



# Global Technical Committee and CME Group Trade Reporting Extensions

January 26, 2017

Revision 0.5

Proposal Status: [ApprovedPublic Comment](#)

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|                        |  |                    |                              |
|------------------------|--|--------------------|------------------------------|
| Submission Date        | January 26, 2017                       | Control Number     | <a href="#">EP227</a>        |
| Submission Status      | <a href="#">ApprovedPublic Comment</a> | Ratified Date      | <a href="#">Mar 22, 2017</a> |
| Primary Contact Person | John Plante, CME Group                 | Release Identifier | <a href="#">FIX 5.0 SP3</a>  |

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### Document History

| Revision | Date                          | Author                                | Revision Comments   |
|----------|-------------------------------|---------------------------------------|---|
| 0.1      | January 3, 2017               | Dean Kauffman for CME Group           | <ul style="list-style-type: none"><li>• Initial draft</li></ul>   |
| 0.2      | January 4, 2017               | Dean Kauffman for CME Group           | <ul style="list-style-type: none"><li>• Added extension for TradeHandlingInstr(1123)</li></ul>  |
| 0.3      | January 5, 2017               | Dean Kauffman for CME Group           | <ul style="list-style-type: none"><li>• Added extension for CollateralAmtGrp and its duplicate SideCollateralAmtGrp to be added to TrdCapRptSideGrp.</li></ul>            |
| 0.4      | January 16, 2017              | Dean Kauffman for CME Group           | <ul style="list-style-type: none"><li>• Changes based on reviewer feedback</li><li>• Expanded Business Requirements</li><li>• Added flow diagram for Auto-Match</li></ul> |
| 0.5      | January 26, 2017              | Dean Kauffman for CME Group           | <ul style="list-style-type: none"><li>• Minor adjustments from GTC presentation feedback</li></ul>  |
|          | <a href="#">March 3, 2017</a> | <a href="#">GTC Technical Support</a> | <a href="#">Generated ASBUILT and assigned IDs.</a>   |
|          |                               |                                       |   |

## 1 Introduction

This proposal collects a number of enhancements needed to support several unrelated trade reporting details. They include new enumerations for TrdSubType(829) and TradeHandlingInstr(1123) plus extensions to the CollateralAmountGrp component and replicating it to a new SideCollateralAmountGrp component in the TradeCaptureReport(35=AE) message's TrdCapRptSideGrp component.

### 1.1 *Balancing Imbalanced Auction Trades*

We need to distinguish trades that balance an imbalanced auction from the auction trades themselves.

### 1.2 *Basis Trade Index Close (BTIC) Trades*

At the request of the CFTC we need to differentiate Basis Trade Index Close (BTIC) trades from Trade at Marker (TAM) trades. The two trade types are essentially the same but BTIC applies specifically to transactions in equity index futures.

### 1.3 *One-Party Report Auto-Match*

Clients need a way to communicate that they want a transfer trade to be auto-matched without further confirmation because the Executing and Claiming firm have the same parent firm.

### 1.4 *Additional Collateral in TradeCaptureReport(35=AE)*

Clients reporting a Repurchase Agreement (REPO) need a way to show additional collateral over the required margin on both sides of the trade, indicating not only the collateral amount but the pre-agreed collateral price and the percentage over the required margin.

Along with this change we propose correcting an error in the repository – the description of CurrentCollateralAmount(1704) currently refers to currency rather than to amount.

### 1.5 *Summary of Proposed Changes*

The summary of proposed changes to support the business requirements described in Section 2 are:

- to add enumerations for Balancing and BTIC trades to TrdSubType(829),
- to add an enumeration for One-Party Report Auto-Match to TradeHandlingInstr(1123),
- to extend CollateralAmountGrp and to duplicate the component in the TrdCapRptSideGrp repeating group of TradeCaptureReport(35=AE),
- and to correct the description of CurrentCollateralAmount(1704) to the text proposed for it in EP-117.

