



Clara External FIXML Interface Derivatives

Version 1.1

External

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1.0 Introduction

Baymarkets provide a FIXML API (FIX 5.0 SP2) for clearing of derivatives.

The purpose of this document is to provide an initial specification of the FIXML interface for an audience of ISV and member self-developed applications.

1.1 Functionality:

The FIXML processing will cover a read and write facility covering the following post trade transaction management functions:

- Trade Confirmation
- Account Transfer
- Trade Split
- Give-Up and Take Up

2.0 Supported messages

2.1 Inbound application messages

- Trade Capture Report (Account transfer, trade split)
- Allocation Reports (Give-up and Take-up)

2.2 Outbound application messages

- Trade capture report
- Trade capture report Ack and Nack
- Allocation reports (Give-up and Take-up)
- Allocation report Ack and Nack

3.0 Main Blocks

3.1 Standard header

The header element is required on all FIXML messages; it contains the following attributes:

TagNb	FIXML	Req	Valid values and mapping
Comp	StandardHeader <BaseHeader	Y	
35	@MsgTyp	Y	Values defined per message
49	@SID	Y	Sender 's BIC
50	@SSub	Y	= "UserName" ← Required for all inbound messages (member to CCP)
56	@TID	Y	Target/Reciever's BIC
34	@SeqNum	Y	Per MQ-queue
52	@Snt	Y	= "2019-01-10T10:46:09.080+00:00"> ← Time message is sent

3.2 Instrument

TagNb	FIXML	Req	Valid values and mapping
Instrument	Instrmt		
55	@Sym	Y	Product Ticker
200	@MMY	Y	Maturity year month Format: (YYYYMM)
202	@StrkPx	O	Strike Price Mandatory for options
201	@PutCall	O	0=Put, 1= Call
22	@Src	Y	4 = ISIN
48	@ID	Y	ISIN
Comp	UndInstrmtGrp <Undly		
Comp	UnderlyingInstrument <Undly		
311	@Sym	O	Symbol of underlying stock or index (Always present in outbound messages, optional for inbound messages)
End Comp			
End Comp			

3.3 Party Block Overview

All inbound business messages are subject to CCP authorization and must therefore specify the party being responsible for the business content of the message. Whenever applicable, the party entering the transaction (if different than business responsible) must also be entered. The

SenderCompID and SenderSubID are used to identify the party entering the trade (see implicit parties section below).

3.4 Party Block

This is a repeating block allowing multiple party identifiers to be set. The following fields must be set for each party:

- PartyID (448) = party identifier
- PartyRole (452) = see 3.4.4

3.4.1 Party identifier

The PartyID field can contain different types of identifiers. When it contains a member/participant (firm) identifier, the format is as follows:

The party identifier always consists of firm identifier.

3.4.2 Implicit Parties

All inbound business messages must contain:

SenderCompID (49) = party identifier of the firm entering the transaction.

Sender SubID (50) = set to what the member decides, no validation in the clearing system

These fields implicitly identify the firm and individual entering the business message. For all transactions, these fields and the identifiers in Parties or Root Parties block are the same.

3.4.3 Available Party Roles

	Business Role	PartyRole (452)	Comment
Transaction owner	Firm	1 = Executing Firm	Member ID (GCM, ICM or NCM Id in the clearing system). If the transaction refers to an NCM account this should be the member ID of the NCM also if it is the GCM sending the inbound request
Clearing Firm	Firm	4 = Clearing Member Firm	Member ID (GCM or ICM Id in the clearing system)
Clearing Account	Account	83 = Clearing Account	Sub-Account max length = 20 char
Position Account	Account	38 = Position Account	Main-Account (member account). max length = 20 char

4. Timestamps

All timestamps are expressed in local time and carry a Time Zone Designator, i.e. the offset towards UTC in hours and minutes. Note that the Exchange and CCP systems time is UTC.

The format of the timestamps is YYYY-MM-DDTHH:MM:SS.TZD, e.g. 2018-12-27T10:46:09.080+00:00.

4.1 @Snt

Standard Header contains mandatory field @Snt that will show the time when message was sent <"2018-01-10T10:46:09.080+00:00">. For inbound messages, milliseconds is not required and Z will be accepted for +00:00.

4.2 @BizDt

@BizDt contains the Clearing Date (=today). Format is YYYYMMDD.

4.3 @TrdDt

@TrdDt will normally be the original trade date. Outbound reports will contain what is received inbound from the members. Format is YYYYMMDD.

