@TID</td>
<td>No</td>
<td>Identifies the party to whom the message is sent. For inbound messages will be “ICE”</td>
</tr>
<tr>
<td>@Snt</td>
<td>No</td>
<td>Time the message is sent in UTC format,</td>
</tr>
<tr>
<td>@TrdCaptRpt/Amt</td>
<td>No</td>
<td>This block is used to provide residual information for average price transfers.</td>
</tr>
<tr>
<td>@Typ</td>
<td>No</td>
<td>“CRES” – for cash residual.</td>
</tr>
<tr>
<td>@Amt</td>
<td>No</td>
<td>Will contain the amount of the cash residual expressed as per unit residual.</td>
</tr>
<tr>
<td>@TrdCaptRpt/Instrmt</td>
<td>Yes</td>
<td>In the instrument block either CFI or SecTyp/Put/Call will be required.</td>
</tr>
<tr>
<td>@CFI</td>
<td>Optional</td>
<td>CFI will be deprecated sometime in mid-2010. (see description for outbound TrdCaptRpt)</td>
</tr>
<tr>
<td>@SecTyp</td>
<td>Yes</td>
<td>(see description for outbound TrdCaptRpt)</td>
</tr>
<tr>
<td>@Exch</td>
<td>Yes</td>
<td>(see description for outbound TrdCaptRpt)</td>
</tr>
<tr>
<td>@ID</td>
<td>Yes</td>
<td>(see description for outbound TrdCaptRpt)</td>
</tr>
<tr>
<td>@MMY</td>
<td>Yes</td>
<td>(see description for outbound TrdCaptRpt)</td>
</tr>
<tr>
<td>@PutCall</td>
<td>Yes</td>
<td>(see description for outbound TrdCaptRpt)</td>
</tr>
<tr>
<td>@StrkPx</td>
<td>No</td>
<td>Only for options. (see description for outbound TrdCaptRpt)</td>
</tr>
<tr>
<td>@RptSide/Pty</td>
<td>Yes</td>
<td>RptSide contains sending side or receiving side info depending on who is transmitting the message.</td>
</tr>
<tr>
<td>@CustCpcty</td>
<td>No</td>
<td>CTI code – Receiving firm’s CTI Code</td>
</tr>
<tr>
<td>@Side</td>
<td>No</td>
<td>“1” - Buy “2” – Sell</td>
</tr>
<tr>
<td>@SesSub</td>
<td>No</td>
<td>“X” – Venue is Ex-pit.</td>
</tr>
<tr>
<td>@RptSide/Pty</td>
<td>Yes</td>
<td>Exchange</td>
</tr>
<tr>
<td>@R</td>
<td>No</td>
<td>“22” – role is exchange</td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td>“IFUS”</td>
</tr>
<tr>
<td>@RptSide/Pty</td>
<td>No</td>
<td>Clearing House</td>
</tr>
<tr>
<td>@R</td>
<td>No</td>
<td>“21” – role is clearing house</td>
</tr>
</tbody>
</table>
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” – Alleged – Submitted 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.
@MtrchStat | Yes | “1” – Transfer is not matched – Will 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
@TrdSubTyp | Yes | Value is “5” for offsetting transaction. – Represents the side moving the position.
<table>
<thead>
<tr>
<th>Attributes/Elements</th>
<th>Required?</th>
<th>Comments</th>
</tr>
</thead>
</table>
| @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       | 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.  
<p>|                     |           | (see description for outbound TrdCaptRpt) |
| TrdCaptRpt/RptSide  | Yes       |                                                                  |</p>
<table>
<thead>
<tr>
<th>Attributes/Elements</th>
<th>Required?</th>
<th>Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td>@CustCpcty</td>
<td>Yes</td>
<td>CTI code</td>
</tr>
<tr>
<td>@Side</td>
<td>Yes</td>
<td>&quot;1&quot; - Buy</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&quot;2&quot; - Sell</td>
</tr>
<tr>
<td>@SeeSub</td>
<td>Yes</td>
<td>&quot;X&quot; - Venue is Ex-pit.</td>
</tr>
<tr>
<td>RptSide/Pty</td>
<td>Yes</td>
<td>Clearing firm – Submitted firm</td>
</tr>
<tr>
<td>@R</td>
<td>Yes</td>
<td>&quot;1&quot; - role is clearing firm</td>
</tr>
<tr>
<td>@ID</td>
<td>Yes</td>
<td>CM number</td>
</tr>
<tr>
<td>RptSide/Pty</td>
<td>No</td>
<td>Opposite firm</td>
</tr>
<tr>
<td>@R</td>
<td>No</td>
<td>&quot;18&quot; - role is opposite clearing firm</td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td>Opposite CM number</td>
</tr>
<tr>
<td>RptSide/Pty</td>
<td>No</td>
<td>Opposite trader</td>
</tr>
<tr>
<td>@R</td>
<td>No</td>
<td>&quot;37&quot; - role is opposite trader</td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td>Opposite Trader</td>
</tr>
<tr>
<td>RptSide/Pty</td>
<td>Yes</td>
<td>Customer account</td>
</tr>
<tr>
<td>@R</td>
<td>Yes</td>
<td>&quot;24&quot; - role is account</td>
</tr>
<tr>
<td>@ID</td>
<td>Yes</td>
<td>Account number</td>
</tr>
<tr>
<td>RptSide/Pty/Sub</td>
<td>Yes (for Role &quot;24&quot;)</td>
<td></td>
</tr>
<tr>
<td>@Typ</td>
<td>Yes</td>
<td>&quot;26&quot; - Account type</td>
</tr>
<tr>
<td>@ID</td>
<td>Yes</td>
<td>&quot;1&quot; - customer</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&quot;2&quot; - house</td>
</tr>
<tr>
<td>TrdCaptRpt/RptSide/Alloc</td>
<td>Yes</td>
<td>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 sending firm will be shown in the opposite party information of the RptSide block.</td>
</tr>
<tr>
<td>@Qty</td>
<td>Yes</td>
<td>Total quantity should be equal to @LastQty</td>
</tr>
<tr>
<td>@CustCpcty</td>
<td>No</td>
<td>CTI code – Take-up firm’s CTI code</td>
</tr>
<tr>
<td>RptSide/Alloc/Pty</td>
<td>Yes</td>
<td>Take-up Exchange</td>
</tr>
<tr>
<td>@R</td>
<td>Yes</td>
<td>&quot;22&quot; - role is exchange</td>
</tr>
<tr>
<td>@ID</td>
<td>Yes</td>
<td>&quot;IFUS&quot;</td>
</tr>
<tr>
<td>RptSide/Alloc/Pty</td>
<td>Yes</td>
<td>Take-up Clearing House</td>
</tr>
<tr>
<td>@R</td>
<td>Yes</td>
<td>&quot;21&quot; - role is clearing house</td>
</tr>
<tr>
<td>@ID</td>
<td>Yes</td>
<td>&quot;ICUS&quot;</td>
</tr>
<tr>
<td>RptSide/Alloc/Pty</td>
<td>Yes</td>
<td>Take-up Clearing firm</td>
</tr>
<tr>
<td>@R</td>
<td>Yes</td>
<td>&quot;1&quot; - role is clearing firm</td>
</tr>
<tr>
<td>@ID</td>
<td>Yes</td>
<td>CM number</td>
</tr>
<tr>
<td>RptSide/Alloc/Pty</td>
<td>No</td>
<td>Trader for ADJ and REV transfer reasons Not relevant for POS and ADJ transfers.</td>
</tr>
<tr>
<td>@R</td>
<td>No</td>
<td>&quot;12&quot; - role is trader</td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td>Trader</td>
</tr>
<tr>
<td>RptSide/Alloc/Pty</td>
<td>No</td>
<td>Customer account – Take-up firm’s account</td>
</tr>
<tr>
<td>@R</td>
<td>No</td>
<td>&quot;24&quot; - role is account</td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td>Account number</td>
</tr>
<tr>
<td>RptSide/Alloc/Pty/Sub</td>
<td>No</td>
<td></td>
</tr>
<tr>
<td>@Typ</td>
<td>No</td>
<td>&quot;26&quot; - Account type</td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td>&quot;1&quot; - customer</td>
</tr>
<tr>
<td></td>
<td></td>
<td>&quot;2&quot; - house</td>
</tr>
</tbody>
</table>

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 undo 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 specified 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 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.