## 2 Business Requirements

### 2.1 *Balancing Imbalanced Auction Trades*

In auction trading there can be an unequal number of bids and offers, leading to an imbalance. To resolve the issue, CME distributes the imbalance across all the auction participants, so everyone ends up with an additional trade. There needs to be a way to clearly distinguish those from the actual auction trades which are identified by TrdSubType(829)=42 (Auction trade).

### 2.2 *Basis Trade Index Close (BTIC) Trades*

Transactions in equity index futures are essentially the same as Trade at Marker (TAM) but are called Basis Trade Index Close (BTIC). To distinguish a TAM or BTIC trade from a normal trade, the trade confirmation message uses TrdSubType(829). For example, TrdSubType(829)=43 means that it's a TAM trade. The CFTC has asked that CME specifically indicate on TradeCaptureReport(35=AE) messages when a trade is a Basis Trade Index Close (BTIC) as opposed to Trade at Marker (TAM).

### 2.3 *One-Party Report Auto-Match*

Submission of a transfer between two accounts that are part of the same firm following the allocation/claim match model should be able to be automatically matched based on instruction from the submitting firm. An indication in the TradeCaptureReport(35=AE) is needed so that auto-match can be communicated to CME. Once CME has determined that the Executing and Claiming firms are related, then the transfer will be automatically matched without confirmation by the Claiming firm.

### 2.4 *Additional Collateral in TradeCaptureReport(35=AE)*

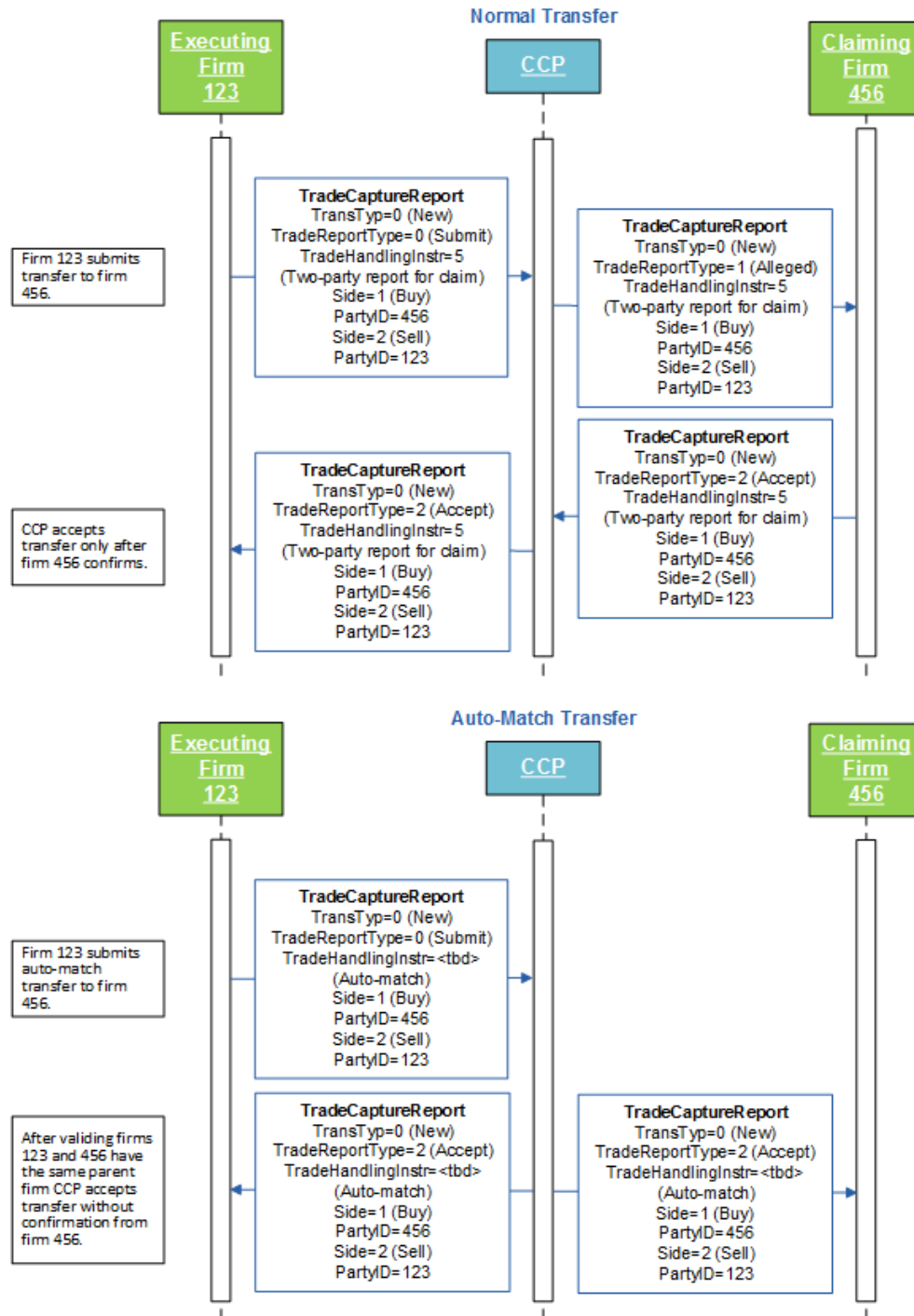
In reporting Repurchase Agreement (REPO) trades we need to allow members to report additional collateral over the required margin. For two-sided trades we need to support values for additional collateral on both sides of the report. In addition to the par valuation of the additional collateral we need to support attributes for the pre-agreed collateral market price and the percentage of over-collateralization.