4.4 @TS

@TS contain the execution timestamp.

5.0 Transaction identifiers

5.1 @TrdID

An increasing exchange sequence number assigned to each trade. Trade number is unique within an Instrument (per ISIN) and day. For inbound messages, this field will not be validated by the CCP. If the member inserts another value than an exchange trade-id it will be accepted by the CCP. Max length is 13 characters.

5.2 @TrdID2

@TrdID2 assigned by member. Must be unique across business days. If a split, a suffix will be added on the outbound reports. Max length is 35 characters.

5.3 @OrigTrdID

For a cancel trade, this field references trade number of the original trade. Some marketplaces might use the same TrdId for a trade cancel as for the original trade. In such cases TrdId = OrigTrdId in the trade cancel message

5.4 @OrignTrdID2

For a reverse, this field references TrdID2 assigned by the member.

5.5 @RefID

Mandatory if this is a Cancel and has to equal @ID from the original Give-Up request (inbound)

5.6 @ID

Unique identifier for an allocation instruction message set by customer. Max length is 35 characters.

5.7 @RptID

If the clearing account is present in the trade from the exchange, or in a take up request, the CCP will in the outbound Trade Capture Report populate this tag with the reference used by the clearing system for the account transfer. Max length is 16 characters.

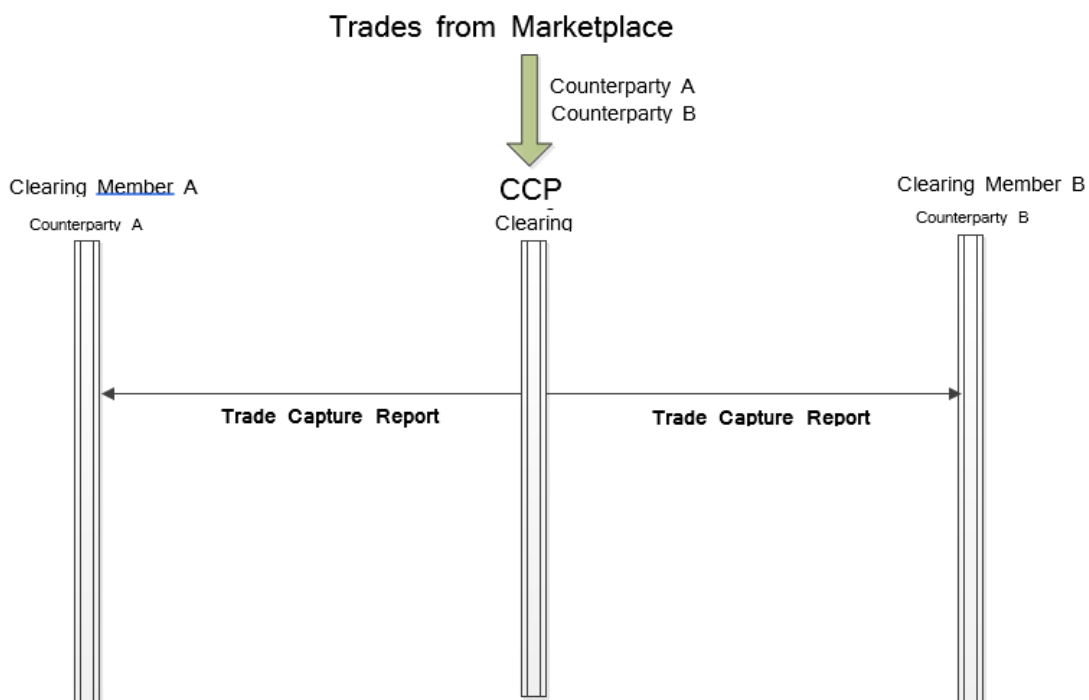
6.0 Trade Confirmation and Management

A trade confirmation in the form of a FIXML Trade Capture Report is sent by the CCP following the execution of a trade. The clearinghouse publishes confirmed trades to counterparties and possibly to other participants involved in the downstream processing of trades.

In FIXML allocations are possible for account transfer and split purposes. Allocation reports can be used for the give-up take up process.

6.1 Basic Trade Confirmation – Trade Capture Report (Outbound from CCP)

Directed trade confirmation to all parties in a deal.



