

US Treasury FIX Straight Through Processing Specification (STP)

Please contact Currenex sales representatives and help desk personnel for more information on this documentation.

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1 Introduction

1.1 Purpose

The purpose of this document is to present in detail the Financial Information eXchange (FIX) protocol subset used by the Currenex FIX STP service.

The Currenex FIX STP offering supports the automatic sending of trade events that occur on the Currenex platform in real time via FIX.

This document describes the Currenex FIX STP offering and provides a detailed description of the supported FIX STP message set.

1.2 Architecture

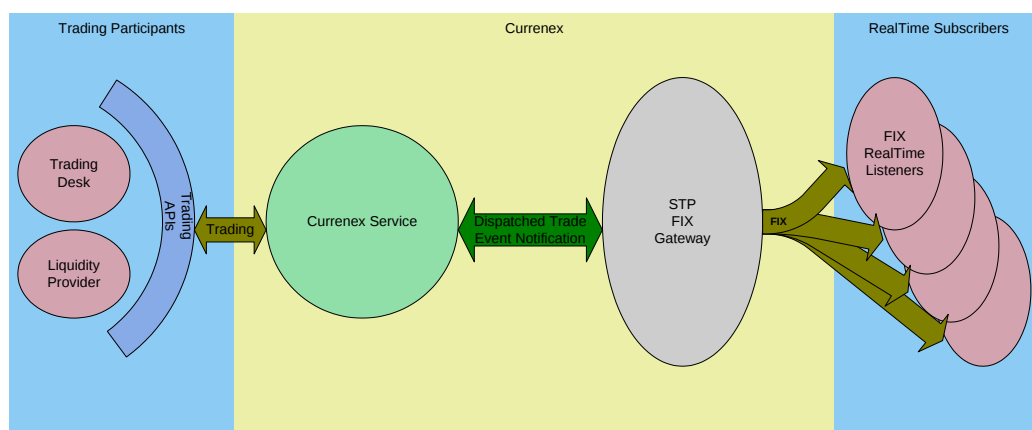


Figure 1: FIX STP Architecture

2 Connectivity

MMs and MPs can connect to the Currenex FIX Gateway via the Public Internet, financial extranets or a private network. Please refer to the “FIX Network Connectivity” document, (which can be found on the integration-support site or from your Currenex representative), for further details relating to connectivity.

3 Supported Messages

The Currenex FIX STP implementation supports FIX version 4.4 messaging.

The following convention is used in this document to indicate message direction:

In	a message from the FIX STP Client to Currenex
Out	a message from Currenex to FIX STP Client.
In/Out	a message that can be sent to or from a FIX Client or Currenex

Available fields, requirement, values and their associated meaning are documented in the [Message Details](#) section.

Clients are advised to ensure their FIX engine observes the standard FIX 4.4 protocol in which only the order of first three (3) fields of the header need to be guaranteed.

3.1 Session Messages

Session messages establish, maintain and terminate a FIX STP client to Currenex connection.

For a detailed description of FIX Session related information, including Session Message details and information on Sequence Number Resets, please refer to the “FIX Session Specification” (which can be found on the integration-support site or from your Currenex representative)

- Logon – (In/Out) message sent by a FIX STP Client to initiate a FIX session to Currenex. Logon response is sent by Currenex. The Logon message establishes the communication session, authenticates the connecting client, and initializes the message sequence number.
- Heartbeat – (In/Out) message sent by Currenex during periods of application inactivity to ensure connection validity. A Real Time client should respond to heartbeat messages upon receipt.
- Resend Request – (In/Out) message that can be sent by either Currenex or a client to request certain messages be resent. Often used when gaps are detected in the sequence numbering, when a message is lost, or during the initialization process.
- Test Request – (In/Out) used to verify session connectivity and to synchronize sequence numbers. Either Currenex or the connecting party can send a test request message. The recipient of a test request message should respond to it with a heartbeat message
- Logout - (In/Out) message signaling the normal termination of the trading session. Sessions terminated without a Logout message will be considered an abnormal condition. The Currenex FIX gateway treats a client as logged out whenever the communication session is dropped.

3.2 Application Messages

Once a proper session is established, MPs use application messages to subscribe to and receive completed trade information. See the below summary.