## 3 Issues and Discussion Points

|   | Issue | Date | Status | Discussion |
|---|-------|------|--------|------------|
| 1 |       |      |        |            |
|   |       |      |        |            |

## 4 Proposed Message Flow

Figure 1. Normal Transfer versus One-Party Report Auto-Match Transfer Message Flow





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## 5 FIX Message Tables

No changes.

## 6 FIX Component Blocks

### 6.1 Component CollateralAmountGrp

|   |  |
|---|--|
| To be completed at the time of the proposal – all information provided will be included in the repository |  |
| Component Name  | CollateralAmountGrp  |
| Component Abbreviated Name (for FIXML)  | CollAmt  |
| Component Type  | <input checked="" type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> _ Block |
| Category  | (no change)  |
| Action  | <input type="checkbox"/> _New <input checked="" type="checkbox"/> _X_Change              |
| Component Synopsis  | (no change)  |
| Component Elaboration   | (no change)  |
| To be finalized by FPL Technical Office   |  |
| Repository Component ID   | <a href="#">2192</a>   |

| Component FIXML Abbreviation: <CollAmt> |                     |                         |     |        |                             |  |
|---|---------------------|-------------------------|-----|--------|-----------------------------|--|
| Tag                                     | Field Name          | Req'd                   | ICR | Action | Mappings and Usage Comments | Comments                                   |
| 1703                                    | NoCollateralAmounts | N                       |     |        |                             |  |
| →                                       | 1704                | CurrentCollateralAmount | N   |        |                             | Required if NoCollateralAmounts(1703) > 0. |

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|            |             |                                 |   |  |  |     |  |
|------------|-------------|---------------------------------|---|--|--|-----|--|
| →          | 1705        | CollateralCurrency              | N |  |  |     | Can be used to specify the currency of CollateralAmount(1704) if Currency(15) is not specified or is not the same. |
| →          | 2632        | CollateralAmountType            | N |  |  |     |  |
| →          | 2090        | CollateralFXRate                | N |  |  |     |  |
| →          | 2091        | CollateralFXRateCalc            | N |  |  |     |  |
| →          | 1706        | CollateralType                  | N |  |  |     |  |
| →          | 2092        | CollateralAmountMarketSegmentID | N |  |  |     |  |
| →          | 2093        | CollateralAmountMarketID        | N |  |  |     |  |
| →          | 1902        | HaircutIndicator                | N |  |  |     |  |
| →          | 2350        | CollateralPortfolioID           | N |  |  |     |  |
| →          | 2690<br>tbd | CollateralPercentOverage        | N |  |  | NEW |  |
| →          | 2689<br>tbd | CollateralMarketPrice           | N |  |  | NEW |  |
| </CollAmt> |             |                                 |   |  |  |     |  |