<table>
<thead>
<tr>
<th>Attributes/Elements</th>
<th>Required?</th>
<th>Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td>TrdCaptRpt</td>
<td></td>
<td></td>
</tr>
<tr>
<td>@BizDt</td>
<td>Yes</td>
<td>Current business date</td>
</tr>
<tr>
<td>@LastPx</td>
<td>No</td>
<td>Price of trade. Required as per Fix spec. Must be the same as the original trade report.</td>
</tr>
<tr>
<td>@LastQty</td>
<td>Yes</td>
<td>Trade quantity. Required as per Fix spec. Must be the same as the original trade report.</td>
</tr>
<tr>
<td>@RptID</td>
<td>No</td>
<td>This is a unique ID that is assigned by the clearing firm to identify their request.</td>
</tr>
<tr>
<td>@RptTyp</td>
<td>Yes</td>
<td>“0” – Submit (for modify requests) Note that a trade being assigned and split will also be automatically accepted.</td>
</tr>
<tr>
<td>@TrdID</td>
<td>Yes</td>
<td>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</td>
</tr>
<tr>
<td>@TransTyp</td>
<td>Yes</td>
<td>“2” – Replace</td>
</tr>
<tr>
<td>TrdCaptRpt/Hdr</td>
<td></td>
<td></td>
</tr>
<tr>
<td>@SID</td>
<td>No</td>
<td>If used, identifies the message sender. For inbound messages will be the sending firm identifier.</td>
</tr>
<tr>
<td>@TID</td>
<td>No</td>
<td>Identifies the party to whom the message is sent. For inbound messages will be “ICE”</td>
</tr>
<tr>
<td>@Snt</td>
<td>No</td>
<td>Time the message is sent in UTC format.</td>
</tr>
<tr>
<td>Attributes/Elements</td>
<td>Required?</td>
<td>Comments</td>
</tr>
<tr>
<td>--------------------------</td>
<td>-----------</td>
<td>---------------------------------------------------------------------------</td>
</tr>
<tr>
<td>TrdCaptRpt/Instrmt</td>
<td>Yes</td>
<td>Required as per Fix spec. All attribute values must be the same as the original trade report.</td>
</tr>
<tr>
<td>@CFI</td>
<td>No</td>
<td>Note that CFI will be deprecated sometime in mid-2010.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>“FXXXXX” – futures</td>
</tr>
<tr>
<td></td>
<td></td>
<td>“OCXXXX” – option calls</td>
</tr>
<tr>
<td></td>
<td></td>
<td>“OPXXXXX” – option puts</td>
</tr>
<tr>
<td>@SecTyp</td>
<td>No</td>
<td>Security Type</td>
</tr>
<tr>
<td></td>
<td></td>
<td>FUT – Futures</td>
</tr>
<tr>
<td></td>
<td></td>
<td>OOF – Option on a futures</td>
</tr>
<tr>
<td></td>
<td></td>
<td>OOC – Option on a combo</td>
</tr>
<tr>
<td>@Exch</td>
<td>No</td>
<td></td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td>Commodity symbol</td>
</tr>
<tr>
<td>@MMY</td>
<td>No</td>
<td></td>
</tr>
<tr>
<td>@PutCall</td>
<td>No</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Put or call indicator</td>
</tr>
<tr>
<td></td>
<td></td>
<td>’0’ = Put</td>
</tr>
<tr>
<td></td>
<td></td>
<td>’1’ = Call</td>
</tr>
<tr>
<td>@StrkPx</td>
<td>No</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Strike price</td>
</tr>
<tr>
<td>TrdCaptRpt/RptSide</td>
<td>Yes</td>
<td></td>
</tr>
<tr>
<td>@CustCpcty</td>
<td>No</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Only if modifying CTI</td>
</tr>
<tr>
<td></td>
<td></td>
<td>New CTI</td>
</tr>
<tr>
<td>@AllocInd</td>
<td>Yes</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>’0’ – Used to remove the give-up indicator. Removing the give-up indicator will cause the Allocation Group within ACS to be adjusted accordingly.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>’1’ – If marking the entire trade as a give-up without specifying allocation information. If AllocInd=’1’, the Alloc block is not provided.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>’2’ – If allocation instructions are to be provided</td>
</tr>
<tr>
<td>@Side</td>
<td>No</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Buy or sell. Required as per Fix spec. Must be the same as the original trade report.</td>
</tr>
<tr>
<td>RptSide/Pty</td>
<td>No only for account or origin changes</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>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.</td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Only if modifying account or origin changes</td>
</tr>
<tr>
<td></td>
<td></td>
<td>New Account code</td>
</tr>
<tr>
<td>@R</td>
<td>No</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Only if modifying account or origin changes</td>
</tr>
<tr>
<td></td>
<td></td>
<td>’24’ – Account Role</td>
</tr>
<tr>
<td>RptSide/Pty/Sub</td>
<td>No</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Only if modifying seg. code</td>
</tr>
<tr>
<td>@ID</td>
<td>No</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Only if modifying seg. code</td>
</tr>
<tr>
<td></td>
<td></td>
<td>New segregation code:</td>
</tr>
<tr>
<td></td>
<td></td>
<td>’1’ – customer</td>
</tr>
<tr>
<td></td>
<td></td>
<td>’2’ – house</td>
</tr>
<tr>
<td>@Typ</td>
<td>No</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Only if modifying seg. code</td>
</tr>
<tr>
<td></td>
<td></td>
<td>’26’ – Account type</td>
</tr>
<tr>
<td>RptSide/Alloc</td>
<td>No</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Required only if allocations or assignments are being specified i.e. AllocInd=’2’</td>
</tr>
<tr>
<td>@Qty</td>
<td>Yes</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>The sum of the Qty values within all Alloc blocks must equal the LastQty value in the report.</td>
</tr>
<tr>
<td>@CustCpcty</td>
<td>Required if Meth=’4’ or assignment is to an account within the same firm</td>
<td>CTI code, values 1, 2, 3, or 4.</td>
</tr>
<tr>
<td>RptSide/Alloc/Pty</td>
<td>Required on all alloc blocks</td>
<td>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</td>
</tr>
</tbody>
</table>
### 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

<table>
<thead>
<tr>
<th>ICUS</th>
<th>Clearing Firm</th>
</tr>
</thead>
<tbody>
<tr>
<td>Original Trade Report</td>
<td></td>
</tr>
</tbody>
</table>

→ `<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:

<table>
<thead>
<tr>
<th>ICUS</th>
<th>Clearing Firm</th>
</tr>
</thead>
<tbody>
<tr>
<td>Original Trade Report</td>
<td></td>
</tr>
</tbody>
</table>

→ `<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:

<table>
<thead>
<tr>
<th>ICUS</th>
<th>Clearing Firm</th>
</tr>
</thead>
<tbody>
<tr>
<td>Original Trade Report</td>
<td></td>
</tr>
</tbody>
</table>

→ `<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

<table>
<thead>
<tr>
<th>ICUS</th>
<th>Clearing Firm</th>
</tr>
</thead>
<tbody>
<tr>
<td>Original Trade Report</td>
<td></td>
</tr>
</tbody>
</table>

→ `<TrdCaptRpt>`
  RptID=<new 1> (msg #)
  TrdID=<new 2> (ICE Clear US seq #)
7.1.5 Trade Rejected via Screen (trade goes from clearable to challenged status)
A reversal message is sent to reverse the original trade.

<table>
<thead>
<tr>
<th>ICUS</th>
<th>Clearing Firm</th>
</tr>
</thead>
<tbody>
<tr>
<td>Original Trade Report</td>
<td></td>
</tr>
</tbody>
</table>

→ <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.

<table>
<thead>
<tr>
<th>ICUS</th>
<th>Clearing Firm</th>
</tr>
</thead>
<tbody>
<tr>
<td>Original Trade Report</td>
<td></td>
</tr>
</tbody>
</table>

→ <TrdCaptRpt>
  RptID=<new 1> (msg #)
  TrdID=<new 2> (ICE Clear US seq #)
  RptTyp="0" (submit)
  TransTyp="0" (new)
Trade is Challenged via FixML

<table>
<thead>
<tr>
<th></th>
<th>&lt;TrdCaptRpt&gt;</th>
</tr>
</thead>
<tbody>
<tr>
<td>←</td>
<td>RptID=&lt;new 3&gt; (firm msg #)</td>
</tr>
<tr>
<td></td>
<td>TrdID=&lt;reference 2&gt; (ICE Clear US seq #)</td>
</tr>
<tr>
<td></td>
<td>RptTyp=&quot;3&quot; (reject)</td>
</tr>
</tbody>
</table>

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

<table>
<thead>
<tr>
<th>ICUS</th>
<th>Clearing Firm</th>
</tr>
</thead>
<tbody>
<tr>
<td>Original Trade Report</td>
<td></td>
</tr>
<tr>
<td>→</td>
<td>&lt;TrdCaptRpt&gt;</td>
</tr>
<tr>
<td></td>
<td>RptID=&lt;new 1&gt; (msg #)</td>
</tr>
<tr>
<td></td>
<td>TrdID=&lt;new 2&gt; (ICE Clear US seq #)</td>
</tr>
<tr>
<td></td>
<td>RptTyp=&quot;0&quot; (submit)</td>
</tr>
<tr>
<td></td>
<td>TransTyp=&quot;0&quot; (new)</td>
</tr>
</tbody>
</table>