US Treasury Instruments:

Refer to the [Message Details](#) section for individual message descriptions.

Symbol (55) is set to the instrument tenor. SymbolSfx (65) is set to the instrument state. The Committee on Uniform Securities Identification Procedures (CUSIP) unique security identifier that corresponds to the Symbol (55) and SymbolSfx (65) combination is set in SecurityID (48).

Messages:

- Business Message Reject – (Out) application message sent in response to any application level message that cannot be replied to with a normal matching response message.
Also sent when a request message is received during non-Currenex trading hours. For a schedule of non-trading hours, please contact your Currenex service representative.
- Trade Capture Report Request – (In) message used in making a subscription request for trade capture reports. Only subscription requests are currently supported. Individual report request are not supported.
- Trade Capture Report Request Ack – (Out) message used to acknowledge receipt of a subscription request. If the request was successful, Currenex will start publishing reports. This message can also be used to reject a report request.
- Trade Capture Report – (Out) message used to send completed trade details. Requires confirmation of receipt.
- Trade Capture Report Ack – (In) message used to confirm the receipt of a Trade Capture Report.

4 Message Workflow

4.1 General Workflow

Any message received by the Currenex FIX STP engine that is outside the scope of this document will be rejected with a Business Message Reject message.

The following codes are used to indicate trading level errors and can appear in the `BusinessRejectReason` field:

- Other
- Unknown ID
- Unknown security
- Unsupported message type
- Application not available
- Conditionally required field missing

4.2 Subscription

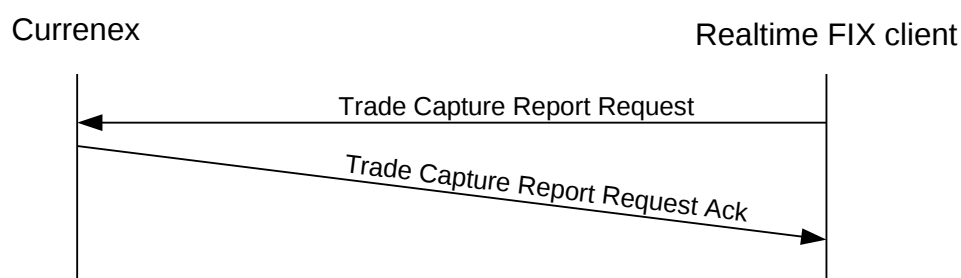


Figure 2: Capture Report Subscription Request and Acknowledgement

4.2.1 Trade Capture Report Request

A FIX STP client subscribes on the Currenex FIX Gateway by sending a Trade Capture Report Request message. The results returned depend on the values specified for fields `TradeRequestType` (569) and `SubscriptionRequestType` (263):

`TradeRequestType`:

- 0 – All trades

`SubscriptionRequestType`:

- 1 – Snapshot + Updates: Currenex sends all unconfirmed reports and continues to send new reports based on new trade events.
- 9 – Updates: Currenex only sends new reports, from the time of subscription. This is a Currenex specific usage.

4.2.2 Trade Capture Report Request Acknowledgement

Currenex responds to a client's Trade Capture Request with a Trade Capture Report Request Ack message. The status of the request is indicated in the fields `TradeRequestResult` (749) and `TradeRequestStatus` (750). If no `TradeCaptureReportRequestAcknowledgement` (35-AQ) message is received from Currenex within fifteen (15) seconds of sending a `TradeCaptureReportRequest` (35=AD) message, the client should disconnect and re-login.

`TradeRequestResult:`

- 0 - Successful
- 8 - `TradeRequestType` not supported
- 9 - Unauthorized for Trade Capture Report Request
- 99 - Other

`TradeRequestStatus:`

- 0 - Accepted
- 2 – Rejected

A Trade Capture Report Request acknowledgement containing `TradeRequestResult` (749) = 0 and `TradeRequestStatus` (750) = 0 means a successful request has been made.

4.3 Trade Capture Models

Currenex supports the following trade capture subscription models:

- Receive all outstanding unconfirmed trade events and all new subsequent events

`TradeRequestType` - 0 (All trades)

`SubscriptionRequestType` - 1 (Snapshot + Updates)

- Receive only new events messages.