## 6.2 Component SideCollateralAmountGrp

|   |   |
|---|---|
| To be completed at the time of the proposal – all information provided will be included in the repository |   |
| Component Name  | SideCollateralAmountGrp   |
| Component Abbreviated Name (for FIXML)  | CollAmt   |
| Component Type  | <input type="checkbox"/> _X_ Block Repeating <input type="checkbox"/> ___ Block   |
| Category  | <i>Common{no change}</i>  |
| Action  | <input checked="" type="checkbox"/> _X_ New <input type="checkbox"/> ___ Change   |
| Component Synopsis  | The SideCollateralAmountGrp component block is a repeating group that provides the current value of the collateral type on deposit for a side of the trade report. The currency of the collateral value may be optionally included. |
| Component Elaboration   |   |

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|   |                      |
|---|----------------------|
| To be finalized by FPL Technical Office |                      |
| Repository Component ID                 | <a href="#">2260</a> |

| Component FIXML Abbreviation: <CollAmt> |  |       |     |        |                             |   |
|---|--|-------|-----|--------|-----------------------------|---|
| Tag                                     | Field Name   | Req'd | ICR | Action | Mappings and Usage Comments | Comments  |
| <a href="#">2691</a><br><del>tbd</del>  | NoSideCollateralAmounts  | N     |     | NEW    |                             |   |
| →                                       | <a href="#">2702</a><br><del>tbd</del> SideCurrentCollateralAmount         | N     |     | NEW    |                             | Required if NoSideCollateralAmounts( <a href="#">2691</a> <del>tbd</del> ) > 0.   |
| →                                       | <a href="#">2695</a><br><del>tbd</del> SideCollateralCurrency              | N     |     | NEW    |                             | Can be used to specify the currency of SideCollateralAmount( <a href="#">2702</a> <del>tbd</del> ) if Currency(15) is not specified or is not the same. |
| →                                       | <a href="#">2694</a><br><del>tbd</del> SideCollateralAmountType            | N     |     | NEW    |                             |   |
| →                                       | <a href="#">2696</a><br><del>tbd</del> SideCollateralFXRate                | N     |     | NEW    |                             |   |
| →                                       | <a href="#">2697</a><br><del>tbd</del> SideCollateralFXRateCalc            | N     |     | NEW    |                             |   |
| →                                       | <a href="#">2701</a><br><del>tbd</del> SideCollateralType                  | N     |     | NEW    |                             |   |
| →                                       | <a href="#">2693</a><br><del>tbd</del> SideCollateralAmountMarketSegmentID | N     |     | NEW    |                             |   |
| →                                       | <a href="#">2692</a><br><del>tbd</del> SideCollateralAmountMarketID        | N     |     | NEW    |                             |   |
| →                                       | <a href="#">2703</a><br><del>tbd</del> SideHaircutIndicator                | N     |     | NEW    |                             |   |
| →                                       | <a href="#">2700</a><br><del>tbd</del> SideCollateralPortfolioID           | N     |     | NEW    |                             |   |
| →                                       | <a href="#">2699</a><br><del>tbd</del> SideCollateralPercentOverage        | N     |     | NEW    |                             |   |
| →                                       | <a href="#">2698</a><br><del>tbd</del> SideCollateralMarketPrice           | N     |     | NEW    |                             |   |
| </CollAmt>                              |  |       |     |        |                             |   |