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

<table>
<thead>
<tr>
<th>ICUS</th>
<th>Clearing Firm</th>
</tr>
</thead>
<tbody>
<tr>
<td>Original Trade Report</td>
<td></td>
</tr>
<tr>
<td>→</td>
<td>&lt;TrdCaptRpt&gt;</td>
</tr>
<tr>
<td></td>
<td>RptID=&lt;new 1&gt; (msg #)</td>
</tr>
<tr>
<td></td>
<td>TrdID=&lt;new 2&gt; (ICE Clear US seq #)</td>
</tr>
</tbody>
</table>
Trade is Accepted via FixML

Replace Message is Sent to Firm

### 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.

<table>
<thead>
<tr>
<th>Sending Firm</th>
<th>ICUS</th>
</tr>
</thead>
<tbody>
<tr>
<td>Original Trade Confirmation</td>
<td></td>
</tr>
<tr>
<td>&lt;TrdCaptRpt&gt;</td>
<td></td>
</tr>
<tr>
<td>RptID=&lt;new 1&gt;</td>
<td></td>
</tr>
<tr>
<td>TrdID=&lt;new 2&gt;</td>
<td></td>
</tr>
<tr>
<td>LastQty=&quot;100&quot;</td>
<td></td>
</tr>
<tr>
<td>RptTyp=&quot;0&quot; (submit)</td>
<td></td>
</tr>
<tr>
<td>TransTyp=&quot;0&quot; (new)</td>
<td></td>
</tr>
<tr>
<td>←</td>
<td></td>
</tr>
<tr>
<td>Trade Capture Report to mark as give-up</td>
<td></td>
</tr>
<tr>
<td>&lt;TrdCaptRpt&gt;</td>
<td></td>
</tr>
<tr>
<td>ID=&lt;new 3&gt;</td>
<td></td>
</tr>
<tr>
<td>@TrdID=&lt;reference 2&gt;</td>
<td></td>
</tr>
<tr>
<td>@TransTyp=&quot;2&quot; (replace)</td>
<td></td>
</tr>
<tr>
<td>AllocInd=&quot;1&quot;</td>
<td></td>
</tr>
<tr>
<td>→</td>
<td></td>
</tr>
<tr>
<td>Update Confirmation</td>
<td></td>
</tr>
<tr>
<td>&lt;TrdCaptRpt&gt;</td>
<td></td>
</tr>
<tr>
<td>RptID=&lt;new 5&gt;</td>
<td></td>
</tr>
<tr>
<td>TrdID=&lt;reference 2&gt;</td>
<td></td>
</tr>
<tr>
<td>LastQty=&quot;30&quot;</td>
<td></td>
</tr>
<tr>
<td>RptTyp=&quot;0&quot; (submit)</td>
<td></td>
</tr>
<tr>
<td>TransTyp=&quot;2&quot; (Replace)</td>
<td></td>
</tr>
<tr>
<td>AllocInd=&quot;1&quot;</td>
<td></td>
</tr>
<tr>
<td>←</td>
<td></td>
</tr>
</tbody>
</table>

### 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)
</TrdCaptRpt>
```

---

**Give-up Instruction**

```
<TrdCaptRpt>
ID=<new 3>
@TrdID=<reference 2>
@TransTyp="2" (replace)
AllocInd="2"
Alloc/@Qty="100"
Pty@R="1" @ID="Firm2"
</TrdCaptRpt>
```

---

**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"
</TrdCaptRpt>
```

---

### 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)
</TrdCaptRpt>
```

---

**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"
</TrdCaptRpt>
```
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.

<table>
<thead>
<tr>
<th>Sending Firm</th>
<th>ICUS</th>
</tr>
</thead>
<tbody>
<tr>
<td>Original Trade Confirmation</td>
<td></td>
</tr>
<tr>
<td>&lt;TrdCaptRpt&gt;</td>
<td></td>
</tr>
<tr>
<td>RptID=&lt;new 1&gt;</td>
<td></td>
</tr>
<tr>
<td>TrdID=&lt;new 2&gt;</td>
<td></td>
</tr>
<tr>
<td>LastQty=&quot;100&quot;</td>
<td></td>
</tr>
<tr>
<td>RptTyp=&quot;0&quot; (submit)</td>
<td></td>
</tr>
<tr>
<td>TransTyp=&quot;0&quot; (new)</td>
<td></td>
</tr>
</tbody>
</table>

| Split Message |
| <TrdCaptRpt> |
| ID=<new 3> |
7.1.13 Trade Capture Report message flow to submit a new transfer with receiving firm accepting.

<table>
<thead>
<tr>
<th>Sending Firm</th>
<th>ICUS</th>
<th>Receiving Firm</th>
</tr>
</thead>
<tbody>
<tr>
<td>TrdCaptRpt</td>
<td></td>
<td></td>
</tr>
<tr>
<td>LastQty=“100”</td>
<td>TrdTyp=3 (Transfer)</td>
<td></td>
</tr>
<tr>
<td>RptTyp=“0” (submit)</td>
<td>TrdTyp2=6 (if weighted average price transfer)</td>
<td></td>
</tr>
<tr>
<td>TrdTyp=“0” (new)</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

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

<table>
<thead>
<tr>
<th>Sending Firm</th>
<th>ICUS</th>
<th>Receiving Firm</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Transfer Request</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td><code>&lt;TrdCaptRpt&gt;</code></td>
<td></td>
<td></td>
</tr>
<tr>
<td>TrdID=&quot;new 1&quot;</td>
<td></td>
<td></td>
</tr>
<tr>
<td>TransTyp=&quot;2&quot; (Replace)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RptTyp=&quot;2&quot; (Accept)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>MtcStat=&quot;0&quot; (Matched)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>LastQty=&quot;100&quot;</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**Confirm to Sending Firm**

| 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) | | |
| MtcStat="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="2" (Replace) | | |
| RptTyp="2" (Accept) | | |
| MtcStat="0" (Matched) | | |
| LastQty="100" | | |

**Confirm of Accept to Sending Firm**

| `<TrdCaptRpt>` | | |
| TrdID="new 1" | | |
| TransTyp="2" (Replace) | | |
| RptTyp="2" (Accept) | | |
| MtcStat="0" (Matched) | | |
| LastQty="100" | | |

---

**Note:** The table and flow diagram illustrate the communication between the sending firm, the Clearing Unit (ICUS), and the receiving firm (RFIRM) for a new transfer request with a decline response. The messages include details such as transaction IDs, types, quantities, and report types, reflecting the processes of initiation, allocation, and confirmation of the transfer request.
## 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"
</TrdCaptRpt>
```


## Allego to Receiving Firm (RFIRM)

```
<TrdCaptRpt>
  @TrdID="new 2"
  TrdTyp="3" (Transfer)
  TrdTyp2="6" (if weighted average price transfer)
  @MtchStat="1" (Unmatched)
  Alloc/@Qty="100"
  Pty@R="1"@ID="RFIRM"
</TrdCaptRpt>
```

## RFIRM Declines Transfer Request

```
<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"
</TrdCaptRpt>
```

## Confirm of Decline to RFIRM