6.2 Trade Capture Report (CCP outbound)

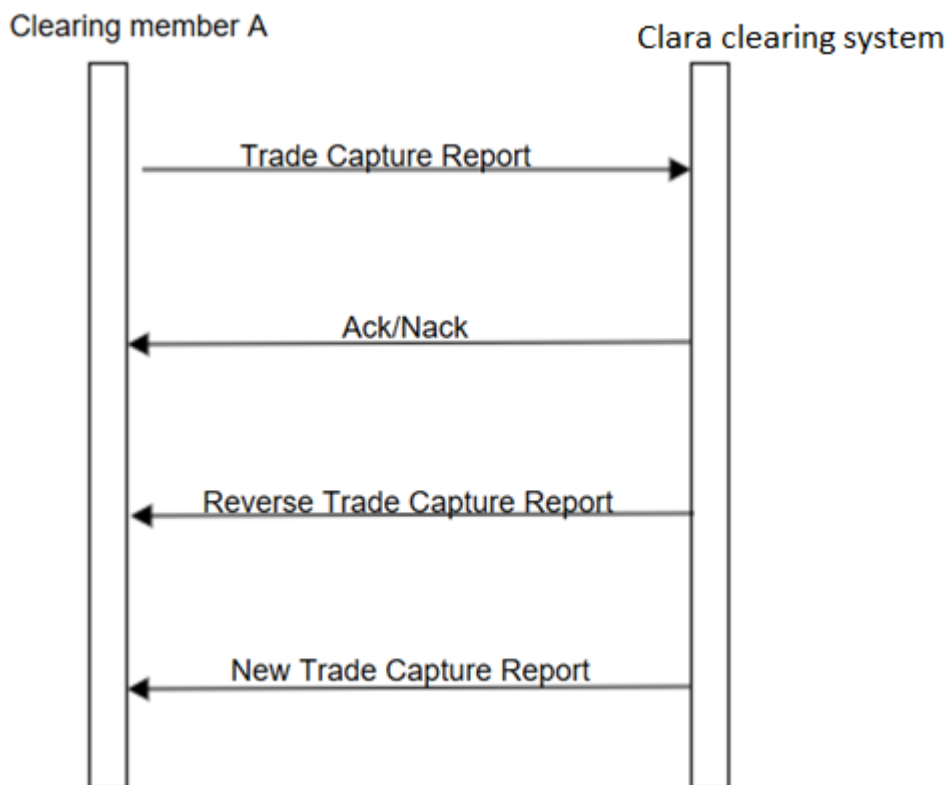
TagNb	FIXML	Req	Valid values and mapping
Comp	Standard Header	Y	MsgType = AE
571	@RptID	O	Only included if clearing account is present. Will be the reference used by the clearing system for the account transfer.
1003	@TrdID	Y	The trade-code received from the Exchange.
1126	@OrigTrdID	O	Only included if this is a cancel from the Exchange. Holding the original trade-code from the Exchange
487	@TransTyp	Y	Valid values: 0 = New 1 = Cancel
856	@RptTyp	Y	Valid values: 0 = Submit
828	@TrdTyp	Y	0 = regular trade
715	@BizDt	Y	Clearing date (always today)
31	@LastPx	Y	"2.5673" max 4 decimals (will not include trailing zeros)
32	@LastQty	Y	"100"
75	@TrdDt	Y	"20190307"
Comp	Instrument	Y	
55	@Sym	Y	See section 3.2
End Comp			
Comp	TrdCapRptSideGrp <RptSide	Y	
54	@Side	Y	Valid values: 1=Buy 2=Sell
1	@Acct	O	Will contain what the member have specified as account for the order in the trading system. This can be an internal member reference to an account, or an account in the clearing system. (Will be equal to Clearing account (Tag 1117) if an account in the clearing system)
58	@Txt	O	Free text
Comp	TrdRegTs		
1013	@Typ	Y	1 = Execution Time
1012	@TS	Y	Execution Date and Time
End Comp			
End Comp			
Comp	Root Parties <Pty		
1117	@ID	Y	"XLBSEC"
1119	@R	Y	1 = Executing Firm
1117	@ID	Y	"XLBSEC"

1119	@R	Y	4 = Clearing member firm
1117	@ID	O	"CL12345"
1119	@R	O	83 = Clearing account (Only present if used in execution and the account exist)
1117	@ID	Y	"CL000140"
1119	@R	Y	38 = Position account (Execution Account)
End Comp			

7.0 Trade Allocations

The following allocations are supported:

- Account Transfer
- Split



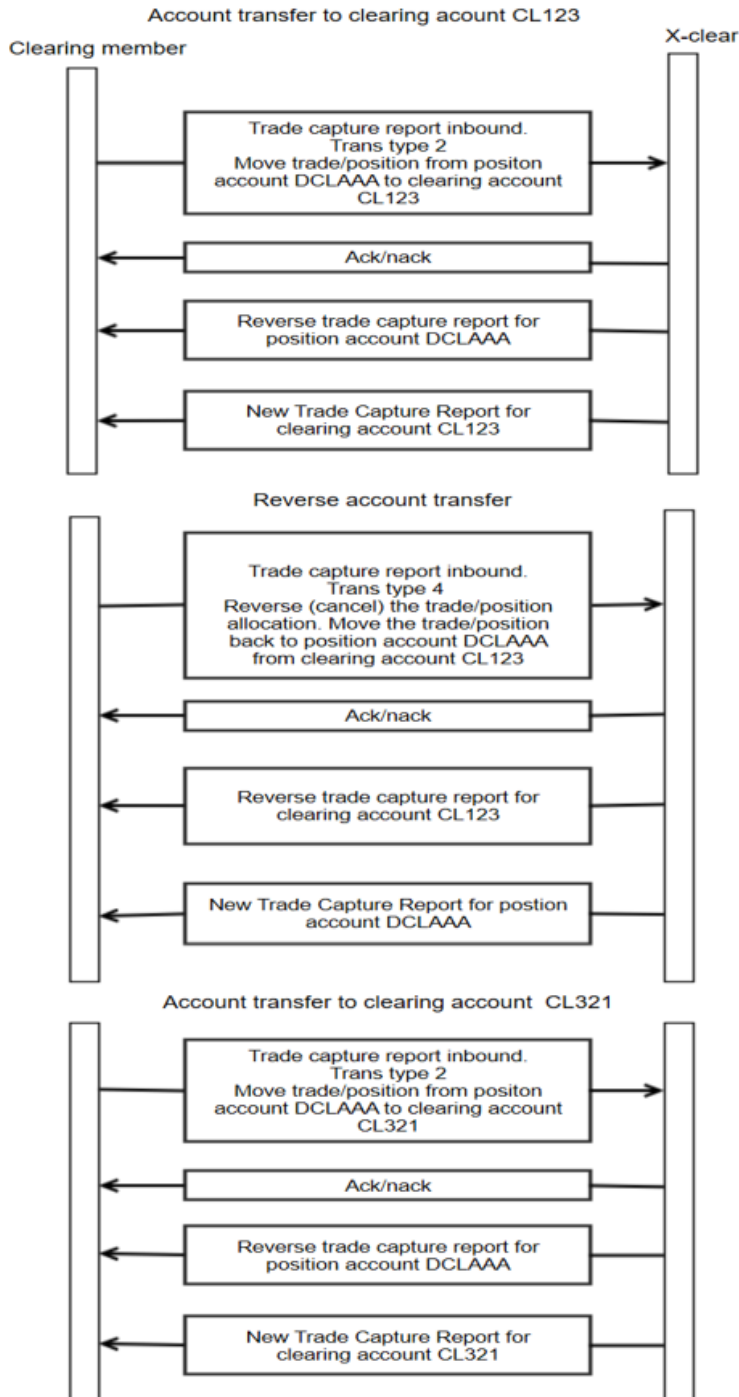
7.1 Trade Capture Report (CCP inbound)

TagNb	FIXML	Req	Valid values and mapping
Comp	StandardHeader	Y	MsgType = AE
1003	@TrdID	O	Identifies the trade to be allocated (not validated by CCP).
1040	@TrdID2	Y	Trade/Transaction ID as defined in Transaction Identifiers
1127	@OrignTrdID2	O	Only included if this is a reverse. Holding the TrdID2 of the allocation to be reversed
856	@RptTyp	Y	0 = Submit
487	@TransTyp	Y	TransTyp=2 (Replace) or = 4 (Reverse*)
715	@BizDt	Y	Clearing date (always today)
31	@LastPx	Y	"2.5673" max 4 decimals (will not include trailing zeros)
Comp	Instrument <Instrmt	Y	
55	@Sym	Y	See section 3.2
End Comp			
Comp	TrdCapRptSideGrp <RptSide	Y	
826	@AllocInd	Y	Valid values: 2=Account Transfer 6=Split, only for Trans-Type = 2 (Replace) Transaction type 4, Reverse of a split will have to be done leg by leg.
54	@Side	Y	Valid values: 1=Buy 2=Sell
EndComp			
Comp	Root Parties <Pty		
1117	@ID	Y	"XLBSEC"
1119	@R	Y	1=Execution Firm
1117	@ID	Y	"XLBSEC"
1119	@R	Y	4=Clearing Firm
1117	@ID	Y	"CL000140"
1119	@R	Y	38= position account mandatory
End Comp			
Comp	TrdAllocGrp		If a split, this group is repeated