`TradeRequestType` - 0 (All trades)

`SubscriptionRequestType` - 9 (Updates)

4.4 Trade Capture Reports

4.4.1 Overview

Before any Trade Capture Report messages will be sent, a client must establish a connection and make a Trade Capture Report request. The client acknowledges receipt of a report through a Trade Capture Report Acknowledgment (Ack) message.

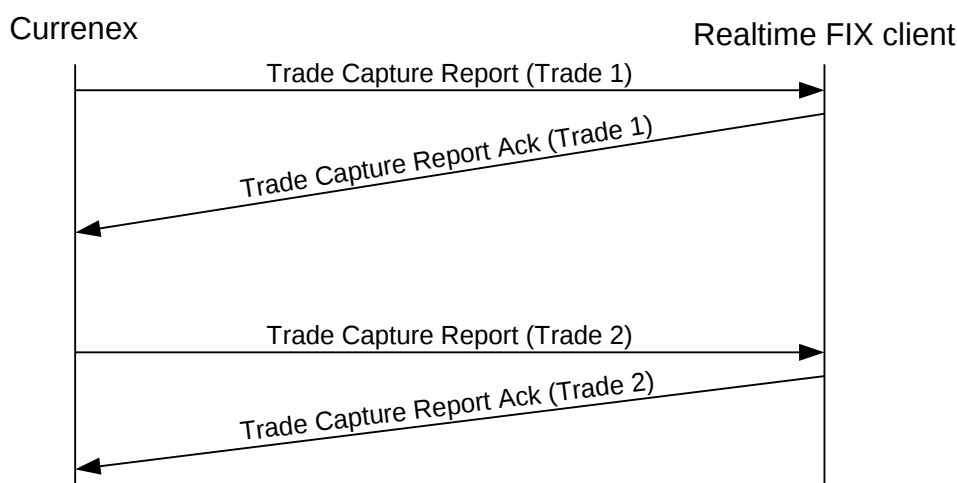


Figure 3: Capture Reports Processing Under Normal Condition

For optimum performance, Trade Capture reports should be acknowledged immediately.

4.4.2 Trade Report Process Order

Currenex only sends trade report messages to a client that has successfully established a FIX Real Time connection and made a Trade Report Request. If no connection is established, no messages are sent.

The number of Trade Reports that can be outstanding is limited by a system default. See next section. If this limit is reached, a one (1) to one (1) relationship becomes effective in which one (1) Trade Report will be sent for each report acknowledged until the outstanding number of unacknowledged reports is less than the system limit.

Upon receiving the Trade Report Request, Currenex processes Trade Report messages in the order the trades were done as follows:

- Trade Reports from prior to the Request
- Any reports for trades done prior to the request are sent first.
- New Trade Reports
- Once all Trade Reports from prior to the request, if any, are acknowledged, Currenex will send reports for new trades completed since the Trade Report Request was made.
- Reports for events related to clearing
- For trade events on non-deliverable forward (NDF) instruments subject to clearing, Currenex will send two multiple reports for each event.
 - The first event will be sent corresponding to the execution with ExecType (150) set to "0," for trades without allocations, or "W," for trades with pre-trade allocations specified.
 - The second event will be sent corresponding to the acknowledgement for receipt of the submission by the clearing house. These events will have the following acceptable tag ExecType (150) value:
 - J = trade in Clearing hold
 - The last event will be sent corresponding to the clearing status of the trade event. These events will have the following acceptable ExecType (150) values:
 - K = Fully Cleared

- 4 = Rejected from Clearing
- When a trade capture report with ExecType (150) = W is followed by subsequent reports with ExecType (150) = J, K, or 4, the following tag values originally sent in the Component <TrdAllocGrp> in the message with ExecType (150) = W, will be sent in different tags for the subsequent messages:

Field	Placement when ExecType (150) = W	Placement when ExecType (150) = J, K, or 4
AllocAccount	AllocAccount (79)	Account (1)
IndividualAllocID	IndividualAllocID (467)	ExecID (17)
NoNested2PartyIds	NoNst2PtyIds (756)	NoRootPartyIDs (1116)
Nested2PartyID	Nested2PartyID (757)	FCM Party ID sent RootPartyID (1117) when RootPartyRole (1119) = 4 FCM LEI sent in RootPartySubID (1121) when RootPartySubIDType (1122) = N
AllocQty	AllocQty (80)	LastQty (32)
SecondaryIndividualAllocId	SecondaryIndividualAllocId (989)	TradeID (1003)
AllocSide	AllocSide (8008)	Side (54)
CalculatedAllocQty	CalculatedAllocQty (8009)	CalculatedCcyLastQty (1056)
AllocQty2	AllocQty2 (7592)	OrderQty2 (192)
FarCalculatedAllocQty	FarCalculatedAllocQty (8010)	CalculatedCcylastQty2 (7595)

4.4.3 Trade Capture Reports Buffer Size

Trade Capture reports are sent in the order in which trades are executed. A new trade event can be sent before a previously sent trade event is acknowledged.

There is a system limit of one hundred (100) unacknowledged trade reports. If this limit is exceeded, additional Trade Capture reports will only be sent out in a one to one relationship to acknowledgments received.

For example, if a user has a total of one hundred (100) unacknowledged reports outstanding and a new trade is then completed, a Trade Capture report will not be sent for the new trade. However, if the user subsequently acknowledges at least one (1) outstanding report, then the Trade Capture report for the new trade will be sent out. This one (1) to one (1) relationship will continue until the number of unacknowledged Trade Capture reports falls below the system limit.

4.4.4 Duplicate Trade Reports

An acknowledged trade cannot be requested again. However, the Currenex Support Desk can be asked to resend an acknowledged trade.

The requesting client must be able to handle the possibility of receiving duplicate trade capture reports. If multiple reports are received for a trade, all but the first report should be ignored.

4.4.5 Trade Capture Reports for Mid Match Trades

For executed Mid Match trades, FIX Download recipients can be configured to receive the t0 event, the tn event or both the t0 and tn event.

Below is a description for how the events are differentiated based upon the configuration.

- Recipients configured to receive only the t0 event or only the tn event, will receive a tag 150 value on that event set to 0.
- Recipients configured to receive both the t0 event and the tn event, will receive a tag 150 value on the t0 event set equal to "M", and a tag 150 value on the tn event set equal to "N"
 - The event sent with a tag 150 value equal to "M" will contain a link, in tag 990, to the event sent with tag 150 equal to "N"

4.4.6 Trade Capture Reports Associated with Spread Trades

Trade Capture Reports are sent for underlying trades associated with Spread Trades only. Each fill on a spread instrument will result in two Trade Capture Reports. An STP client should use the following fields to reconcile Trade Capture Reports received with fills on Spread Instruments

- Tag 1040 (Spread Trade ID) is used to link the two underlying STP events with the Spread Trade. This tag will be shared for each of the two STP events delivered, as they refer to the same Spread Trade
- Tag 8020 (Spread Trade Quantity) is used to identify the number of units of the Spread Instrument filled resulting in the Trade Capture Reports getting sent. The Spread Trade Quantity multiplied by the Instrument Multiplier (assigned to each underlying leg of the spread instrument) will equal the filled amount sent for the Trade Capture Report on that underlying leg
- Tag 991 (Spread Trade Winning Rate) is used to identify the negotiated matched rate on the Spread Instrument. This can be used to reconcile the filled prices in the Trade Capture Reports sent on the underlying legs as follows:
 - If tag 994 equals Anchor – then the fill price is based upon market conditions
 - If tag 994 equals Calculated – then the fill price is calculated by:
 - Starting with the YTM (tag 669) of the event that shares the same Spread Trade ID, with a tag 994 value of Anchor
 - Add in the negotiated Spread Trade Winning Rate
 - Compare result with the YTM (tag 669) of the Calculated event

5 Message Ordering

Clients are advised to ensure their FIX engine observes the standard FIX 4.4 protocol in which only the order of first three (3) fields of the header need to be guaranteed.

6 Message Details

Currenex FIX Real Time supports FIX version 4.4 required fields and a portion of the non-required fields. Some Currenex customized fields are also used.

This section provides field details of all the supported FIX messages. For each message, all Currenex supported required and non-required fields are listed.