```
<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"
</TrdCaptRpt>
```

```
<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"
</TrdCaptRpt>
```

## Confirm of Decline to Sending Firm
7.1.15 Trade Capture Report message flow to submit a new transfer with sending firm cancelling before receiving firm accepts.

<table>
<thead>
<tr>
<th>Sending Firm</th>
<th>ICUS</th>
<th>Receiving Firm</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Transfer Request</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td><code>&lt;TrdCaptRpt&gt;</code></td>
<td></td>
<td></td>
</tr>
<tr>
<td>LastQty=&quot;100&quot;</td>
<td></td>
<td></td>
</tr>
<tr>
<td>TrdTyp=&quot;3&quot; (Transfer)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>TrdTyp2=&quot;6&quot; (if weighted average price transfer)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RptTyp=&quot;0&quot; (submit)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>TransTyp=&quot;0&quot; (new)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Alloc/@Qty=&quot;100&quot;</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Pty@R=&quot;1&quot;@ID=&quot;RFIRM&quot;</td>
<td></td>
<td></td>
</tr>
<tr>
<td>→</td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>Confirm to Sending Firm</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td><code>&lt;TrdCaptRpt&gt;</code></td>
<td></td>
<td></td>
</tr>
<tr>
<td>@TrdID=&quot;new 1&quot;</td>
<td></td>
<td></td>
</tr>
<tr>
<td>TrdTyp=&quot;3&quot; (Transfer)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>TrdTyp2=&quot;6&quot; (if weighted average price transfer)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>@TransTyp=&quot;0&quot;</td>
<td></td>
<td></td>
</tr>
<tr>
<td>@RptTyp=&quot;0&quot;</td>
<td></td>
<td></td>
</tr>
<tr>
<td>@MtchStat=&quot;1&quot; (Unmatched)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Alloc/@Qty=&quot;100&quot;</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Pty@R=&quot;1&quot;@ID=&quot;RFIRM&quot;</td>
<td></td>
<td></td>
</tr>
<tr>
<td>←</td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>Allege to Receiving Firm (RFIRM)</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>→</td>
<td></td>
<td></td>
</tr>
<tr>
<td><code>&lt;TrdCaptRpt&gt;</code></td>
<td></td>
<td></td>
</tr>
<tr>
<td>TrdID=&quot;new 2&quot;</td>
<td></td>
<td></td>
</tr>
<tr>
<td>TrdTyp=&quot;3&quot; (Transfer)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>TrdTyp2=&quot;6&quot; (if weighted average price transfer)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RptTyp=&quot;1&quot; (Allege)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>MtchStat=&quot;1&quot; (Unmatched)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>LastQty=&quot;100&quot;</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Sending Firm Cancels</td>
<td></td>
<td></td>
</tr>
<tr>
<td><code>&lt;TrdCaptRpt&gt;</code></td>
<td></td>
<td></td>
</tr>
<tr>
<td>TrdID=&quot;new 1&quot;</td>
<td></td>
<td></td>
</tr>
<tr>
<td>TrdTyp=&quot;3&quot; (Transfer)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>TrdTyp2=&quot;6&quot; (if weighted average price transfer)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>LastQty=&quot;100&quot;</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RptTyp=&quot;0&quot; (submit)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>TransTyp=&quot;1&quot; (Cancel)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>→</td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>Confirm of Cancel to RFIRM</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>→</td>
<td></td>
<td></td>
</tr>
<tr>
<td><code>&lt;TrdCaptRpt&gt;</code></td>
<td></td>
<td></td>
</tr>
<tr>
<td>TrdID=&quot;new 2&quot;</td>
<td></td>
<td></td>
</tr>
<tr>
<td>TrdTyp=&quot;3&quot; (Transfer)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>TrdTyp2=&quot;6&quot; (if weighted average price transfer)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>TransTyp=&quot;1&quot; (Cancel)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>MtchStat=&quot;1&quot; (Unmatched)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>LastQty=&quot;100&quot;</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Confirm of Cancel to Sending Firm</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
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.

<table>
<thead>
<tr>
<th>Sending Firm</th>
<th>ICUS</th>
<th>Receiving Firm</th>
</tr>
</thead>
<tbody>
<tr>
<td><code>&lt;TrdCaptRpt&gt;</code></td>
<td></td>
<td><code>TrdID=&quot;new 1&quot;</code></td>
</tr>
<tr>
<td><code>TrdTyp=&quot;3&quot;</code> (Transfer)</td>
<td></td>
<td><code>TrdTyp=&quot;3&quot;</code> (Transfer)</td>
</tr>
<tr>
<td><code>TrdTyp2=&quot;6&quot;</code> (if weighted average price transfer)</td>
<td></td>
<td><code>TrdTyp2=&quot;6&quot;</code> (if weighted average price transfer)</td>
</tr>
<tr>
<td><code>RptTyp=&quot;0&quot;</code> (submit)</td>
<td></td>
<td><code>RptTyp=&quot;1&quot;</code> (Allege)</td>
</tr>
<tr>
<td><code>TransTyp=&quot;0&quot;</code> (new)</td>
<td></td>
<td><code>MtcStat=&quot;1&quot;</code> (Unmatched)</td>
</tr>
<tr>
<td><code>Alloc/@Qty=&quot;100&quot;</code></td>
<td></td>
<td><code>LastQty=&quot;100&quot;</code></td>
</tr>
<tr>
<td><code>Pty@R=&quot;1&quot;@ID=&quot;RFIRM&quot;</code></td>
<td></td>
<td><code>Pty@R=&quot;1&quot;@ID=&quot;RFIRM&quot;</code></td>
</tr>
</tbody>
</table>

Transfer Request

Confirm to Sending Firm

| `<TrdCaptRpt>` | `@TrdID="new 1"` | `@TrdID="new 1"` |
| `TrdTyp="3"` (Transfer) | `TrdTyp="3"` (Transfer) |
| `TrdTyp2="6"` (if weighted average price transfer) | `TrdTyp2="6"` (if weighted average price transfer) |
| `@RptTyp="0"` | `@RptTyp="1"` (Allege) |
| `@TransTyp="0"` | `@MtcStat="1"` (Unmatched) |
| `Alloc/@Qty="100"` | `Alloc/@Qty="100"` |
| `Pty@R="1"@ID="RFIRM"` | `Pty@R="1"@ID="RFIRM"` |

Allege to Receiving Firm (RFIRM)

| RFIRM Accepts Transfer Request |
| `TrdID="new 2"` |
| `TrdTyp="3"` (Transfer) |
| `TrdTyp2="6"` (if weighted average price transfer) |
| `RptTyp="1"` (Allege) |
| `MtcStat="1"` (Unmatched) |
| `LastQty="100"` |

<p>|← |<code>&lt;TrdCaptRpt&gt;</code> |
|<code>TrdID=&quot;new 2&quot;</code> |<code>TrdTyp=&quot;3&quot;</code> (Transfer) |<code>TrdTyp2=&quot;6&quot;</code> (if weighted average price transfer) |</p>
<table>
<thead>
<tr>
<th>Confirm of Accept to RFIRM</th>
<th>Confirm of Accept to Sending Firm</th>
</tr>
</thead>
<tbody>
<tr>
<td><img src="#" alt="Transaction Details" /></td>
<td><img src="#" alt="Transaction Details" /></td>
</tr>
</tbody>
</table>

**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)

**RFIRM Declines Transfer Request**

- `<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 RFIRM**

- `<TrdCaptRpt>`
  - TrdID="new 2"
  - TrdTyp="3" (Transfer)
  - TrdTyp2="6" (if weighted average price transfer)
  - TransTyp="2" (Replace)
  - RptTyp="3" (Decline)

**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)

**Sending Firm Cancels**

- `<TrdCaptRpt>`
  - TrdID="new 1"
  - TrdTyp="3" (Transfer)
  - TrdTyp2="6" (if weighted average price transfer)
A Appendix

A.1 Party Role Mappings

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

<table>
<thead>
<tr>
<th>Attribute</th>
<th>Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td>Executing Trader</td>
<td></td>
</tr>
<tr>
<td>Pty/@ID</td>
<td>Trader badge number</td>
</tr>
<tr>
<td>Pty/@R</td>
<td>&quot;12&quot;</td>
</tr>
<tr>
<td>Opposite Trader</td>
<td></td>
</tr>
<tr>
<td>Pty/@ID</td>
<td>Opposite trader badge number</td>
</tr>
<tr>
<td>Pty/@R</td>
<td>&quot;37&quot;</td>
</tr>
<tr>
<td>Entering Trader</td>
<td></td>
</tr>
<tr>
<td>Pty/@ID</td>
<td>Entering trader badge number (will be &quot;9999&quot; for off floor members)</td>
</tr>
<tr>
<td>Pty/@R</td>
<td>&quot;36&quot;</td>
</tr>
<tr>
<td>Exchange</td>
<td></td>
</tr>
<tr>
<td>Pty/@ID</td>
<td>&quot;IFUS&quot;</td>
</tr>
<tr>
<td>Pty/@R</td>
<td>&quot;22&quot;</td>
</tr>
<tr>
<td>Clearing House</td>
<td></td>
</tr>
<tr>
<td>Pty/@ID</td>
<td>&quot;ICUS&quot;</td>
</tr>
<tr>
<td>Pty/@R</td>
<td>&quot;21&quot;</td>
</tr>
<tr>
<td>Clearing Member</td>
<td></td>
</tr>
<tr>
<td>Pty/@ID</td>
<td>Clearing member ID</td>
</tr>
<tr>
<td>Pty/@R</td>
<td>&quot;1&quot;</td>
</tr>
<tr>
<td>Opposite Clearing Member</td>
<td></td>
</tr>
<tr>
<td>Pty/@ID</td>
<td>Opposite Clearing member ID</td>
</tr>
<tr>
<td>Pty/@R</td>
<td>&quot;18&quot;</td>
</tr>
<tr>
<td>Customer Account</td>
<td></td>
</tr>
<tr>
<td>Pty/@ID</td>
<td>Customer account number</td>
</tr>
<tr>
<td>Field</td>
<td>Description</td>
</tr>
<tr>
<td>------------</td>
<td>-----------------------------------------------------------------------------</td>
</tr>
<tr>
<td>Pty/@ID</td>
<td>User entering trade in Trading Engine</td>
</tr>
<tr>
<td>Pty/@R</td>
<td>“44”</td>
</tr>
<tr>
<td>Pty/Sub/@ID</td>
<td>Seg. Code:</td>
</tr>
<tr>
<td></td>
<td>“1” – customer</td>
</tr>
<tr>
<td></td>
<td>“2” – house</td>
</tr>
<tr>
<td>Pty/Sub/@Typ</td>
<td>“26”</td>
</tr>
<tr>
<td></td>
<td>Operator ID</td>
</tr>
<tr>
<td>Pty/@ID</td>
<td>Session ID of the session entering the order</td>
</tr>
<tr>
<td>Pty/@R</td>
<td>“55”</td>
</tr>
</tbody>
</table>
### B Outbound Message Samples (from ICE Clear US to Clearing Firm)

#### B.1 Basic Future Trade Capture Report confirmation.