	<Alloc		
79	@Account	Y	Account the trade should be posted to (CL123456).
80	@Qty	Y	
161	@Txt	O	Free text field (Max 100 characters)
End Comp			

* Transaction type 4, Reverse, inbound will reverse the original account transfer and move the trade/position back to the position account. A reverse account transfer inbound will have the same values in the different tags as the Replace (the original Transfer). For a split, Reverse inbound must be sent leg by leg. The reversing trade capture report outbound will be for the clearing account and the new trade capture report outbound will be for the position account. After the Reverse is performed, a new trade capture report inbound can be sent in order to move the trade/position from the position account to a new clearing account.

Example of message flow where a trade has been allocation to the wrong clearing account CL123, instead of clearing account CL321.



7.1.1 Trade Capture Report Ack/Nack

Each leg of a split will result in ack or nack.

TagNb	FIXML	Req	Valid values and mapping
Comp	StandardHeader <BaseHeader	Y	MsgType = AR
1003	@TrdID	O	Included if in the inbound message
1040	@TrdID2	Y	Trade/Transaction ID as defined in Transaction Identifiers
939	@TrdRptStat	Y	Valid values: 0 = accepted (successfully processed) 1 = reject
751	@RejRsn		Always set to '99' (Other, further info in Text field)
1328	@RejTxt		
Comp	TrdCapRptAckSideGrp <RptSide		
1	@Acct	Y	Will contain the account in Tag 79 from the inbound message.
End Comp			

7.1.2 Reversing Trade Capture Report (CCP outbound)

TagNb	FIXML	Req	Valid values and mapping
Comp	Standard Header	Y	MsgType = AE
1003	@TrdID	O	Included if in the inbound message.
1040	@TrdID2	Y	Trade/Transaction ID as defined in Transaction Identifiers
1127	@OrignTrdID2	O	Only included if this is a reverse. Holding the TrdID2 of the allocation to be reversed
856	@RptTyp	Y	Valid values: 0 = Submit
487	@TransTyp	Y	4 = Reverse
828	@TrdTyp	Y	0 = Regular
715	@BizDt	Y	Clearing date
31	@LastPx	Y	"2.5673" max 4 decimals (will not include trailing zeros)
32	@LastQty	Y	"100"
75	@TrdDt	O	"20190225" (Will be today's date)
Comp	Instrument <Instrmt	Y	
55	@Sym		See section 3.2
End Comp			
Comp	TrdCapRptSideGrp <RptSide	Y	

54	@Side	Y	This reversing trade will have the opposite side than the original trade to net the original trade out. 1=Buy 2=Sell
End Comp			
Comp	Root Parties <Pty		
1117	@ID	Y	"XLBSEC"
1119	@R	Y	1 = Executing Firm
1117	@ID	Y	"XLBSEC"
1119	@R	Y	4 = Clearing member firm
1117	@ID	Y	"CL000140" (If transaction type 4 inbound, the account-id will be the clearing account)
1119	@R	Y	38 = Position account (If transaction type 4 inbound this will be 83 = clearing account)
End Comp			
1011	@MsgEvtSrc	Y	Values= WEB or FIXML
End Comp			

