



FIXML Trade Types Trex Trade Type Mapping

3/15/2004

	Trade Description	TREX Trade Type	TREX APSGUS Indicator	Trade Type <TrdTyp>	Trade Sub Type <TrdSubTyp>	Transfer Type <TrnsfrTyp>	Session Sub ID (venue) <SesSub>	MLeg Report Type <MLEGRptTyp>	Allocation Indicator <AllocInd>	Average Price Indicator <AvgPxInd>
1	Pit Trade	1		0			P			
2	Pit Allocation	1	G	0			P		1	
3	Pit Allocation w/ Carry	1	G	0			P		2	
4	Pit APS	1	A	0			P			1
5	Pit Spread	6		0			P	3		
6	Electronic Trade	2		0			E			
7	Electronic Allocation	2	G	0			E		1	
8	Electronic Allocation w/ Carry	2	G	0			E		2	
9	Electronic APS	2	A	0			E			1



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10	Electronic Spread	5	0			E	3		
11	Block	B	1			X			
12	EFP	9	2			X			
13	EFR	R	11			X			
14	EFS	S	12			X			
15	Pit SLEDS	D	0	7		P	3		
16	Pit SLEDS Leg level	D	0	7		P	2		
17	Electronic SLEDS	D	0	7		E	3		
18	Electronic SLEDS Leg level	D	0	7		E	2		
19	Transfer	8	0		M				



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1) Tradetype:

- 0 = Regular Trade
- 1 = Block Trade
- 2 = EFP
- 11 = EFR
- 12 = EFS

2) TransferType

3) TradingSessionSubID (venue)

- P = Pit
- E = Electronic
- X = Ex-Pit

4) MLegReportType

- 1 = Single leg trade
- 2 = Single leg of multi-leg trade
- 3 = Multi-leg Trade

5) AllocationInd

- 0 = none
- 1 = Trade Allocation pending
- 2 = Trade Allocation included

6) AvgPxInd

- 0 = not average priced
- 1 = average priced

7) SecurityTyp

- MLEG = Spread Instrument



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- 8) SecuritySubTyp
 - CAL = Spread Type