```xml
<FIXML>
<TrdCaptRpt
BizDt="2008-01-10"
SesSub='E'
CopyMsgInd="Y"
TrdRptStat="0"
ExecID="663456"

LastPx="8.7"
LastQty="12"
MchStat="0"
RptId="1"
RptTyp="0"
TrdID="4666751"
TrdDt="2008-01-10"
TrdTyp="0"
TxnTm="2008-01-10T10:05:00-04:00">
<Hdr
SID="ICE"
TID="430"
Snt="2008-01-10T10:05:30-04:00">
<Instrmt
CFI="FXXXXX"
SecTyp="FUT"
Exch="IFUS"
ID="SB"
MMY="200803"/>
<RptSide
ClOrdId="12345678910"

InptSrc="ICE"
InptDev="ICE"
AgrsrInd="Y"
ClOrdId2="184651"
CustCpcty="4"
Side="2">
<Pty ID="7733" R="12"/>
<Pty ID="1FUS" R="22"/>
<Pty ID="ICUS" R="21"/>
<Pty ID="430" R="1"/>
<Pty ID="SPD-4" R="44"/>
<Pty ID="ISV100" R="55"/>
<Pty ID="12345" R="24">
<Sub ID="1" Typ="26"/>
</Pty></Pty>
</RptSide>
</TrdCaptRpt>
```

- **Business Date for Transaction**
- **Electronic transaction**
- **Drop copy of trade**
- **Accepted with no errors**
- **Execution ID from electronic platform**
- **Trade Price**
- **Trade Quantity**
- **Match Status (matched)**
- **Daily Firm Sequential Number**
- **Trade Report Type (submit)**
- **Transaction Type (new)**
- **Exchange ID assigned to trade**
- **Trade Date of Transaction**
- **Trade Type (regular trade)**
- **Trade execution time**
- **Header information**
- **The sending entity**
- **Target entity**
- **Time message is sent**

- **CFI Code (futures).** To be deprecated in mid-2010.
- **Security Type (futures)**
- **Exchange Identifier**
- **Commodity Symbol**
- **Contract Month**

- **Orginal order ID from Trading Engine**
- **System originating Trade**
- **System this message is from**
- **Maker(‘N’) Taker(‘Y’) Indicator**
- **Unique half trade ID**
- **CTI Code**
- **Buy/Sell Flag (sell)**
- **Executing Broker**

- **Exchange**
- **Clearing House**
- **Clearing Firm**
- **Operator ID**
- **Session ID**
- **Account**
- **Seg Code (customer)**
B.2 Basic Option Trade Capture Report confirmation.

```
<FIXML>
<TrdCaptRpt
BizDt="2008-01-10"
SesSub="P"
TrdRptStat="0"
CopyMsgInd="Y"
LastPx=".22"
LastQty="2"
MtchStat="0"
RptID="2"
RptTyp="0"
TrdID="4666772"
TransTyp="0"
TrdDt="2008-01-10"
TrdTyp="0"
TxnTm="2008-01-10T10:00:00.00">
<Hdr
SID="ICE"
TID="480"
Snt="2008-01-10T10:19:00.00">
<Instrmt
CFI="OPXXXX"
SecTyp="OOF"
Exch="IFUS"
ID="CC"
MMY="200805"
PutCall="0"
StrkPx="13"/>
<Undly
CFI="FXXXXX"
SecTyp="FUT"
Exch="IFUS"
ID="CC"
MMY="200805"/>
<RptSide
ClOrdID="12345678910"
ClOrdID2="717301"
InptSrc="ICE"
InptDev="ICE"
AgrsrInd="Y"
CustCpcty="1"
Side="1">
<Pty ID="5544" R="12"/>
<Pty ID="IFUS" R="22"/>
<Pty ID="ICUS" R="21"/>
<Pty ID="480" R="1"/>
<Pty ID="SPD-4" R="44"/>
<Pty ID="ISV100" R="55"/>
<Pty ID="12345" R="24"/>
</Pty ID>
</RptSide>
</Hdr>
</FixML>
```

- Business Date for Transaction
- Trading floor transaction
- Accepted with no errors
- Drop copy of trade
- Trade Price
- Trade Quantity
- Match Status (matched)
- Daily Firm Sequential Number
- Trade Report Type (submit)
- Exchange ID assigned to trade
- Transaction Type (new)
- Trade Date of Transaction
- Trade Type (regular trade)

- Header information
- The sending entity
- Target entity
- Time message is sent

- CFI Code (option put). To be deprecated in mid-2010.
- Security Type (option on a future)
- Exchange Identifier
- Commodity Symbol
- Contract Month
- Put or call indicator (Put)
- Strike Price

- CFI Code (futures). To be deprecated in mid-2010.
- Security Type (futures)
- Undly Exchange
- Undly Commodity Symbol
- Undly Contract Month

- Original order ID from Trading Engine
- Unique Half Trade ID
- System originating Trade
- System this message is from
- Maker(“N”) Taker(“Y”) Indicator
- CTI Code
- Buy/Sell Flag (buy)
- Executing Broker
- Exchange
- Clearing House
- Clearing Firm
- Operator ID
- Session ID
- Account
B.3 Future Spread Trade Capture Report confirmation

```xml
<FIXML>
<TrdCaptRpt
BizDt="2008-01-10"
SesSub='E'
TrdRptStat="0"
CopyMsgInd="Y"
LastPx="8.7"
LastQty="12"
MLegRptTyp = "2"
MchStat="0"
RptID="3"
RptTyp="0"
TransTyp="0"
TrdID="4666751"
TrdDt="2008-01-10"
TrdTyp="0"
TxnTm="2008-01-10T10:05:00-04:00">
<Hdr
SID="ICE"
TID="430"
Snt="2008-01-10T10:05:30-04:00">
<Instrmt
CFI="FXXXXX"
SecTyp="FUT"
Exch="IFUS"
ID="SB"
MMY="200803"/>
<RptSide
ClOrdID="1846517100"
InptSrc="ICE"
InptDev="ICE"
AgrsrInd="Y"
ClOrdID2="184651"nCustCpcty="4"
Side="2">
<Pty ID="7733" R="12"/>
<Pty ID="IFUS" R="22"/>
<Pty ID="ICUS" R="21"/>
<Pty ID="430" R="1"/>
<Pty ID="SPD-4" R="44"/>
<Pty ID="ISV100" R="55"/>
<Pty ID="12345" R="24"/>
</Pty>
</RptSide>
</TrdCaptRpt>
</FIXML>
```

- Business Date for Transaction
- Electronic transaction
- Accepted with no errors
- Drop copy of trade
- Trade Price
- Trade Quantity
- Spread Trade Type Indicator
- Match Status (matched)
- Daily Firm Sequential Number
- Trade Report Type (submit)
- Transaction Type (new)
- Exchange ID assigned to trade
- Trade Date of Transaction
- Trade Type (regular trade)
- Trade execution time
- Header information
- The sending entity
- Target entity
- Time message is sent

- CFI Code (futures). To be deprecated in mid-2010.
- Security Type (futures)
- Exchange Identifier
- Commodity Symbol
- Contract Month

- Original order ID from Trading Engine
- System originating Trade
- System this message is from
- Maker(“N”) Taker(“Y”) Indicator
- Unique Half Trade ID
- CTI Code
- Buy/Sell Flag (sell)
- Executing Broker

- Exchange
- Clearing House
- Clearing Firm
- Operator ID
- Session ID
- Account
- Seg Code (customer)
B.4 Average Price Transfer Confirmation