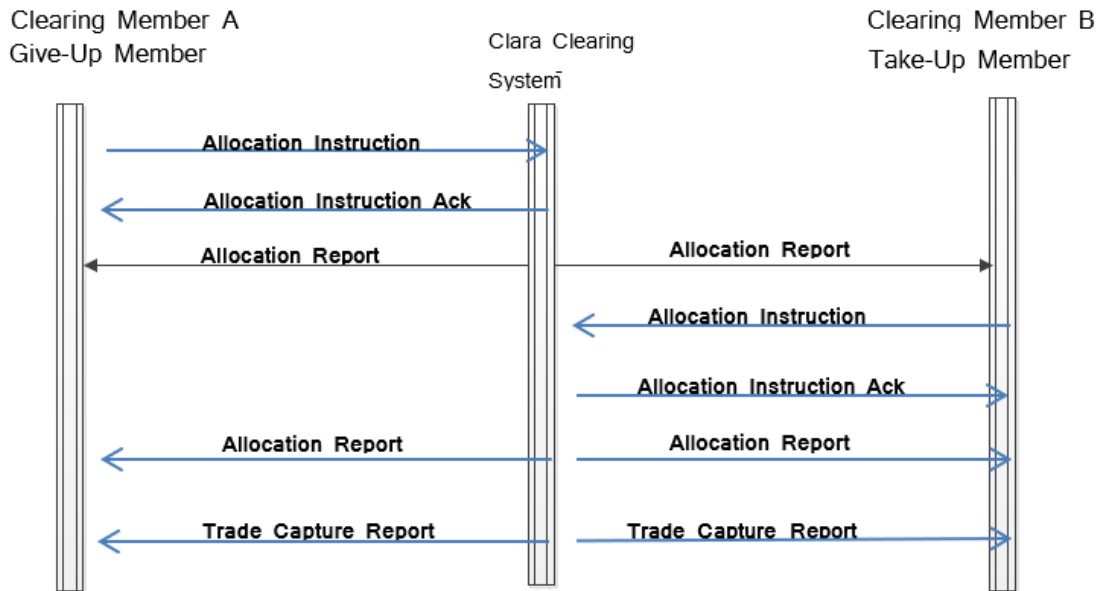
7.1.3 New Trade Capture Report Pursuant to Allocation

This is the new trade that should contain the new values. If trade split, each new trade will get an overtaking trade.

TagNb	FIXML	Req	Valid values and mapping
Comp	Standard Header	Y	MsgType = AE
1003	@TrdID	O	Included if in the inbound message.
1040	@TrdID2	Y	Trade/Transaction ID as defined in Transaction Identifiers. Sequentially suffixed for splits
1127	@OrignTrdID2	O	Only included if this is a reverse. Holding the TrdID2 of the allocation to be reversed
856	@RptTyp	Y	Valid values: 0 = Submit
487	@TransTyp	Y	2 = Replace
828	@TrdTyp	Y	0 = Regular
715	@BizDt	Y	Clearing date
31	@LastPx	Y	"2.5673" max 4 decimals (will not include trailing zeros)
32	@LastQty	Y	"100"
75	@TrdDt	O	"20190306" (Will be today's date)
Comp	Instrument	Y	
55	@Sym		See section 3.2
End Comp			
Comp	TrdCapRptSideGrp <RptSide	Y	
54	@Side	Y	Valid values: 1=Buy 2=Sell
58	@Txt	O	
End Comp			
Comp	Root Parties <Pty		
1117	@ID	Y	"XLBSEC"
1119	@R	Y	1 = Executing Firm
1117	@ID	Y	"XLBSEC"
1119	@R	Y	4 = Clearing member firm
1117	@ID	Y	"CL123456" (If transaction type 4 inbound, the account-id here will be the Position Account)
1119	@R	Y	83 = Clearing account (If transaction type 4 inbound, this will be 38 = Position account)
End Comp			
1011	@MsgEvtSrc	Y	Values= WEB or FIXML
End Comp			

8.0 Give-up & Take-up

Give-up initiated by a member:



8.1 Give-up Request/Cancel of Give-up Request (CCP inbound)

TagNb	FIXML	Req	Valid values and mapping
Comp	StandardHeader <BaseHeader	Y	MsgType=J
70	@ID	Y	Unique identifier for this allocation instruction message set by customer.
71	@TransTyp	Y	For a new give-up: 0 = New 2=Cancel
72	@RefID	O	Mandatory if this is a Cancel and has to equal @ID from the original Give-Up request (inbound)
626	@Typ	Y	17=Give Up
75	@TrdDt	Y	Trade date
715	@BizDt		Clearing date
53	@Qty	Y	Total quantity of trade
54	@Side	Y	Valid values: 1=Buy 2=Sell
Comp	ExecAllocGrp <AllExc		

1003	@TrdID	O	Identifies the trade to give up (not validated by CCP)
31	@LastPx	Y	"2.5673" max 4 decimals (will not include trailing zeros)
End Comp			
Comp	Instrument <Instrmt	Y	
55	@Sym	Y	See section 3.2
EndComp			
Comp	AllocGrp <Alloc		
161	@Txt	O	Free text field for give-up (Max 100 characters)
Comp	Nested Parties <Pty		
524	@ID	Y	"CL000140"
538	@R	Y	38 = Position account
524	@ID	Y	"XLBSEC"
538	@R	Y	97 = Give-Up clearing firm
524	@ID	Y	"SELOWN"
538	@R	Y	96=Take-Up trading firm
524	@ID	Y	"XLBSEC"
538	@R	Y	95=Give-Up trading firm
End Comp			
End Comp			