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### 6.3 Component TrdCapRptSideGrp

|   |  |
|---|--|
| To be completed at the time of the proposal – all information provided will be included in the repository |  |
| Component Name  | TrdCapRptSideGrp   |
| Component Abbreviated Name (for FIXML)  | RptSide  |
| Component Type  | <input checked="" type="checkbox"/> Block Repeating <input type="checkbox"/> Block |
| Category  | (no change)  |
| Action  | <input type="checkbox"/> New <input checked="" type="checkbox"/> Change            |
| Component Synopsis  | (no change)  |
| Component Elaboration   | (no change)  |
| To be finalized by FPL Technical Office   |  |
| Repository Component ID   | <a href="#">2061</a>   |

| Component FIXML Abbreviation: <RptSide> |                                     |       |     |        |                             |                                 |
|---|-------------------------------------|-------|-----|--------|-----------------------------|---------------------------------|
| Tag                                     | Field Name                          | Req'd | ICR | Action | Mappings and Usage Comments | Comments                        |
| 552                                     | NoSides                             | N     |     |        |                             |                                 |
| →                                       | 54 Side                             | N     |     |        |                             | Required when NoSides(552) > 0. |
| →                                       | 2102 ShortMarkingExemptIndicator    | N     |     |        |                             |                                 |
| →                                       | 1427 SideExecID                     | N     |     |        |                             |                                 |
| →                                       | 1428 OrderDelay                     | N     |     |        |                             |                                 |
| →                                       | 1429 OrderDelayUnit                 | N     |     |        |                             |                                 |
| <...truncated...>                       |                                     |       |     |        |                             |                                 |
| →                                       | 2334 RefRiskLimitCheckID            | N     |     |        |                             |                                 |
| →                                       | 2335 RefRiskLimitCheckIDType        | N     |     |        |                             |                                 |
| →                                       | 2361 CompressionGroupID             | N     |     |        |                             |                                 |
| →                                       | <SideCollateralAmountGrp> component | N     |     | ADD    |                             |                                 |
| </RptSide>                              |                                     |       |     |        |                             |                                 |

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## 7 Category Changes

*No changes.*

## Trade Reporting Extensions

## Appendix A - Data Dictionary

| Tag   | FieldName                           | Action | Datatype   | Description  | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|---|-------------------------------------|--------|------------|--|--------------------|---|
| <a href="#">2689</a><br><a href="#">tbd</a> | CollateralMarketPrice               | NEW    | Price      | Market price of the collateral, either from market sources or pre-agreed by the counterparties.  | MktPx              | Add to CollateralAmountGrp component                    |
| <a href="#">2690</a><br><a href="#">tbd</a> | CollateralPercentOverage            | NEW    | Percentage | Percentage of over-collateralization particularly when CollateralAmountType(2632) = 4<tbd> (Additional collateral value)               | PctOvrg            | Add to CollateralAmountGrp component                    |
| <a href="#">2691</a><br><a href="#">tbd</a> | NoSideCollateralAmounts             | NEW    | NumInGroup | Number of side collateral amount entries.  | —                  | Add to SideCollateralAmountGrp component                |
| <a href="#">2692</a><br><a href="#">tbd</a> | SideCollateralAmountMarketID        | NEW    | String     | Market associated with the collateral amount.  | MktID              | Add to SideCollateralAmountGrp component                |
| <a href="#">2693</a><br><a href="#">tbd</a> | SideCollateralAmountMarketSegmentID | NEW    | String     | Market segment associated with the collateral amount.  | MktSegID           | Add to SideCollateralAmountGrp component                |
| <a href="#">2694</a><br><a href="#">tbd</a> | SideCollateralAmountType            | NEW    | int        | The type of value in CurrentCollateralAmount(1704). Link to enumerations in CollateralAmountType(2632).                                | AmtTyp             | Add to SideCollateralAmountGrp component                |
| <a href="#">2695</a><br><a href="#">tbd</a> | SideCollateralCurrency              | NEW    | Currency   | Specifies the currency of the collateral; optional, defaults to the settlement currency if not specified. Uses ISO 4217 Currency Code. | Ccy                | Add to SideCollateralAmountGrp component                |
| <a href="#">2696</a>                        | SideCollateralFXRate                | NEW    | float      | Foreign exchange rate used to compute  | FxRt               | Add to  |