```
<TrdCapRpt
BizDt="2008-02-19"
TrdDt="2008-02-19"
TrdID="14988293"
CopyMsgInd="Y"
TrdRptStat="0"
SesSub="X"
TransTyp="2"
TrdTyp="3"
LastPx="69.5023647"
LastQty="5"
AvgPx="69.5023647"
MtchStat="0"
AvgPxInd="1"
LinkID="A62345"
AvgPxGrpID="A62345"
RndPX="69.50"
TrdTyp2="6"
TrdSubTyp="5"
TrnsfrRsn="APT"
RptTyp="2"
TxnTm="2008-02-19T10:05:00-00:00">
  <Hdr
    SID="ICE"
    TID="858"
    Snt="2008-02-19T10:05:30-00:00">
    <Instrmt
      ID="CT"
      MMY="200803"
      CFI="FXXXXX"
      SecTyp="FUT"
      Exch="IFUS"/>
    <Amt
      Amt="1.31"
      Typ="CRES"
      Ccy="USD"/>
  </Hdr>
  <RptSide
    AgrsrInd="Y"
    InptSrc="API"
    Side="1"
    CustCpcty="2"
    SesSub="X">
    <Pty
      R="22" ID="IFUS"/>
    <Pty
      R="21" ID="ICUS"/>
    <Pty
      R="4" ID="858"/>
    <Pty
      R="18" ID="686"/>
    <Pty
      R="24" ID="NXU8812"/>
    <Sub Typ="26" ID="1"/>
  </RptSide>
</TrdCapRpt>
```

- Accepted with no errors
- X-Pit transaction
- Replace
- Transfer
- Price for transfer
- Number of lots
- Average price
- Trade is matched
- Average Indicator
- Average price group ID
- Average price group ID
- Rounded Average Price
- Average Price transfer
- Transaction is an offset.
- Transfer reason is average price transfer
- Accepted
- Trade execution time
- Header information
- The sending entity
- Target entity
- Time message is sent

- Commodity symbol
- Contract month
- CFI Code (futures). To be deprecated in mid-2010.
- Security Type (futures)
- Listing exchange

- Average price residual amount per contract

- Aggressor Indicator “Y” Yes
- Input Source “API” firm application interface
- Buy
- CTI 2
- Venue is Ex-Pit
- Exchange is IFUS
- ICE Clear US is clearinghouse
- 858 is clearing member
- 686 is opposite clearing member
- Customer account
- Seg code is customer
B.5 Position Transfer – Confirmation

```xml
<TrdCaptRpt
   AsOfInd="1"
   BizDt="2008-02-13"
   TrdDt="2008-02-12"
   TrdID="14977263"
   TrdRptStat="0"
   SesSub="X"
   CopyMsgInd="Y"
   TrdTyp="3"
   TransTyp="2"
   LastQty="10"
   LastPx="147.00"
   MtchStat="0"
   RptTyp="2"
   TrnsfrRsn="POS"
   TrdSubTyp="5"
   TrdID="14977263"
   TrdRptStat="0"
   TrdTyp="3"
   TransTyp="2"
   LastQty="10"
   LastPx="147.00"
   MtchStat="0"
   RptTyp="2"
   TrnsfrRsn="POS"
   TrdSubTyp="5"
   TxnTm="2008-02-13T10:05:00-04:00">
  <Hdr
     SID="ICE"
     TID="686"
     Snt="2008-02-13T10:05:00-04:00"
     <Instrmt
       ID="KC"
       MMY="200807"
       CFI="FXXXXX"
       SecTyp="FUT"
       Exch="IFUS"/>
     <RptSide
       AgrsrInd="N"
       InptSrc="UI"
       Side="1"
       CustCpcty="4"
       SesSub="X">
       <Pty R="22" ID="IFUS"/>
       <Pty R="21" ID="ICUS"/>
       <Pty R="4" ID="686"/>
       <Pty R="18" ID="132"/>
       <Pty R="24" ID="XYZ777">
         <SubTyp R="26" ID="2"/>
       </Pty>
     </Pty>
     <SubTyp R="26" ID="2"/>
     <SubTyp R="26" ID="2"/>
     <SubTyp R="26" ID="2"/>
     <SubTyp R="26" ID="2"/>
     <SubTyp R="26" ID="2"/>
     <SubTyp R="26" ID="2"/>
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     <SubTyp R="26" ID="2"/>
     <SubTyp R="26" ID="2"/>
     <SubTyp R="26" ID="2"/>
     <SubTyp R="26" ID="2"/>
     <SubTyp R="26" ID="2"/>
     <SubTyp R="26" ID="2"/>
     <SubTyp R="26" ID="2"/>
     <SubTyp R="26" ID="2"/
```
B.6 Clearing Adjustment (MA) Confirmation

```
<TrdCaptRpt
  AsOfInd="1"
  BizDt="2008-02-13"
  TrdDt="2008-02-12"
  TrdID="148677278"
  TrdRptStat="0"
  CopyMsgInd="Y"
  SesSub="X"
  TrdTyp="3"
  TransTyp="2"
  LastQty="13"
  LastPx="8.75"
  MtchStat="0"
  RptTyp="2"
  TrdTyp2="0"
  TrdSubTyp="6"
  TrnsfrRsn="ADJ"
  OrigTrdID="1234567"
  TxnTm="2008-02-13T10:05:00-04:00">
  <Hdr
    SID="ICE"
    TID="686"
    Snt="2008-02-13T10:05:30-04:00">
    <Instrmt
      ID="SB"
      MMY="200807"
      CFI="FXXXXX"
      SecTyp="FUT"
      Exch="IFUS"/>
    <RptSide
      AgrsrInd="N"
      Side="1"
      CustCpcty="2"
      ClOrdID="3346670100"
      SesSub="X">
      <Pty R="22" ID="IFUS"/>
      <Pty R="21" ID="ICUS"/>
      <Pty R="12" ID="0123"/>
      <Pty R="18" ID="456"/>
      <Pty R="4" ID="686"/>
      <Pty R="24" ID="XYZ777"/>
      <Sub Typ="26" ID="2"/>
    </Pty>
  </RptSide>
</TrdCaptRpt>
```

B.7 Transfer Reversal (MA) Confirmation

```
<TrdCaptRpt
  AsOfInd="1"
  BizDt="2008-02-13"
  TrdDt="2008-02-12">
  <Hdr
    SID="ICE"
    TID="686"
    Snt="2008-02-13T10:05:30-04:00">
    <Instrmt
      ID="SB"
      MMY="200807"
      CFI="FXXXXX"
      SecTyp="FUT"
      Exch="IFUS"/>
  </Hdr>
  <TxnTm="2008-02-13T10:05:00-04:00">
    <Hdr
      SID="ICE"
      TID="686"
      Snt="2008-02-13T10:05:30-04:00">
    </Hdr>
    <TrdRptStat
      AsOfInd="1"
      BizDt="2008-02-12"
      TrdDt="2008-02-11">
    </TrdRptStat>
  </TxnTm>
</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"
LastPx="78.1"
LastQty="4"
MtchStat="0"
RptID="9"
RptTyp="0"
TrdID="4666790"
TransTyp="0"
TrdDt="2008-01-07"
TrdTyp="0"
TxnTm="2008-01-10T10:00-04:00">
<Hdr
SID="ICE"
TID="800"
Snt="2008-01-10T10:00-04:00">
<Instrmt
CFI="FXXXXX"
SecTyp="FUT"
Exch="IFUS"
ID="OJ"
MMY="200803">
<RptSide
ClOrdID="1846517100"
InptSrc="ICE"
InptDev="ICE"
AgrsrInd="Y"
ClOrdID2="193125"
CustCpcty="4"
Side="1">
<Pty ID="8542" R="12"/>
<Pty ID="IFUS" R="22"/>
<Pty ID="ICUS" R="21"/>
<Pty ID="800" R="11"/>
<Pty ID="SPD-4" R="44"/>
<Pty ID="ISV100" R="55"/>
<Pty ID="ABC123" R="24"/>
<Sub ID="1" Typ="26"/>
</Pty>
</RptSide>
</TrdCaptRpt>
</FIXML>
```
Replace Trade Capture Report confirmation for new CTI “H2”