8.2 Give-up Ack/Nack (CCP outbound)

TagNb	FIXML	Req	Valid values and mapping
Comp	StandardHeader <BaseHeader	Y	MsgType=P
70	@ID	Y	Unique identifier for this allocation instruction message set by Client. (@ID from Allocation Instruction).
87	@Stat	Y	Valid values: 0=Accepted (successfully processed) 2=Rejected (give-up rejected)
88	@RejCode	O	Always set to '7' (Other, further info in Text field)
58	@Txt	O	

8.3 Allocation Report for Give-up and Take-up members (CCP outbound)

TagNb	FIXML	Req	Valid values and mapping
Comp	StandardHeader <BaseHeader	Y	MsgType=AS
70	@ID		To the give up/take up requestor this will be set to the AllocID sent in Allocation Instruction. Will not be set for the take-up member in the first alloc report.
793	@ID2	Y	ID allocated by the CCP
71	@TransTyp	Y	'0' (new)
794	@RptTyp	Y	Valid values: 15= Give-Up (when a give-up is performed) 16= Take-Up (when a give-up is accepted by take-up member):
87	@Stat	Y	Identifies the status off allocation. Valid values: 0 = Accepted 6 = Allocation Pending 12 = Cancelled
1011	@MsgEvtSrc	Y/O	Values= WEB or FIXML. This tag will not be included to the Take-Up member pursuant to a Give-Up request
54	@Side	Y	Valid values: 1 = Buy 2 = Sell
53	@Qty	Y	
75	@TrdDt	Y	
715	@BizDt	Y	Clearing date for give-up
60	@TxnTm	Y	Time of give up
Comp	ExecAllocGrp <AllExc		
1003	@TrdID	O	Equal to TrdID set by give up member in give up request. If no TrdID is set in give up request, a CCP assigned TrdID will be set to the take up member.
31	@LastPx	Y	"2.5673" max 4 decimals (will not include trailing zeros)
End Comp			
Comp	Instrument <Instrmt	Y	
55	@Sym		See section 3.2
EndComp			
Comp	AllocGrp <Alloc		
161	@Txt	O	Free text field for give-up and take-up respectively

Comp	Nested Parties <Pty		
524	@ID	Y	"SELOWN"
538	@R	Y/O	98 = Take-up clearing firm. Only present when reporting to the Take-Up side
524	@ID	Y	"CL000140"
538	@R	Y	38 = Position account (Only to give-up side in the allocation reports sent prior to matching)
524	@ID	O	"CL123456"
538	@R	O	83 = Clearing account (only to Take-up side after matching if included in the inbound message from the Take-up side)
524	@ID	Y	"XLBSEC"
538	@R	Y/O	97 = Give-up clearing firm. Only present when reporting to the Give-Up side
524	@ID	Y	"SELOWN"
538	@R	Y	96=Take-Up trading firm
524	@ID	Y	"XLBSEC"
538	@R	Y	95=Give-Up trading firm
End Comp			
End Comp			

8.4 Take-up Request (CCP inbound)

TagNb	FIXML	Req	Valid values and mapping
Comp	StandardHeader <BaseHeader	Y	MsgType=J
70	@ID	Y	Unique identifier for this allocation instruction set by the Take-Up member
793	@ID2	Y	ID allocated by the CCP
71	@TransTyp	Y	For a confirm give-up: @TransTyp=0 (new)
626	@Typ	Y	Valid values: 25 = Approve Take-Up
54	@Side	Y	Valid values: 1=Buy 2=Sell
53	@Qty	Y	
75	@TrdDt	Y	Trade Date.
715	@BizDt	Y	Clearing date for give-up
Comp	Exec Alloc Grp <AllExc		
1003	@TrdID	O	Identifies the trade to take up. Should be equal to TrdID received in first allocation report.