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| Tag   | FieldName                                       | Action | Datatype   | Description  | FIXML Abbreviation       | Add to / Deprecate from Message type or Component block  |
|---|---|--------|------------|--|--------------------------|--|
| <a href="#">tbd</a>                         |   |        |            | the <a href="#">SideCurrentCollateralAmount(17042702)</a> from the <a href="#">SideCollateralCurrency(16462695)</a> and the <a href="#">Currency(15)</a> .   |                          | <a href="#">SideCollateralAmountGrp</a> component        |
| <a href="#">2697</a><br><a href="#">tbd</a> | <a href="#">SideCollateralFXRateCalc</a>        | NEW    | Char       | Specifies whether or not <a href="#">SideCollateralFXRate(26962090)</a> should be multiplied or divided.<br><br><i>(Uses enums from <a href="#">UnderlyingFXRateCalc(1046)</a>. Link to enumerations in <a href="#">SettlCurrFxRateCalc(156)</a>.)</i> | <a href="#">FxRtCalc</a> | Add to <a href="#">SideCollateralAmountGrp</a> component |
| <a href="#">2698</a><br><a href="#">tbd</a> | <a href="#">SideCollateralMarketPrice</a>       | NEW    | Price      | Market price of the collateral, either from market sources or pre-agreed by the counterparties.  | <a href="#">MktPx</a>    | Add to <a href="#">SideCollateralAmountGrp</a> component |
| <a href="#">2699</a><br><a href="#">tbd</a> | <a href="#">SideCollateralPercentageOverage</a> | NEW    | Percentage | Percentage of over-collateralization particularly when <a href="#">SideCollateralAmountType(2694tbd) = 4&lt;tbd&gt;</a> (Additional collateral value).   | <a href="#">PctOvrg</a>  | Add to <a href="#">SideCollateralAmountGrp</a> component |
| <a href="#">2700</a><br><a href="#">tbd</a> | <a href="#">SideCollateralPortfolioID</a>       | NEW    | String     | Identifier of the collateral portfolio when reporting on a portfolio basis.  | <a href="#">PrtfliID</a> | Add to <a href="#">SideCollateralAmountGrp</a> component |
| <a href="#">2701</a><br><a href="#">tbd</a> | <a href="#">SideCollateralType</a>              | NEW    | String     | Type of collateral on deposit being reported.  | <a href="#">Typ</a>      | Add to <a href="#">SideCollateralAmountGrp</a> component |
| <a href="#">2702</a><br><a href="#">tbd</a> | <a href="#">SideCurrentCollateralAmount</a>     | NEW    | Amt        | Currency value currently attributed to the collateral.   | <a href="#">Amt</a>      | Add to <a href="#">SideCollateralAmountGrp</a> component |
| <a href="#">2703</a>                        | <a href="#">SideHaircutIndicator</a>            | NEW    | Boolean    | Indicates, if "Y", that a stated valuation   | <a href="#">HrctInd</a>  | Add to   |

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| Tag | FieldName  | Action | Datatype | Description   | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|-----|------------|--------|----------|---|--------------------|---|
| tbd |            |        |          | includes a haircut, e.g. that the stated value reflects the subtraction of the haircut. Note that a value of "N" does not imply a haircut is not applicable, only that the haircut (if any) is not reflected in the stated valuation.   |                    | SideCollateralAmountGrp component                       |
| 829 | TrdSubType | CHANGE | int      | <p>Further qualification to the trade type</p> <p>0 = CMTA</p> <p>1 = Internal transfer or adjustment</p> <p>2 = External transfer or transfer of account</p> <p>3 = Reject for submitting side</p> <p>4 = Advisory for contra side</p> <p>...</p> <p>40 = Wash Trade</p> <p>41 = Trade at Settlement (TAS)<br/> <i>[Elaboration: Identifies a trade that will be priced using the settlement price.]</i></p> <p>42 = Auction Trade<br/> <i>[Elaboration: Mutually exclusive with TrdSubType(829) = 50 &lt;tbd&gt;= (Balancing).]</i></p> <p>43 = Trade at Marker (TAM) <i>[Elaboration: Posted at a specific time each day and used to price the consummated trade for the product/month/strip executed (+/- and differentials). Closely related to TAS trade in function and trade practice.]</i></p> <p>44 = Default (Credit Event)</p> <p>45 = Restructuring (credit event)</p> <p>46 = Merger (succession event)</p> | TrdSubTyp          |   |