Field names in ***bold italics*** represent repeating groups of fields. Please refer to FIX specification 4.4 for details on repeating groups.

The values under the “Required” column indicate one of the following:

- ‘Y’ Field is mandatory and must be sent or received as a part of the message.
- ‘N’ Non-required field that should be omitted unless directed otherwise by Currenex.

6.1 Passwords for Logon Messages

The Currenex service requires users connecting via the FIX protocol to present a password as part of the logon message. Please refer to the “FIX Password Specification” (which can be found on the integration-support site or from your Currenex representative), for further details relating to passwords including password resets

6.2 Session Messages

For a detailed description of FIX Session related information, including Session Message details and information on Sequence Number Resets, please refer to the “FIX Session Specification” (which can be found on the integration-support site or from your Currenex representative)

6.3 US Treasury Securities Instrument Specific Application Messages

6.3.1 Trading Session Status (US Treasury Securities)

Tag	Field Name	Required	Comments
	<i>Standard Header</i>	Y	MsgType tag 35 = h
336	TradingSessionID	Y	Identifier for this trading session.
340	TradSesStatus	Y	State of the trading session: 1= Password reset is required 5 = Pre-Close
58	Text	N	Descriptive text message.
	<i>Standard Trailer</i>	Y	

6.3.2 Business Message Reject (US Treasury Securities)

Tag	Field Name	Required	Comments
	<i>Standard Header</i>	Y	MsgType tag 35 = j
45	RefSeqNum	N	MsgSeqNum of rejected message.
372	RefMsgType	Y	The MsgType of the FIX message being rejected.
380	BusinessRejectReason	Y	Code to identify reason for this reject message. 0 = Other 1 = Unknown ID 2 = Unknown Security 3 = Unsupported Message Type 4 = Application not available 5 = Conditional Required Field Missing
	<i>Standard Trailer</i>	Y	

6.3.3 TradeCaptureReportRequest (US Treasury Securities)

Tag	Field Name	Required	Comments
	<i>Standard Header</i>	Y	MsgType = AD
568	TradeRequestID	Y	ID assigned by the client to the request.
569	TradeRequestType	Y	Trade Capture Report type: 0 = All trades.

Tag	Field Name	Required	Comments
263	SubscriptionRequestType	Y	Subscription Request Type:
			1 = Snapshot + Updates.
			9 = Updates only
			2 = Disable previous Snapshot and Update Request; i.e., unsubscribe.
55	Symbol	Y	Supported value: "NA" Individual instrument subscription is not currently supported.
Component block <TrdCapDtGrp>			
1408	DefaultCstmAppVerID	Y	2.0 = extended STP event type support set. If not present, defaults to legacy spot Trade Capture message. 2.4 = This version includes OrderId(37) field
Standard Trailer		Y	

6.3.4 TradeCaptureReportRequestAck (US Treasury Securities)

Tag	Field Name	Required	Comments
Standard Header		Y	MsgType = AQ
568	TradeRequestID	Y	ID assigned by the client to the request.
569	TradeRequestType	Y	0 = All trades
263	SubscriptionRequestType	Y	1 = Snapshot + Updates
			2 = Disable previous Snapshot + Update Request
			9 = Updates.
749	TradeRequestResult	Y	0 = Successful
			8 = Unsupported TradeRequestType
			9 = Unauthorized for Trade Capture Report Request
			99 = Other
750	TradeRequestStatus	Y	0 = Accepted
			2 = Rejected
55	Symbol	Y	Supported value: "NA" Individual instrument subscription is not currently supported.
Standard Trailer		Y	

6.3.5 Trade Capture Report (US Treasury Securities)

Note that spread trades never are reported using the TCR.

Note that spread trades never are reported using the TCR.