```
<FIXML>
<TrdCaptRpt
 BizDt="2008-01-10"
 SesSub='E'
 TrdRptStat="0"
 CopyMsgInd="Y"
 LastPx="78.1"
 LastQty="4"
 MtcStat="0"
 RptID="9"
 RptTyp="0"
 TrdID="4666790"
 TransTyp="2"
 TrdDt="2008-01-07"
 TrdTyp="0"
 TnxTm="2008-01-10T10:05:00-04:00">
  <Hdr
   SID="ICE"
   TID="800"
   Snt="2008-01-10T10:05:30-04:00">
    <Instrmt
     CFI="FXXXXX"
     SecTyp="FUT"
     Exch="IFUS"
     ID="OJ"
     MMY="200803"/>
    <RptSide
     ClOrdID="1846517100"
     InptSrc="ICE"
     InptDev="ICE"
     AgrsrInd="Y"
     ClOrdID2="193125"
     CustCpcty="2"
     Side="1">
      <Pty ID="8542" R="12"/>
      <Pty ID="IFUS" R="22"/>
      <Pty ID="ICUS" R="21"/>
      <Pty ID="800" R="11"/>
      <Pty ID="SPD-4" R="44"/>
      <Pty ID="ISV100" R="55"/>
      <Pty ID="ABC123" R="24"/>
      <Sub ID="2" Typ="26"/>
    </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"
      RptType="0"
      TrdID="4666781"
      TransTyp="0"
      TrdDt="2008-01-10"
      TrdTyp="0"
      TxnTm="2008-01-10T10:05:00-04:00">
  <Hdr
    SID="ICE"
    TID="233"
    Snt="2008-01-10T10:05:30-04:00">
    <Instrmt
      CFI="FXXXXX" ← CFI Code (futures). To be deprecated in mid-2010.
      SecTyp="FUT"
      Exch="IFUS"
      ID="CC"
      MMY="200803"/>
  <RptSide
    ClOrdID="1846517100" ← Original order ID from Trading Engine
    ClOrdID2="199702"
    InptSrc="ICE"
    InptDev="ICE"
    AgrsrInd="Y"
    CustCpcty="4"
    Side="1">
    <Pty ID="5245" R="12"/>
    <Pty ID="IFUS" R="22"/>
    <Pty ID="ICUS" R="21"/>
    <Pty ID="233" R="11"/>
    <Pty ID="SPD-4" R="44"/>
    <Pty ID="ISV100" R="55"/>
    <Pty ID="12345" R="24"/>
    <Sub ID="1" Typ="26"/>
  </RptSide>
</TrdCaptRpt>
```
Replace Trade Capture Report Confirmation with Average Price Information

```xml
<FIXML>
<TrdCaptRpt
BizDt="2008-01-10"
SesSub='E'
TrdRptStat="0"
CopyMsgInd="Y"
LastPx="14.77"
AvgPxInd="1"
LinkID="A102"
AvgPxGrpID="A102"
LastQty="10"
MtcStat="0"
RptID="4"
RptTyp="0"
TrdID="4666781"
TransTyp="2"
TrdDt="2008-01-10"
TrdTyp="0"
TxnTm="2008-01-10T10:05:00-04:00">
<Hdr
SID="ICE"
TID="233"
Snt="2008-01-10T10:05:30-04:00">
<Instrmt
CFI="FXXXXX"
SecTyp="FUT"
Exch="IFUS"
ID="CC"
MMY="200803"/>
<RptSide
ClOrdID="1846517100"
ClOrdID2="199702"
InptSrc="ICE"
InptDev="UI"
AgrsrInd="Y"
CustCpcty="4"
Side="1">
<Pty ID="5245" R="12"/>
<Pty ID="IFUS" R="22"/>
<Pty ID="ICUS" R="21"/>
<Pty ID="233" R="1"/>
<Pty ID="SPD-4" R="44"/>
<Pty ID="ISV100" R="55"/>
<Pty ID="12345" R="24"/>
<Sub ID="1" Typ="26"/>
</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 by ICE Clear US.

C.1 Request to Accept/Reject a Trade

```
<FIXML>
<TrdCaptRpt
 LastPx="78.1"
 LastQty="4"
 RptID="XYZ-123456"
 RptTyp="2" ← 2-accept / 3-challenge
 TrdID="4666790"
 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"
 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"
   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"
  RptTyp="0"
  TrdID="4666790"
  TransTyp="2"
  TrdDt="2008-01-07"
  TxnTm="2008-01-07T10:35:00304:00">
  <Instrmt
    CFI="FXXXXX" ← CFI Code (futures). To be deprecated in mid-2010.
    SecTyp="FUT"
    Exch="IFUS"
    ID="OJ"
    MMY="200803"/>
  <RptSide
    Side="1">
    <Pty ID="800" R="1"/>
    <Pty R="24"> ← Role for account
      <Sub ID="2" Typ="26"/>
    </Pty>
  </RptSide>
</TrdCaptRpt>
</FIXML>
```

C.4 Request to Modify Customer Account Only

```
<FIXML>
<TrdCaptRpt
  LastPx="78.1"
  LastQty="4"
  RptID="JWY-4321"
  RptTyp="0"
  TrdID="4666790"
  TransTyp="2"
  TrdDt="2008-01-07"
  TxnTm="2008-01-07T10:35:00304:00">
  <Instrmt
    CFI="FXXXXX" ← CFI Code (futures). To be deprecated in mid-2010.
    SecTyp="FUT"
    Exch="IFUS"
</TrdCaptRpt>
</FIXML>
```
C.5 Request to Modify Segregation Code and CTI

```xml
<FIXML>
<TrdCaptRpt
LastPx="78.1"
LastQty="4"
RptID="XY-9876"
RptTyp="0"
TrdID="4666790"
TransTyp="2"
TrdDt="2008-01-07"
TxnTm="2008-01-07T10:35:00-04:00">
  <Instrmt
    CFI="FXXXXX"
    SecTyp="FUT"
    Exch="IFUS"
    ID="OJ"
    MMY="200803"/>
  <RptSide
    Side="1"
    CustCpcty="2">
    <Pty ID="800" R="1"/>
    <Pty ID="ABC1234" R="24"/>
  </RptSide>
</TrdCaptRpt>
</FIXML>
```

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

```xml
<FIXML>
<TrdCaptRpt
LastPx="78.1"
LastQty="4"
RptID="XY-44343"
RptTyp="0"
TrdID="4666790"
TransTyp="2"
TrdDt="2008-01-07"
TxnTm="2008-01-07T10:35:00-04:00">
  <Instrmt
    CFI="FXXXXX"
    SecTyp="FUT"
    Exch="IFUS"
    ID="OJ"
    MMY="200803"/>
  <RptSide
    Side="1"
    CustCpcty="2">
    <Pty ID="800" R="1"/>
    <Pty ID="24"/>
    <Sub ID="2" Typ="26"/>
  </RptSide>
</TrdCaptRpt>
</FIXML>
```
C.7 Request to Modify to CTI 3 (requires ‘entering’ broker)

```
<FIXML>
<TrdCaptRpt
  LastPx="78.1"
  LastQty="4"
  RptID="ABC-54678"
  RptTyp="0"
  TrdID="4666790"
  TransTyp="2"
  TrdDt="2008-01-07"
  TxnTm="2008-01-07T10:35:00-04:00">
  <Instrmt
    CFI="FXXXXX"
    SecTyp="FUT"
    Exch="IFUS"
    ID="OJ"
    MMY="200803"/>
  <RptSide
    CustCpcty="3"
    Side="1">
    <Pty ID="800" R="1"/>
    <Pty ID="5333" R="36"/>
  </RptSide>
</TrdCaptRpt>
</FIXML>
```
C.8 Submission of Transfer Transaction – Example is average priced futures.

```xml
<FIXML>
  <TrdCaptRpt
    RptID="ABC123">
    <RptTyp="0">
      <TransTyp="0">
        <TrdTyp="3">
          <TrdTyp2="6"/>
        </TrdTyp>
        <TrnsfrRsn="APT">
          <TrdDt="2008301310">
            <TxnTm="2008301310T09:14:29304:00">
              <LastQty="300">
                <LastPx="11.341232">
                  <AvgPx="11.341232">
                    <LinkID="Grp1">Or</LinkID>
                    <AvgPxGrpID="Grp1">
                      <Instrmt
                        ID="SB">
                        <CFI="FXXXXX">
                          <SecTyp="FUT">
                            <MMY="200803"/>
                          </SecTyp>
                        </CFI>
                      </Instrmt>
                      <RptSide
                        Side="1">
                        <CustCpcty="4">
                          <SesSub="X"/>
                        </CustCpcty>
                        <Pty ID="090" R="1"/>
                        <Pty ID="ACCT123" R="24">
                          <Sub ID="1" Typ="26"/>
                        </Pty>
                        <Alloc
                          CustCpcty="4">
                          <Qty="100">
                            <Pty ID="132" R="1"/>
                            <Pty ID="XYZ45" R="24">
                              <Sub ID="1" Typ="26"/>
                            </Pty>
                          </Alloc>
                          <Alloc
                            CustCpcty="2">
                            <Qty="200">
                              <Pty ID="092" R="1"/>
                              <Pty ID="XYZ56" R="24">
                                <Sub ID="1" Typ="26"/>
                              </Pty>
                            </Alloc>
                          </Alloc>
                        </Alloc>
                      </RptSide>
                    </AvgPxGrpID>
                  </AvgPx>
                </LastPx>
              </LastQty>
            </TxnTm>
          </TrdDt>
        </TrnsfrRsn>
      </TrdTyp>
    </RptTyp>
  </TrdCaptRpt>
</FIXML>
```