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| Tag  | FieldName          | Action | Datatype | Description   | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|------|--------------------|--------|----------|---|--------------------|---|
|      |                    |        |          | 47 = Spin-off (succession event)<br>48 = Multilateral compression<br>50<td> = Balancing<br><i>[Elaboration: Identifies an additional trade distributed to auction participants meant to resolve an imbalance between bids and offers. Mutually exclusive with TrdSubType(829) = 42 =(Auction).]</i><br><br>51<td> = Basis Trade Index Close (BTIC)<br><i>[Elaboration: The marketplace name given to Trade at Marker (TAM) transactions in equity index futures.]</i>   |                    |   |
| 1123 | TradeHandlingInstr | CHANGE | char     | Specified how the TradeCaptureReport(35=AE) should be handled by the respondent.<br>0 = Trade confirmation<br>1 = Two-party report<br>2 = One-party report for matching<br>3 = One-party report for pass through<br>4 = Automated floor order routing<br>5 = Two-party report for claim<br>6 = One-party report<br>7 = Third-party report for pass through<br>8<td> = One-party report for auto-match<br><i>[Elaboration: Indicates that the submission is a transfer trade to a firm or account that is part of the same corporate entity and that once validated the transfer</i> | TrdHandlInst       |   |

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**Trade Reporting Extensions**

| Tag  | FieldName               | Action | Datatype | Description  | FIXML Abbreviation | Add to / Deprecate from Message type or Component block |
|------|-------------------------|--------|----------|--|--------------------|---|
|      |                         |        |          | <i>should be automatically accepted without confirmation.]</i>   |                    |   |
| 1704 | CurrentCollateralAmount | CHANGE | Amt      | <p><i>Currency value currently attributed to the collateral.</i></p> <p><i>Currency denomination of value in CurrentCollateralAmount (1704). If not specified, default to currency specified in SettlementAmountCurrency(1702).</i></p>  | Amt                |   |
| 2632 | CollateralAmountType    | CHANGE | int      | <p>The type of value in CurrentCollateralAmount(1704).</p> <p>0 = Market valuation (the default)</p> <p>1 = Portfolio value before processing pledge request</p> <p>2 = Value confirmed as "locked-up" for processing a pledge</p> <p>3 = Credit value of collateral at CCP processing a pledge request</p> <p>4&lt;td&gt; = Additional collateral value</p> <p><i>[Elaboration: Additional collateral deposited by the collateral provider at trade or post-trade.</i></p> <p><i>CollateralPercentOverage(2690&lt;td&gt;) gives the overage percent.]</i></p> | AmtTyp             |   |

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## Trade Reporting Extensions

[FIX Protocol Gap Analysis - CME Trade Reporting Extensions v0.5 EP227 ASBUILT \(1\)FIX Protocol Gap Analysis - CME Trade Reporting Extensions v0.5.docx](#)

January 26, 2017 - Revision 0.5

## Appendix B - Glossary Entries

*No changes.*

## Appendix C - Abbreviations

| <u>Term</u>    | <u>Proposed Abbreviation</u> | <u>Proposed Messages, Components, Fields where used</u> |
|----------------|------------------------------|---|
| <u>Overage</u> | <u>Ovrg</u>                  | <u>CollateralPercentOverage(2690)</u>                   |
|                |                              |   |
|                |                              |   |
|                |                              |   |

*No changes.*

## Appendix D - Usage Examples

*None.*