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
Standard Header			MsgType = AE		
571	TradeReportID	Y	Unique identifier assigned by Exchange to the trade capture report.	String	
1003	TradeID	Y	Exchange assigned trade ID	String	
1040	Spread TradeID	N	If TCR relates to an underlying leg of a Spread Trade, this tag identifies the parent spread trade	String	
568	TradeRequestID	Y	ID assigned by the client to the request when report is in response to a Trade Capture Report Request.	String	
828	TrdType	N	Type of execution	int	Supported values: 101 - RFQ 102 - ESP 103 - Order (non ESP) 104 – MidT

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
150	ExecType (a.k.a. Event Type)	Y	Generated upon a trade execution.	char	UST Supported Values: 0 – New Trade H – Cancel Trade: Generated when an existing trade is cancelled G – Amend Trade: Generated when an existing trade is amended. M – For MidT trades, t0 event when recipient configured to receive both t0 and tn events N – For MidT trades, tn event when recipient configured to receive both t0 and tn events W – Allocated Trade: Generated when one (1) trade is allocated among one or many accounts. Each trade allocation has a reference back to the parent original trade Y – Cancel Rebook: Generated when one (1) or

Information Classification: General

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
					many trades are canceled and replaced by one (1) trade.
820	TradeLinkID	N	For offsetting trades this is an ID of the other trade	String	For events with tag 150 = M, TradeLinkID (820) will link to the tag 150 = N event.
880	TrMatchID	N	The parent trade id on trades where a hub and or prime broker is in place. Not sent for bank direct trades.	String	
17	ExecID	N	Unique RFQ buy side identifier	String	Set when TrdType (828) = 101 (RFQ) and ExecType (150) equals one of the following: 0 – New Trade
527	SecondaryExecID	N	Unique identifier assigned to the trade by the sell side.	String	
570	PreviouslyReported	Y	Indicates if a TradeCaptureReport message has been previously sent.	boolean	Y – previously sent N – not previously sent:

Tag	Field Name			Required	Instrument Requirements		
					Description	Type	Restrictions
423	PriceType			Y		int	1 = Price (percent of par) 4 = Discount 9 = Yield
Component <RootParties>							
1116	NoRootPartyIDs			Y	2 – only supported value	int	
→	1117	RootPartyID		Y	Identifies each party to the trade	String	
→	1119	RootPartyRole		Y	Role of the party identified in the NestedPartyID	String	1 – Executing firm 13 – Originating Customer 14 – Prime Broker 29 – Hub/Intermediary
→	Component <RootSubParties>						
→	1120	NoRootSubParties		N		int	Set to 1. Present for RootPartPresent for RootPartyRoles equal to 1 or 13:
→	→	1121	RootPartySubID	N		String	
→	→	1122	RootPartySubIDType	N		int	2 = Individual Person
→	End Component <RootSubParties>						
End Component <RootParties>							
Component <Instrument>							

Information Classification: General

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
55	Symbol	Y	Instrument Symbol	String	Tenor
65	SymbolSfx	Y	Instrument Symbol Suffix	String	State (WI,OTR, OLD, OLDn)
48	SecurityID	Y	Unique security ID assigned to instrument	String	CUSIP
22	SecurityIDSource	Y	Identifies class of Security ID	String	1 = CUSIP
460	Product	Y	Standard codes as specified	int	6 (Government)
167	Security Type	Y	Supported values as shown	String	TBILL, TNOTE, TBOND
541	MaturityDate	N	Date of Maturity	Date	Any acceptable business day
225	IssueDate (First Fixing Date)	N	Date instrument was issued	Date	Any acceptable business day
223	CouponRate	N	Coupon Rate assigned to US Treasury Instrument	int	
End Component <Instrument>					
Component <YieldData>					
236	Yield	N	Yield	Percentage	
End Component <YieldData>					

Information Classification: General

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
32	LastQty		Y	Amount	Qty	
31	LastPx		Y	Price	Price	
75	TradeDate		Y	Trade Date	Date	
Component <TrdInstrmtLegGrp>			N	Optional group, used for offsetting new trade if the requester is a Hub or PB.		
555	NoLegs		N	1 – if it is an offsetting new trade leg	int	
Component <InstrumentLeg>				Required component		
→	600	Leg Symbol	Y	NA	String	NA
End Component <InstrumentLeg>						
→	687	LegQty	N	Amount	Qty	
→	566	LegPrice	N	Price	Price	
→	990	LegReportID	N	On Hub and Prime Broker (PB) requests: UST offsetting trade identifier.	String	If applicable, ID for amended, rebooked trade
Component <NestedParties>			N			
→	539	NoNestedPartyIDs	N	NestedPartyID and NestedPartyRole form a unique combination for	int	2