---

- **Identifier set by submitter; will be referenced on Ack**
- **Submit**
- **Transaction type is new**
- **Transfer**
- **Transfer is being done for average price**
- **Reason Code is APT transfer**
- **Trade date**
- **Transaction time**
- **Transaction quantity**
- **Price of transfer (set same as AvgPx)**
- **The average price for the transaction**
- **Group code**

- **Instrument block**
- **Product symbol**
- **CFI Code (futures). To be deprecated in mid-2010.**
- **Security Type (futures)**
- **Period code**
- **Allocating Firm block**
- **Buy/Sell flag**
- **Customer type indicator**
- **Venue is ‘ex-pit’**
- **Clearing member**
- **Customer account**
- **Segregation code**

- **Accepting Firm block**
- **Customer type indicator**
- **Transfer quantity**
- **Opposite clearing member**
- **Opposite Customer account**
- **Opposite Segregation code**

- **Accepting Firm block**
- **Customer type indicator**
- **Transfer quantity**
- **Opposite clearing member**
- **Opposite Customer account**
- **Opposite Segregation code**
## C.9 Submission of Transfer Transaction – Example is option position transfer.

```xml
<FIXML>
    <TrdCaptRpt>
        <RptID>ABC123</RptID>
        <RptTyp>0</RptTyp>
        <TransTyp>0</TransTyp>
        <TrdTyp>3</TrdTyp>
        <TrnsfrRsn>POS</TrnsfrRsn>
        <TrdDt>2008301310</TrdDt>
        <TxnTm>2008301310T09:14:29304:00</TxnTm>
        <LastQty>300</LastQty>
        <LastPx>0</LastPx>
        <Instrmt>
            <ID>SB</ID>
            <CFI>OCXXXX</CFI>
            <SecTyp>OOF</SecTyp>
            <PutCall>1</PutCall>
            <MMY>200803</MMY>
            <StrkPx>10.50</StrkPx>
        </Instrmt>
        <RptSide>
            <Side>1</Side>
            <CustCpcty>4</CustCpcty>
            <SesSub>X</SesSub>
            <Pty ID>090</Pty>
            <Pty ID>GH3362</Pty>
            <Sub ID>2</Sub>
        </RptSide>
        <Alloc>
            <CustCpcty>4</CustCpcty>
            <Qty>100</Qty>
            <Pty ID>132</Pty>
            <Pty ID>XYZ45</Pty>
            <Sub ID>1</Sub>
        </Alloc>
        <Alloc>
            <CustCpcty>2</CustCpcty>
            <Qty>200</Qty>
            <Pty ID>092</Pty>
            <Pty ID>XYZ56</Pty>
            <Sub ID>1</Sub>
        </Alloc>
    </TrdCaptRpt>
</FIXML>
```

## C.10 Request to Accept/Challenge a Transfer

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

```xml
<FIXML>
    <TrdCaptRpt>
        <LastPx>78.10</LastPx>
        <LastQty>4</LastQty>
    </TrdCaptRpt>
</FIXML>
```
C.11 Request to Cancel a Transfer

```xml
<FIXML>
<TrdCaptRpt
  LastPx="78.10"
  LastQty="4"
  RptID="XYZ-123456"
  RptType="0"
  TransTyp="1"
  TrdID="4666790"
  TrdTyp="3"
  TrdDt="2008-07-01"
  BizDt="2008-07-01"
  TnxTm="2008-07-01T10:35:00-04:00">
  <Instrmt
    CFI="FXXXXX"
    SecTyp="FUT"
    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

```xml
<FIXML>
<TrdCaptRpt
  LastPx="78.10"
  LastQty="4"
  RptID="XYZ-123456"
  RptType="2"
  TransTyp="2"
  TrdID="4666790"
  TrdTyp="3"
  TrdDt="2008-07-01"
  BizDt="2008-07-01"
  TnxTm="2008-07-01T10:35:00-04:00">
  <Instrmt
    CFI="FXXXXX"
    SecTyp="FUT"
    Exch="IFUS"
    ID="OJ"
    MMY="200903"/>
  <RptSide
    Side="2">
    <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"
  LinkID="A102"
  Or
  AvgPxGrplID="A102"
  RptId="XYZ-123456"
  RptTyp="0"
  TransTyp="2"
  TrdId="4666790"
  TrdDt="2008-01-07"
  TxnTm="2008-01-07T10:35:00-04:00">
  <Instrmt
    CFI="FXXXXX"
    SecTyp="FUT"
    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>
</FIXML>
```
### C.15 Request to Delete a Trade from an Average Pricing Group

```
<TrdCaptRpt
  LastPx="78.1"
  LastQty="4"
  AvgPxInd="0"
  RptId="XYZ-123456"
  RptTyp="0"
  TransTyp="2"
  TrdID="4666790"
  TrdDt="2008-01-07"
  TxnTm="2008-01-07T10:35:00.304:00">
  <Instrmt
    CFI="FXXXXX"
    SecTyp="FUT"
    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 instructions

```
<TrdCaptRpt
  LastPx="78.1"
  LastQty="4"
  AvgPxGrpID=""
  RptId="XYZ-123456"
  RptTyp="0"
  TransTyp="2"
  TrdID="4666790"
  TrdDt="2008-01-07"
  TxnTm="2008-01-07T10:35:00.304:00">
  <Instrmt
    CFI="FXXXXX"
    SecTyp="FUT"
    Exch="IFUS"
    ID="OJ"
    MMY="200803"/>
  <RptSide
    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

```xml
<TrdCaptRpt
LastPx="78.1"
LastQty="4"
RptID="XYZ-123456"
RptTyp="0"
TransTyp="2"
TrdID="4666790"
TrdDt="2008-01-07"
TxnTm="2008-01-07T10:35:00-04:00">
  <Instrmt
    CFI="FXXXXX"
    SecTyp="FUT"
    Exch="IFUS"
    ID="OJ"
    MMY="200803"/>
  <RptSide
    AllocInd="1"
    Side="1">
    <Pty ID="800" R="1"/>
  </RptSide>
</TrdCaptRpt>
</FIXML>
```

```xml
<TrdCaptRpt
LastPx="78.1"
LastQty="4"
RptID="XYZ-123456"
RptTyp="0"
TransTyp="2"
TrdID="4666790"
TrdDt="2008-01-07"
TxnTm="2008-01-07T10:35:00-04:00">
  <Instrmt
    CFI="FXXXXX"
    SecTyp="FUT"
    Exch="IFUS"
    ID="OJ"
    MMY="200803"/>
  <RptSide
    AllocInd="2"
    Side="1">
    <Pty ID="800" R="1"/>
  </RptSide>
  <Alloc
    Side="1">
    <Pty ID="800" R="1"/>
  </Alloc>
</TrdCaptRpt>
</FIXML>
```

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.

← Trade to be given up – no allocation instructions included

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

```xml
<FIXML>
  <TrdCaptRpt>
    <LastPx>78.1</LastPx>
    <LastQty>100</LastQty>
    <Instrmt
      <CFI>XXXXX</CFI>
      <SecTyp>FUT</SecTyp>
      <Exch>IFUS</Exch>
      <ID>OJ</ID>
      <MMY>200803</MMY>
    </Instrmt>
    <RptTyp>0</RptTyp>
    <TransTyp>2</TransTyp>
    <TrdID>4666790</TrdID>
    <TrdDt>2008-01-07T10:35:00-04:00</TrdDt>
    <TxnTm>2008-01-07T10:35:00-04:00</TxnTm>
    <Instrmt
      <CFI>XXXXX</CFI>
      <SecTyp>FUT</SecTyp>
      <Exch>IFUS</Exch>
      <ID>OJ</ID>
      <MMY>200803</MMY>
    </Instrmt>
    <RptSide
      AllocInd="2"
      Side="1">
      <Pty ID="800" R="1"/>
    </RptSide>
    <Alloc
      CustCpcty="4"
      Qty="25">
      <Pty R="22" ID="IFUS"/>
      <Pty R="21" ID="ICUS"/>
      <Pty R="1" ID="800"/>
    </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.
When giving up a portion of a trade the required fields are Qty, exchange, clearing house and take-up firm
- Quantity being assigned
- Exchange
- Clearing house
- Take-up firm

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

<FixML>
<TrdCaptRpt
LastPx="78.1"
LastQty="4"
RptID="XYZ3123456"
RptTyp="0"
TransTyp="2"
TrdID="4666790"
TrdDt="2008-01-07"
TxnTm="2008-01-07T10:35:00-04:00">
<Instrmt
CFI="FXXXXX"
SecTyp="FUT"
Exch="IFUS"
ID="OJ"
MMY="200803"/>
<RptSide
AllocInd="0"
Side="1">
<Pty ID="800" R="1"/>
</RptSide>
</TrdCaptRpt>
</FixML>