31	@LastPx	Y	"2.5673" max 4 decimals (will not include trailing zeros)
End Comp			
Comp	Instrument <Instrmt	Y	
55	@Sym	Y	See section 3.2
EndComp			
Comp	AllocGrp <Alloc		
End Comp			
161	@Txt	Y	Free text field for take up (Max 100 characters)
Comp			
Nested Parties < Pty			
524	@ID	Y	"SELOWN"
538	@R	Y	98 = Take-up clearing firm
524	@ID	Y	"SELOWN"
538	@R	Y	96=Take-Up trading firm
524	@ID	Y	"XLBSEC"
538	@R	Y	95=Give-Up trading firm
524	@ID	Y	"CL000140" Should be Main Default account
538	@R	Y	38 = Position account
524	@ID	O	"CL123456"
538	@R	O	83 = Clearing account
End Comp			
End Comp			

8.5 Take-up Request Ack/Nack

TagNb	FIXML	Req	Valid values and mapping
Comp	StandardHeader <BaseHeader	Y	MsgType=P
70	@ID	Y	Unique identifier for this allocation instruction message set by Client. (@ID from Take-Up Instruction).
793	@ID2		
87	@Stat	Y	Valid values: 0=Accepted (successfully processed) 2=Rejected
88	@RejCode		Always set to '7' (Other, further info in Text field)
58	@Txt		Reject message (error msg) from CCP

8.6 Trade Confirmations Pursuant to Take-up (CCP outbound)

8.6.1 Reversing Trade capture report Give-up Firm

TagNb	FIXML	Req	Valid values and mapping
Comp	Standard Header	Y	MsgType = AE
1003	@TrdID	O	Equal to TrdID in give up request.
1040	@TrdID2	Y	Assigned by member on give-up request in tag 70
487	@TransTyp	Y	4 = Reverse
856	@RptTyp	Y	Valid values: 0 = Submit
828	@TrdTyp	Y	61 = Give Up Give-in trade
715	@BizDt	Y	Clearing date
31	@LastPx	Y	"2.5673" max 4 decimals (will not include trailing zeros)
32	@LastQty	Y	"100"
75	@TrdDt	Y	"20190306"
Comp	Instrument <Instrmt	Y	
55	@Sym	Y	See section 3.2
End Comp			
Comp	TrdCapRptSideGrp <RptSide	Y	
54	@Side	Y	The reversing Give-Up will have the opposite side of the original Give-Up to net that one out.1=Buy 2=Sell
58	@Txt	O	
End Comp			
Comp	Root Parties <Pty		
1117	@ID	Y	"XLBSEC"
1119	@R	Y	1 = Executing Firm
1117	@ID	Y	"XLBSEC"
1119	@R	Y	4 = Clearing member firm
1117	@ID	Y	"CL000140"
1119	@R	Y	38 = Position account
1117	@ID	Y	"SELOWN"
1119	@R	Y	96=Take-Up trading firm
1117	@ID	Y	"XLBSEC"
1119	@R	Y	95=Give-Up trading firm
End Comp			
1011	@MsgEvtSrc	Y	Values= WEB or FIXML
End Comp			

8.6.2 Trade Capture report Take-up Firm (CCP outbound)

TagNb	FIXML	Req	Valid values and mapping
Comp	Standard Header	Y	MsgType = AE
571	@RptID	O	Only included if clearing account is present. Will be the reference used by the clearing system for the account transfer.
1003	@TrdID	O	Equal to TrdID in take-up request.
1040	@TrdID2	O	Assigned by member on take-up request in tag 70
487	@TransTyp	Y	0 = New
856	@RptTyp	Y	Valid values: 0 = Submit
828	@TrdTyp	Y	61 = Give-up Give- In trade
715	@BizDt	Y	Clearing date
31	@LastPx	Y	"2.5673" max 4 decimals (will not include trailing zeros)
32	@LastQty	Y	"100"
75	@TrdDt	Y	"2015-11-06"
Comp	Instrument <Instrmt	Y	
55	@Sym	Y	See section 3.2
End Comp			
Comp	TrdCapRptSideGrp <RptSide	Y	
54	@Side	Y	1=Buy 2=Sell
58	@Txt	O	
End Comp			
Comp	Root Parties <Pty		
1117	@ID	Y	"SELOWN"
1119	@R	Y	1 = Executing Firm
1117	@ID	Y	"SELOWN"
1119	@R	Y	4 = Clearing member firm
1117	@ID	Y	"CL000175"
1119	@R	Y	83 = Clearing account
1117	@ID	Y	"CL987314"
1119	@R	Y	38 = Position account
1117	@ID	Y	"SELOWN"
1119	@R	Y	96=Take-Up trading firm
1117	@ID	Y	"XLBSEC"
1119	@R	Y	95=Give-Up trading firm
End Comp			
1011	@MsgEvtSrc	Y	Values= WEB or FIXML
End Comp			