Tag	Field Name			Required	Instrument Requirements		
					Description	Type	Restrictions
					each repeating group: 2 – only valid value		
→	→	524	NestedPartyID	N	Identifies each party to the trade.	String	
→	→	538	NestedPartyRole	N	Role in the trade of the party identified in 524	int	Role on the trade of the party identified in the NestedPartyID (524): 1 – Executing firm 13 – Originating Customer 14 – Prime Broker 29 – Hub/Intermediary
→	→	component <NstdPtysSubGrp>		N			
→	→	804	NoNestedPartySubIDs	N	Present for NestedPartyRole (538)	int	Always “1”
→	→	→	545	NestedPartySubID	N		SubType=2 Exchange assigned user ID for the firm identified in RootPartyID (524).
→	→	→	805	NestedPartySubID Type	N	Type of NestedPartySubID (545):	String 2 - Individual Person
→	→	End component <NstdPtysSubGrp>					

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
→	End Component <NestedParties>					
→	1075	LegGrossTradeAmount	N	Principle Amount	String	
→	1418	LegLastQty	N	Accrued interest amount	float	
End Component <TrdInstrmtLegGrp>						
60	TransactTime		Y	Time the trade occurred.	TimeStamp	
64	SettlDate		Y	Settlement Date	Date	
Component <TrdCapRptSideGrp>						
552	NoSides		Y	Only one side used	int	1 – only value supported
→	54	Side	Y	Trade side	char	1 - buy 2 - sell
→	37	OrderID	N	Currenex assigned unique identifier for the Order that resulted in this TradeCaptureReport message. Present if this message is a result of ESP order execution.	String	
→	11	ClOrdID	N	Last submitted Client Order ID	String	
→	1	Account	Y	The account under which the trade was booked.	String	

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
→	381	GrossTradeAmt	Y	Principal amount	float	
→	159	AccruedInterestAmt	N	Accrued interest	float	
→	Component <TrdAllocGrp>					
→	78	NoAllocs	N	Number of Allocations	int	
→	→	79	AllocAccount	N	Account for this allocation	String
→	→	467	IndividualAllocId	N	Taker's ID for the allocation	String
→	→	80	AllocQty	N	Amount of this alloc in dealt ccy	float
→	→	742	AllocAccruedInterestAmt	N	Accrued interest amount of this allocation	float
→	→	989	SecondaryIndividualAllocId	N	ID for this allocation	String
→	→	8008	AllocSide	N	Direction	int 1 – Buy 2 – Sell
→	End Component <TrdAllocGrp>					
→	1057	AggressorIndicator	N	Optionally supported only on trades with RootPartyRole = 13 (Originating Customer)	boolean	Supported Values: Y – aggressor N - aggressed
End Component <TrdCapRptSideGrp>						

Information Classification: General

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
994	TierCode (Instrument Role)	N		If the fill is associated with a Spread Trade, this field will identify whether instrument is anchor leg or calculated leg	String	Anchor Calculated
991	RndPx	N		If the fill is associated with a Spread Trade, this field is the traded rate on the Spread Trade	Price	
8020	SpreadTradeQuantity	N		If the fill is associated with a Spread Trade, this field is the traded quantity of the Spread Trade	Amt	
Standard Trailer						

6.3.6 TradeCaptureReportAck (US Treasury Securities)

Tag	Field Name	Required	Comments
<i>Standard Header</i>			MsgType = AR
571	TradeReportID	Y	The TradeReportID (571) from Trade Capture Report being acknowledged
55	Symbol	Y	Supported value: "NA"
<i>Standard Trailer</i>		Y	

7 Appendix

7.1 UTC Time Format

All time and date formats must be in Coordinated Universal Time (UTC), commonly known as Greenwich Mean Time (GMT). The formats of various dates as defined by the World Wide Web Consortium (W3C) are

- Year:
YYYY (2003)
- Year and month:
YYYYMM (200307)
- Complete date:
YYYYMMDD (20030716)
- Complete date plus hours and minutes:
YYYYMMDD-hh:mm (20030716-19:20)
- Complete date plus hours, minutes and seconds:
YYYYMMDD-hh:mm:ss (20030716-19:20:30)
- Complete date plus hours, minutes, seconds and milliseconds
YYYYMMDD-hh:mm:ss.mmm (20030716-19:20:30.183)

