Chicago Mercantile Exchange

PCS via FIXML – Annotated Example:

```
<?xml version="1.0" encoding="UTF-8" ?>
<FIXML>
<Batch>

<PosMntReq

        ReqID="1906901"
        TxnTyp="4"
        Actn="1"
        BizDt="2004-07-21"
        TxnTm="2004-07-21T17:00:49"
        AdjTyp="3"
        SetSesID="EOD">


        <Pty ID="CBT" R="22" />
        <Pty ID="999" R="1">
                <Sub ID="1" Typ="26" />
        </Pty>
        <Instrmt
                Exch="CBT"
                CFI="FXXXSX"
                ID="C"
                MMY="200409" />

        <Qty Long="134" Typ="TQ" />
        <Qty Long="0" Short="0" Typ="IAS" />
        <Qty Long="8" Short="6" Typ="IES" />
</PosMntReq>

<PosMntReq
        ReqID="1906902"
        TxnTyp="4"
        Actn="1"
        BizDt="2004-07-21"
        TxnTm="2004-07-21T17:00:49"
        AdjTyp="3"
        SetSesID="EOD">
        <Pty ID="CBT" R="22" />
        <Pty ID="999" R="1"><Sub ID="1" Typ="26" /></Pty>

        <Instrmt
                Exch="CBT"
                CFI="OCXXSX"
                ID="17"
                MMY="200503"
                Strk="110.5"/>

        <Qty Long="134" Typ="TQ" />
        <Qty Long="0" Short="0" Typ="IAS" />
        <Qty Long="8" Short="6" Typ="IES" />
</PosMntReq>
```

Always start a block of XML with this.
Identifies this as FIXML.
Means that multiple messages are provided here.

a Position Maintenance Request message
Attributes of the request:
-unique ID number of this request-optional !
-PCS submission
-new submission
-business date
-submission timestamp
-submitting final long quantity
-submitting for end-of-day // ITD = intraday

The parties block:
-Exchange of the trading firm
-trading firm number, for example 999
-origin, for example 1=customer

The instrument:
-exchange of the product
-a standard future
-product code
-contract maturity (“period code”)

Ending long quantity
Intracommodity spread long and short
Intercommodity spread long and short

Another message, this time for an option

The instrument:
-Product exchange = "CBT"
-Product type = option, call, standard
-Product code
-Period (maturity) = March 2005
-Strike = 110.5

Ending long quantity
Intracommodity spread long and short
Intercommodity spread long and short

...More FIXML messages, for more positions...

```
</Batch>
</FIXML>
```

Notes:

The “firm number” is exactly as is provided currently. For a CBT product, it is the CBT firm number holding the position. For a CME or a OneChicago product, it is the CME firm number holding the position.

The Settlement Session ID identifies the submission as being for either the intraday (ITD) cycle or the end of day (EOD) cycle.

For a future with a daily expiration – for example, CME’s Eurodollar FRA futures, the **MMY** attribute goes down to the day. For example, the following identifies the December 23rd 3F future:

```
<Instrmt                          The instrument:
    Exch="CME"                    -exchange of the product
    CFI="FXXXSX"                  -a standard future
    ID="3F"                       -product code
    MMY="20041223" />             -contract maturity (“period code”)
```

For a flexible option, and in particular for any option where the identification of the option expiration does not uniquely identify the underlying, then the underlying must be explicitly defined. For example:

```
<Instrmt                          // Instrument, ie, Product
    Exch="CBT"                    // Product exchange = "CBT"
    CFI="OPXXNX"                  // Product type = option, put, non-standard
    ID="52"                       // Product code
    MMY="20040322"                // Period (maturity) = March 22, 2004
    Strk="110.57"/>               // Strike = 110 and 57 64ths

<Undly                                // Underlying instrument
    Exch="CBT"                    // Product exchange
    CFI="FXXXSX"                  // Standard future
    ID="17"                       // Product code
    MMY="200406"/>                // Period (maturity)
```

#####