Where

YYYY = four-digit year
 MM = two-digit month (01=January, etc.)
 DD = two-digit day of month (01 through 31)
 hh = two digits of hour (00 through 23) (am/pm NOT allowed)
 mm = two digits of minute (00 through 59)
 ss = two digits of second (00 through 59)
 mmm = three digit millisecond (000 – 999)

7.2 Revision History

Revision Number	Revision Date	Page Number	Update
1	14 December 2012	18, 23	<u>Section 4.3.5, Trade Capture Report</u> : NDF support added, and Unique Swap Identifier (USI) added, ComplianceID (376).
2	01 February 2013	14, 20	<u>Sections 4.3.3, TradeCaptureReportRequest 4.3.5 TradeCaptureReport</u> : Support added for version 2.1 of Trade Capture Report.
3	26 March 2013	21-23	<u>Section 4.3.5</u> : Removed ComplianceID (376). Added RegulatoryTradeIDGrp.
4	24 May 2013	16, 23	<u>Section 4.3.5</u> : Support added for staged order allocations; added TrdSubType (829), SecondaryClOrdID (526).

Revision Number	Revision Date	Page Number	Update
5	24 July 2013	*	Added additional SEF related tag (LEI/CICI, Block Trade Indicator, Reporting Party Flag)
6	21 August 2013	24	<u>Section 4.3.5</u> : Day Count Convention (ExchangeRule) (825) changed from required to non-required.
7	17 September 2013	21	<u>Section 4.3.5</u> : Added NestedPartyIDSource (525) as the reporting party flag for the offsetting trade
8	09 January 2014	23-25	<u>Section 4.3.5</u> : Unique Trade Identifier (UTI) added to existing USI fields.
9	27 June 2014	13	<u>Section 4.3.3</u> : Removed references to legacy trade capture report types.
10	5 November 2014	9-26	Support for cleared NDFs added throughout.
11	12 March 2015	*	Support for US Treasury Instruments added throughout.
12	28 April 2015	12	Added <u>Section 5: Message Ordering</u> .
13	4 May 2015	39	<u>Section 6.4.5</u> : Updated the Restrictions for NestedPartyRole (538) and NoNestedPartySubIDs (804) on a US Treasury TradeCaptureReport (35=AE) message.
14	15 May 2015	33	<u>Section 6.4.5</u> : Removed references to post trade aggregation.
15	16 March 2016	17, 21	<u>Section 6.3.5</u> : Support added for Mid in TrdType (828) and LastForwardPoints (195).
16	8 April 2016	11, 18, 33	Sections <u>4.4.5</u> , <u>6.3.5</u> and <u>6.4.5</u> : Support for MidT added.
17	27 May 2016	*	Changed references to midmatch orders to Mid.
18	16 Jun 2016	15, 26	<u>Section 6.3.3</u> : Added support for 1408 = 2.2 <u>Section 6.3.5</u> : Support Text tag in NoSides repeating group.
19	28 June 2016	18, 23, 34, 38	<u>Section 6.3.5</u> : Updated description of ExecType (17) for RFQ trades. TradeLinkId (820) added. <u>Section 6.4.5</u> : TradeLinkId (820) support extended to MidT.
20	30 August 2016	8	<u>Section 4.2.2</u> : Added a note that clients should confirm receipt of a TradeCaptureReportRequestAck message within 15 seconds.
21	2 November 2016	21	<u>Section 6.3.5</u> : MTF support added.
22	12 June 2017	*	New client-facing template applied throughout.
23	10 August 2017	34	<u>TradeCaptureReport US Treasuries</u> : OLD added as a value for SymbolSfx (65).

Revision Number	Revision Date	Page Number	Update
24	29 August 2017	*	Separated FX and UST STP specs.
25	19 October 2017		Added support for Spread Instruments
26	10 January 2018	12	Updated tag numbers in Section 4.4.6
27	18 May 2022	16, 24	Added support for version 2.4/ tag 37